FINANCIAL INFORMATION EXCHANGE (FIX)

FIX APPLICATION LAYER

Business Area: Trade

FIX Latest

As of EP284, November 2023

FIX Global Technical Committee

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DISCLAIMER

1 Introduction

“Orders and Executions” (or “Trade”) messaging is characterized as messages which are used to place or amend orders and communicate the results and status of orders.

The specific FIX “Orders and Executions” (or “Trade”) messaging categories are:

1. SINGLE/GENERAL ORDER HANDLING
2. ORDER MASS HANDLING
3. CROSS ORDER HANDLING
4. MULTILEG ORDER HANDLING
5. LIST/PROGRAM/BASKET TRADING

Descriptions of the specific FIX trade application messages follow. There is a diagram for each of the messages depicting its components. Required components are shown with a red outline and repeating groups contain an arrow symbol. Some messages do not have any components. The detailed layout of all messages and components is provided in the appendix.

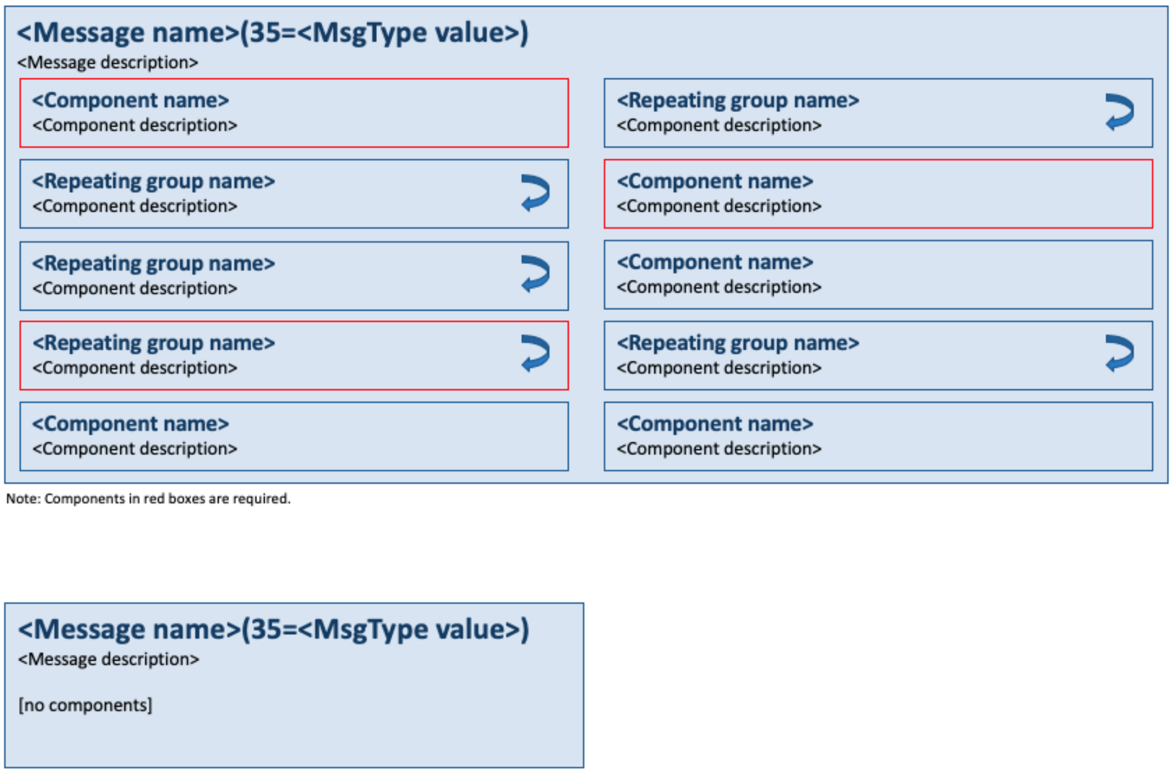


Figure 1: Message Diagram Templates

2 List of Messages and Components for Trade

2.1 Messages

This section lists the trade messages and the category each of them belongs to.

Table 1: Messages for Trade Business Area

MsgType(35)	Name	Category
k	BidRequest	Program Trading
l	BidResponse	Program Trading
t	CrossOrderCancelReplaceRequest	Cross Order Handling
u	CrossOrderCancelRequest	Cross Order Handling
Q	DontKnowTrade	Single General Order Handling
BN	ExecutionAck	Single General Order Handling
8	ExecutionReport	Single General Order Handling
K	ListCancelRequest	Program Trading
L	ListExecute	Program Trading
N	ListStatus	Program Trading
M	ListStatusRequest	Program Trading
m	ListStrikePrice	Program Trading
DJ	MassOrder	Order Mass Handling
DK	MassOrderAck	Order Mass Handling
AC	MultilegOrderCancelReplace	Multileg Order Handling
s	NewOrderCross	Cross Order Handling
E	NewOrderList	Program Trading
AB	NewOrderMultileg	Multileg Order Handling
D	NewOrderSingle	Single General Order Handling
9	OrderCancelReject	Single General Order Handling
G	OrderCancelReplaceRequest	Single General Order Handling
F	OrderCancelRequest	Single General Order Handling
BZ	OrderMassActionReport	Order Mass Handling
CA	OrderMassActionRequest	Order Mass Handling
r	OrderMassCancelReport	Order Mass Handling
q	OrderMassCancelRequest	Order Mass Handling
AF	OrderMassStatusRequest	Order Mass Handling
H	OrderStatusRequest	Single General Order Handling

2.2 Components

This section lists components used by trade messages defined in this part of the FIX specification. Some of these are *Common Components* used by more than one category in this area. Messages may also reference *Global Components*, which are components used by messages across more than one area. *Global Components* are defined in the overall Introduction to the FIX specification.

Components can be either non-repeating or repeating (a.k.a. a “group”), i.e. contain multiple instances of a set of fields. Components can be nested to any level.

Table 2: Components for Trade Business Area

Type	Name	Category
Repeating	AffectedMarketSegmentGrp	Order Mass Handling[1]
Repeating	AffectedOrdGrp	Order Mass Handling
Repeating	BidCompReqGrp	Program Trading
Repeating	BidCompRspGrp	Program Trading
Repeating	BidDescReqGrp	Program Trading
Repeating	ContraGrp	Single General Order Handling[2]
Repeating	DisclosureInstructionGrp	Common Components
Non-Repeating	DiscretionInstructions	Common Components
Repeating	FillsGrp	Single General Order Handling
Repeating	InstrmtLegExecGrp	Single General Order Handling[3]
Repeating	InstrmtStrkPxGrp	Program Trading
Repeating	ListOrdGrp	Program Trading
Repeating	NestedParties4	Single General Order Handling[4]
Repeating	NotAffectedMarketSegmentGrp	Order Mass Handling[5]
Repeating	NotAffectedOrdGrp	Order Mass Handling
Repeating	NstdPtys4SubGrp	Single General Order Handling[6]
Repeating	OrderEntryGrp	Order Mass Handling
Repeating	OrderEntryAckGrp	Order Mass Handling
Repeating	OrderEventGrp	Single General Order Handling
Repeating	OrdListStatGrp	Program Trading
Non-Repeating	PegInstructions	Common Components
Repeating	PreAllocGrp	Common Components
Repeating	PreAllocMlegGrp	Multileg Order Handling[7]
Repeating	SideCrossOrdCxlGrp	Cross Order Handling

[1] AffectedMarketSegmentGrp added as common with EP131 but only used in the category *Order Mass Handling*.
[2] ContraGrp added as common with FIX 4.4 but only used in the category *Single General Order Handling*.
[3] InstrmtLegExecGrp added as common with FIX 4.4 but only used in the category *Single General Order Handling*.
[4] NestedParties4 added as common with FIX 5.0 but only used in the category *Single General Order Handling*.
[5] NotAffectedMarketSegmentGrp added as common with EP131 but only used in the category *Order Mass Handling*.
[6] NstdPtys4SubGrp added as common with FIX 5.0 but only used in the category *Single General Order Handling*.
[7] PreAllocMlegGrp added as common with FIX 4.4 but only used in the category *Multileg Order Handling*.

Type	Name	Category
Repeating	SideCrossOrdModGrp	Cross Order Handling
Repeating	StrategyParametersGrp	Common Components
Repeating	TargetMarketSegmentGrp	Order Mass Handling[8]
Non-Repeating	TriggeringInstruction	Common Components

[8] TargetMarketSegmentGrp added as common with EP131 but only used in the category *Order Mass Handling*.

3 Category – Single/General Order Handling

3.1 Messages

3.1.1 New Order Single

Note: Components in red boxes are required.

Figure 2: Message NewOrderSingle(35=D)

The NewOrderSingle(35=D) message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

The NewOrderSingle(35=D) message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.

Orders can be submitted with special handling instructions and execution instructions. Handling instructions refer to how the broker should handle the order on its trading floor (see HandlInst(21)). Execution instructions contain explicit directions as to how the order should be executed (see ExecInst(18)).

NewOrderSingle(35=D) messages received with the PossResend(97) flag set in the StandardHeader component should be validated by ClOrdID(11). Implementations should also consider checking order parameters (Side(54), Symbol(55), OrderQty(38), etc.) to determine if the order had been previously submitted. Possible resends previously received should be acknowledged back to the client via an ExecutionReport(35=8) message with ExecType(150) = I (Order Status). Possible resends not previously received should be processed as a new order and acknowledged via an ExecutionReport(35=8) message with ExecType(150) = 0 (New).

The value specified in TransactTime(60) should allow the receiver of the order to apply business rules to determine if the order is potentially "stale" (e.g. in the event that there have been communication problems). To support forex accommodation trades, ForexReq(121) and SettlCurrency(120), are included in the message. To request a broker to execute a forex trade in conjunction with the securities trade, the institution would set ForexReq(121) = Y and SettlCurrency(120) to the intended settlement currency. The broker would then execute a forex trade from the execution currency to the settlement currency and report the results via the ExecutionReport(35=8) message in SettlCurrAmt(119) and SettlCurrency(120).

Orders involving or requiring pre-trade allocation consist of the following steps:

- Buy-side sends a NewOrderSingle(35=D) message specifying one or more AllocAccount(79) and AllocQty(80) values within the repeating group designated by NoAllocs(78), i.e. PreAllocGrp.
- Sell-side sends ExecutionReport(35=8) messages for the "New" with ExecType(150) = 0 (New) and resulting fills ExecType(150) = F (Trade).
- Post-trade allocation messaging takes place

To "take" an IOI (or Quote) from an ECN or exchange and not display the order on the book, the NewOrderSingle(35=D) message should contain TimeInForce(59) = 3 (ImmediateOrCancel) and OrdType(40) = E (Previously Indicated) (or D (Previously Quoted)).

The message layout is available here. See also specification of Order State Changes.

3.1.2 Execution Reports

ExecutionReport(35=8)

(Unsolicited) response to the order submitter to confirm changes, report executions or restate the order

Instrument
Definition of the security

FinancingDetails
Information related to a financing transaction

UndInstrmtGrp
Definition of underlying instruments

PaymentGrp
Payments, e.g. for fills of OTC derivative instruments

Parties
Definition of parties and/or accounts

TargetParties
Definition of parties to whom the related request applied

OrderQtyData
Information related to the quantity of an order

OrderAttributeGrp
Additional attributes about an order

PegInstructions
Information related to order pegging

DiscretionInstructions
Information related to discretionary prices for an order

TriggeringInstruction
Definition of a condition for the activation of a hidden order

DisplayInstruction
Definition of a reserve order with hidden order quantity

DisclosureInstructionGrp
Definition of visible order attributes

ValueChecksGrp
List of value types to be checked, e.g. price or notional value

MatchingInstructions
Allow or prevent orders from matching

PreAllocGrp
Allocation information for possible order executions

FillsGrp
Information related to partial order executions

OrderEventGrp
Information related to any order activity

InstrmtLegExecGrp
Information related to order executions on the leg level

ContraGrp
Brokers acting as counterparties to a trade

LimitAmts
Different types of limit amounts, e.g. credit limits

PriceQualifierGrp
Composition of quote prices

SpreadOrBenchmarkCurveData
Information related to fixed income spreads/benchmarks

Stipulations
Information related to fixed income stipulations

YieldData
Information related to fixed income returns

CommissionData
Information related to a single commission for an execution

CommissionDataGrp
Information related to one or more execution commissions

MiscFeesGrp
Miscellaneous fees for the order execution

RateSource
For FX, the reference sources used for the FX spot rate

StrategyParametersGrp
Generic definition of strategy parameters

ContAmtGrp
Commission amounts actually charged

TrdRegTimestamps
Identification of trading and regulatory timestamps

TrdRegPublicationGrp
Trade publication reasons required by regulatory agencies

TradePriceConditionGrp
List of conditions associated with a trade price

RegulatoryTradeIDGrp
Trade identifiers related to regulatory requirements

RelativeValueGrp
Relative valuation metrics or analytics for the instrument

RelatedOrderGrp
Orders related to the order outside of this component

ThrottleResponse
Throttling update information

ApplicationSequenceControl
For recovery of drop copies

Note: Components in red boxes are required.

Figure 3: Message ExecutionReport(35=8)

The ExecutionReport(35=8) message is used to:

1. confirm the receipt of an order
2. confirm changes to an existing order (i.e. accept cancel and replace requests)
3. relay order status information
4. relay fill information on working orders
5. relay fill information on tradeable or restricted tradeable quotes
6. reject orders
7. report post-trade fees calculations associated with a trade

ExecutionReport(35=8) messages with ExecType(150) = F (Trade) do not replace the end-of-day confirm. They are to be regarded only as replacements for the existing fill messages currently communicated via telephone.

NOTE: Individual ExecutionReport(35=8) messages are sent for each order on a NewOrderList(35=E) message.

NOTE: The TradingSessionID(336) and TradingSessionSubID(625) fields are on the root level of the ExecutionReport(35=8) message and identify the active trading (sub)session in which the event of the report occurred. They are *not* used to echo the order attributes given with the TrdgSesGrp component in the order handling messages where it contains one or more (sub)sessions for which the order is valid, and it is not part of the ExecutionReport(35=8) message.

Each ExecutionReport(35=8) message contains two fields which are used to communicate both the current state of the order as understood by the broker (OrdStatus(39)) and the purpose of the message (ExecType(150)).

In an ExecutionReport(35=8) message OrdStatus(39) is used to convey the current state of the order. If an order simultaneously exists in more than one order state, the value with highest precedence is the value that is reported in OrdStatus(39). The order statuses are as follows (in highest to lowest precedence):

Precedence	OrdStatus	Description
11	Pending Cancel	Order with a pending cancel request, used to confirm receipt of an OrderCancelRequest(35=F) message. DOES NOT INDICATE THAT THE ORDER HAS BEEN CANCELED.
10	Pending Replace	Order with a pending replacement request, used to confirm receipt of an OrderCancelReplaceRequest(35=G) message. DOES NOT INDICATE THAT THE ORDER HAS BEEN REPLACED.
9	Done for Day	Order not, or partially, filled; no further executions forthcoming for the trading day
8	Calculated	Order has been completed for the day (either filled or done for day). Commission or currency settlement details have been calculated and reported in this execution message
7	Filled	Order completely filled, no remaining quantity
6	Stopped	Order has been stopped at the exchange. Used when guaranteeing or protecting a price and quantity
5	Suspended	Order has been placed in suspended state at the request of the client.
4	Canceled	Canceled order with or without executions
4	Expired	Order has been canceled in broker's system due to TimeInForce(59) instructions. The only exceptions are Fill or Kill and Immediate or Cancel orders that have Canceled as terminal order state.
3	Partially Filled	Outstanding order with executions and remaining quantity
2	New	Outstanding order with no executions

Precedence	OrdStatus	Description
2	Rejected	Order has been rejected by sell-side (broker, exchange, ECN). NOTE: An order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.
2	Pending New	Order has been received by sell-side's (broker, exchange, ECN) system but not yet accepted for execution. An execution message with this status will only be sent in response to an OrderStatusRequest(35=H) message.
1	Accepted for bidding	Order has been received and is being evaluated for pricing. It is anticipated that this status will only be used with the BidType(394) = 2 (Disclosed style) List Order Trading model.

ExecType(150) is used to identify the purpose of the ExecutionReport(35=8) message. To transmit a change in OrdStatus(39) for an order, the broker (sell side) should send an ExecutionReport(35=8) message with the new OrdStatus(39) value and an ExecType(150) value that reflects the event that caused the order status to change. The only exception to this rule is that when rejecting a cancel or cancel/replace request the OrderCancelReject(35=9) message is used both to reject the request and to communicate the current OrdStatus(39). ExecType(150) = 6 (Pending Cancel) or E = Pending Replace is used to indicate that a cancel or cancel/replace request is being processed. ExecType(150) = 4 (Canceled) or 5 (Replaced) is used to indicate that the cancel or cancel/replace request has been successfully processed.

Execution information (e.g. new partial fill or complete fill) should not be communicated in the same report as one which communicates other state changes (such as pending cancel, pending replace, canceled, replaced, accepted, done for day etc).

Any fills which occur and need to be communicated to the customer while an order is "pending" and waiting to achieve a new state (e.g. via a OrderCancelReplaceRequest(35=G) (a.k.a. "Order Modification")) must contain the "original" (current order prior to state change request) order parameters (i.e. ClOrdID(11), OrderQty(38), Price(44), etc). These fills will cause CumQty(14) and AvgPx(6) to be updated. An order cannot be considered replaced until it has been explicitly accepted and confirmed to have reached the replaced status via an ExecutionReport(35=8) message with ExecType(150) = 5 (Replace), at which time the effect of the replacement (ClOrdID(11), new quantity or limit price etc) will be seen.

Requests to cancel or cancel/replace an order are only acted upon when there is an outstanding order quantity. Requests to replace OrderQty(38) to a level less than CumQty(14) will be interpreted by the broker as requests to stop executing the order. Requests to change price on a filled order will be rejected (see OrderCancelReject(35=9) message). OrderQty(38), CumQty(14), LeavesQty(151), and AvgPx(6) should be calculated to reflect the cumulative result of all versions of an order. For example, if partially filled order A were replaced by order B, OrderQty(38), CumQty(14), LeavesQty(151), and AvgPx(6) on order B's fills should represent the cumulative result of order A plus those on order B.

The general rule is: OrderQty(38) = CumQty(14) + LeavesQty(151).

There can be exceptions to this rule when ExecType(150) and/or OrdStatus(38) are 4 (Canceled), 3 (Done For Day) (e.g. on a day order), C (Expired), B (Calculated), or 8 (Rejected) in which case the order is no longer active and LeavesQty(151) could be 0.

Communication of information about a new fill is via the ExecutionReport(35=8) message with ExecType(150) = F (Trade). Execution Reports with ExecType = H (Trade Cancel) or G (Trade Correct) are used to cancel or correct a previously modified ExecutionReport(35=8) message as follows:

- ExecType(150) = H (Trade Cancel) applies at the execution level and is used to cancel an execution which has been reported in error. The canceled execution will be identified in ExecRefID(19). Note: ExecType(150) = H (Trade Cancel) should not be used to cancel a previous ExecutionReport(35=8) message with ExecType(150) = H (Trade Cancel), i.e. one cannot cancel a cancel.
- ExecType(150) = G (Trade Correct) applies at the execution level and is used to modify an incorrectly reported fill. The incorrect execution will be identified in ExecRefID(19). If a single execution is corrected more than once, ExecRefID(19) should refer to ExecID(17) of the last corrected ExecutionReport(35=8) message (same convention as ClOrdID(11) and OrigClOrdID(41)). To correct an ExecutionReport(35=8) message which was

previously canceled, an ExecutionReport(35=8) message with ExecType(150) = F (Trade) should be sent (i.e. cannot send ExecType(150) = G (Trade Correct) for an ExecutionReport(35=8) message with ExecType(150) = F (Trade Cancel)). *Note: Data reported in CumQty(14), LeavesQty(151), and AvgPx(6) represent the status of the order as of the time of the correction, not as of the time of the originally reported execution.*

ExecType(150) = I (Order Status) indicates that the ExecutionReport(35=8) message contains no new information, only summary information regarding order status. It is used, for example, in response to an OrderStatusRequest(35=H) message.

See specification of [Order State Changes] for examples of key state changes, processing of cancel and cancel/replace requests, and for execution cancel/corrects.

An ExecutionReport(35=8) message with ExecType(150) = D (Restated) is sent by the sell-side communicating a change in the order or a restatement of the order's parameters without an electronic request from the customer. ExecRestatementReason(378) must be set. This is used for GT (Good Till) orders (TimeInForce(59) = 1 (GTC) or 5 (GTX) or 6 (GTD)) and corporate actions (see below), changes communicated verbally to the sell-side either due to normal business practices or as an emergency measure when electronic systems are not available, repricing of orders by the sell-side (such as making sell short orders (Side(54) = 5 (Sell short)) compliant with uptick / downtick rules), or other reasons (Broker option). ExecRestatementReason(378) can also be used to communicate unsolicited cancels.

ClOrdID(11) is provided for institutions or buy-side brokers or intermediaries to affix an identification number to an order to coincide with internal systems. OrderID(37) is populated with the sell-side broker-generated order number (or fund manager-generated order number for CIVs). Unlike ClOrdID(11)/OrigClOrdID(41) which requires a chaining through OrderCancel/ReplaceRequest(35=G) and OrderCancelRequest(35=F) messages, OrderID(37) and SecondaryOrderID(198) are not required to change through changes to an order.

The underlying business assumption of orders that can trade over multiple days, such as TimeInForce(59) = 1 (GTC) and 6 (GTD) orders expiring on a future trading date (henceforth referred to as GT orders) is that a GT order that is not fully executed and has not been canceled and has not expired on a given day remains good for the broker to execute the following day. Note that the concept of "day" is determined by the market convention, which will be security specific. At the end of each trading day, once the order is no longer subject to execution, the broker may optionally send an ExecutionReport(35=8) with ExecType(150) = 3 (Done for Day). When the ExpireDate(432) or ExpireTime(132) of an order with TimeInForce(59) = 6 (GTD) is reached, or an order with TimeInForce(59) = 1 (GTC) reaches a maximum age, the order is considered expired and the broker may optionally send an ExecutionReport(35=8) with ExecType(150) = C (Expired) and OrdStatus(39) = C (Expired).

In handling GT orders, OrderQty(38), CumQty(14) and AvgPx(6) will represent the entirety of the order over all days. DayOrderQty(424), DayCumQty(425), and DayAvgPx(426) may be used on days following the day of the first trade on a GT order. Prior to the start of business each day, for all GT orders that have partial fills on previous days, DayCumQty(425) and DayAvgPx(426) are set to zero, and DayOrderQty(424) becomes the LeavesQty(151). The following relationship holds: DayOrderQty(424) = OrderQty(38) - (CumQty(14) - DayCumQty(425)). Since (CumQty(14) - DayCumQty(425)) represents the volume traded on all previous days, DayOrderQty(425) = OrderQty(38) - Volume traded on all previous days. Note that when changing the quantity of an order, both OrderQty(38) and DayOrderQty(424) will change. Requests to change or cancel an order will be made in terms of the total quantity for the order, not the quantity open today. For example, on an order where OrderQty(38) = 10000 and 2000 shares trade during the previous days, a request to change OrderQty(38) to 15000 will mean that 13000 shares will be open. See specification of [Order State Changes] for examples of cancelling and changing GT orders partially filled on previous days.

A cancel on an execution (trade bust, ExecType(150) = H (Trade Cancel)) happening the same day of the trade will result in CumQty(14) and DayCumQty(425) each decreasing by the quantity busted, and LeavesQty(151) increasing by the quantity busted. OrderQty(38) and DayOrderQty(424) will remain unchanged. If the business rules allow for a trade bust to be reported on a later date than the trade being busted, the OrderQty(38) and DayCumQty(424) will remain unchanged, the LeavesQty(151) and DayOrderQty(424) will increase by the quantity busted, and the CumQty(14) will decrease by the quantity busted.

If bilaterally agreed between counterparties, a broker may wish to transmit a list of all open GT orders, permitting reconciliation of the open orders. Typically this transmission may occur at the end of the trading day or at the start of the following trading day. There is no expected response to such retransmission; in the event of a reconciliation problem this should be resolved manually or via the DontKnowTrade(35=Q) message. Assuming no corporate actions have occurred, the broker will send an ExecutionReport(35=8) message with ExecType(150) = D (Restated) and ExecRestatementReason(378) = 1 (GT renewal / restatement (no corporate action)) for each open GT order. These ExecutionReport(35=8) messages may have DayCumQty(425) and DayAvgPx(426) restated to zero, and DayOrderQty(424) restated to LeavesQty(151) if the transmission occurs at the start of the following business day. The broker has the option of changing OrderID(37) and SecondaryOrderID(198), or leaving them unchanged. If they are changed, then the buy-side should use these new ID fields when sending OrderCancelRequest(35=F), OrderCancel/ReplaceRequest(35=G), and OrderStatusRequest(35=H) messages.

In the case of a corporate action resulting in the adjustment of an open GT order, the broker will send an ExecutionReport(35=8) message with ExecType(150) = D (Restated) and ExecRestatementReason(378) = 0 (GT Corporate action) with the order's state after the corporate action adjustment. In the case of stock splits, OrderQty(38), CumQty(14), AvgPx(6), and LeavesQty(151) will be adjusted to reflect the order's state in terms of current quantity (e.g. shares), not pre-split quantity (e.g. shares). See specification of Order State Changes for examples of GT order restatement with and without a corporate action.

The ExecutionReport(35=8) message is also used for multileg instruments.
The message layout is available here.

3.1.3 Don't Know Trades

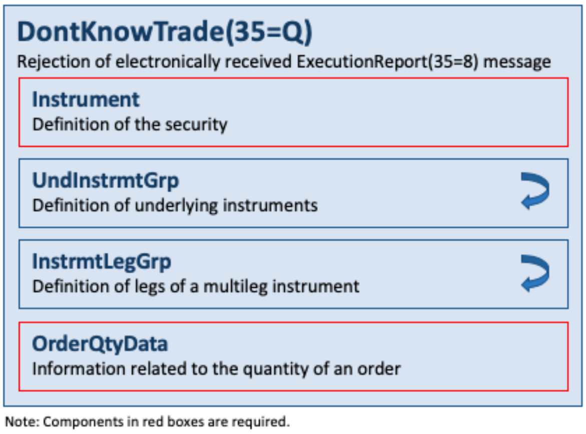


Figure 4: Message DontKnowTrade(35=Q)

The DontKnowTrade(35=Q) message (a.k.a. DK message) notifies a trading partner that an electronically received execution has been rejected. This message can be thought of as an execution reject message.

This message has special utility when dealing with one-way execution reporting. If the initial order acknowledgment (ExecutionReport(35=8) message with LastQty(32) = 0 and OrdStatus(39) = 0 (New)) does not match an existing order, this message may be used to notify the broker of a potential problem order.

The decision to "DK an execution" lies with the party receiving the execution message. Some of the mismatches listed in DKReason(127) may be acceptable and will not require a DontKnowTrade(35=Q) message to be generated.

The message layout is available here.

3.1.4 Execution Report Acknowledgements

Figure 5: Message ExecutionAck(35=BN)

The ExecutionAck(35=BN) message is an optional message that provides dual functionality to notify a trading partner that an electronically received execution has either been accepted or rejected (DK'd).

The DK portion of this message does not replace the existing DontKnowTrade(35=Q) message for users who have already implemented the DontKnowTrade(35=Q) message. For users who have not implemented the DontKnowTrade(35=Q) message, through this single message they will be able to accept and DK an ExecutionReport(35=8) message. Users who wish to continue to use the DontKnowTrade(35=Q) message but also want a means to explicitly accept an execution report can also use this message.

The message layout is available here.

3.1.5 Order Cancel/Replace Requests

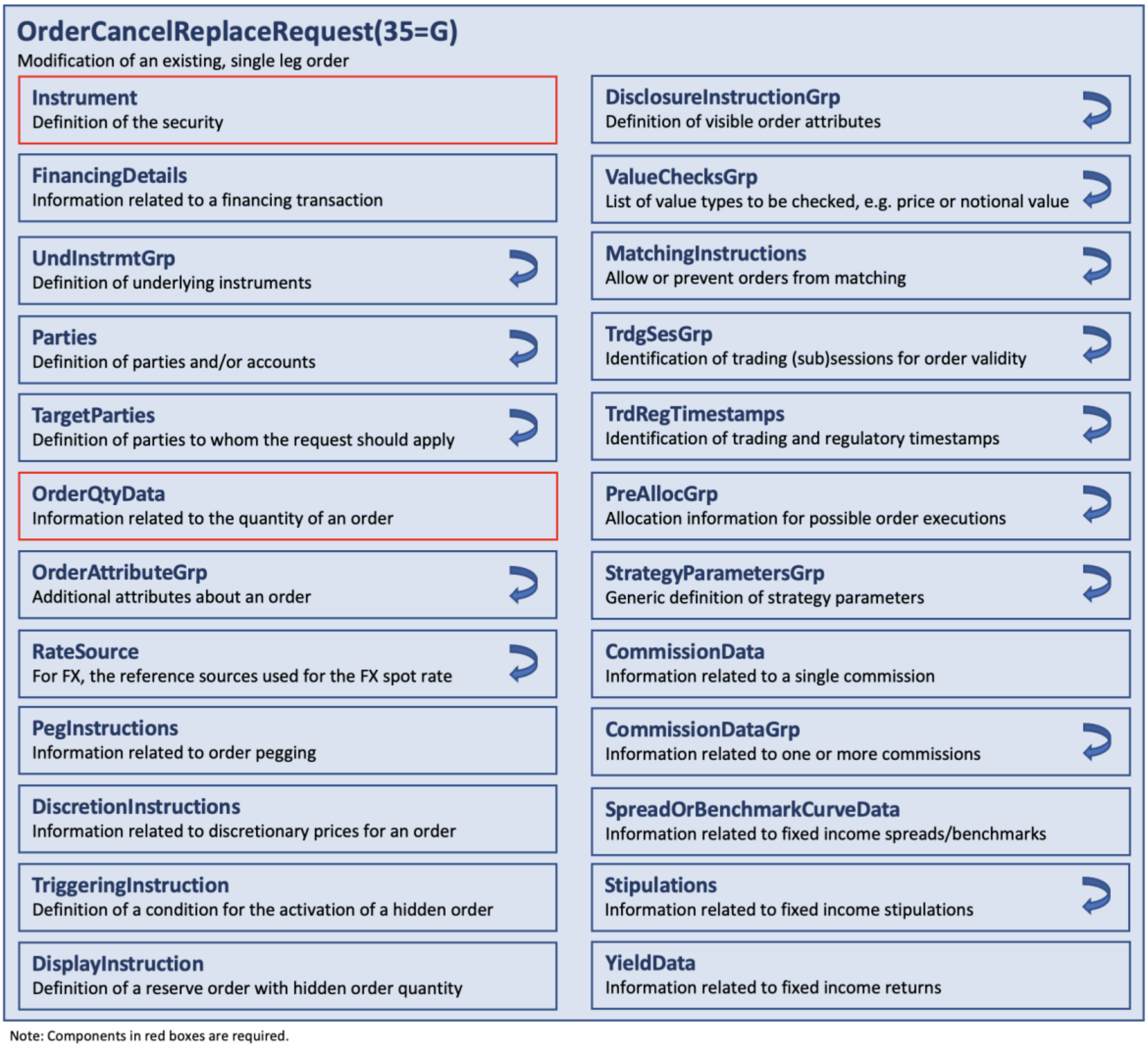


Figure 6: Message OrderCancelReplaceRequest(35=G)

The OrderCancelReplaceRequest(35=G) message (a.k.a. Order Modification Request) is used to change the parameters of an existing order. The OrderCancelReplaceRequest(35=G) message may be used to change any valid attribute of an open order (i.e. reduce/increase quantity, change limit price, change instructions, etc.). Subject to agreement between counterparties, it may be used to re-open a filled order by increasing OrderQty(38).

Do *not* use this message to cancel the remaining quantity of an outstanding order, use the OrderCancelRequest(35=F) message for this purpose.

An immediate response to this message is required. It is recommended that an ExecutionReport(35=8) with ExecType(150) = E (Pending Replace) be sent unless the OrderCancelReplaceRequest(35=G) can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 5 (Replaced)) or rejected (OrderCancelReject(35=9) message).

The OrderCancelReplaceRequest(35=G) message will only be accepted if the order can successfully be pulled back from the exchange (floor) without executing. Requests which cannot be processed will be rejected using the OrderCancelReject(35=9) message. The OrderCancelReject(35=9) message should provide the ClOrdID(11) and OrigClOrdID(41) values which were specified on the OrderCancelReplaceRequest(35=G) message for identification.

Note that while it is necessary for the ClOrdID(11) to change and be unique, the broker's OrderID(37) field does not necessarily have to change as a result of the OrderCancelReplaceRequest(35=G) message.

The protocol supports the chaining of multiple OrderCancelReplaceRequest(35=G) messages, though trading counterparties may not support this functionality. Care should be taken if the order sender wishes to send a

OrderCancelReplaceRequest(35=G) message when there is one or more OrderCancelReplaceRequest(35=G) messages which have not been accepted or rejected – in general:

- The order sender should chain client order IDs on an 'optimistic' basis, i.e. set the OrigClOrdID(41) to the last non rejected ClOrdID(11) sent.
- The order receiver should chain client order IDs on a 'pessimistic' basis, i.e. set the OrigClOrdID(41) on ExecutionReport(35=8) messages that convey the receipt or successful application of a OrderCancelReplaceRequest(35=G) and OrderCancelReject(35=9) message to be the last 'accepted' ClOrdID(11) (See specification of Order State Changes for examples of this.)

In the event that the order sender wants to chain order OrderCancelReplaceRequest(35=G) messages rapidly then they should ensure that each OrderCancelReplaceRequest(35=G) message contains the full details of the order as they would now like it to be. For example if an attempt is made to change the limit price and then an immediate request to change the quantity is issued then if the desired behaviour is that both the limit price and quantity should be changed then the second request should include the revised limit price (in case the first OrderCancelReplaceRequest(35=G) message is rejected).

All of the application-level fields in the original order should be retransmitted with the original values in the OrderCancelReplaceRequest(35=G) message, except the fields that are being changed. Any field may be changed with this message except those in the Instrument component block and limited changes to Side(54) (noted below), however, buy-side firms should note that sell-side firms may further restrict which fields they allow to change; hence bilateral agreement is required. For example, some sell-side firms may not allow fields such as Side(54), SettlDate(64), etc. to change. Sell-side firms should validate the OrderCancelReplaceRequest(35=G) message to ensure that the client is not requesting a change for a field that the sell-side cannot change; in this case the sell-side should send an OrderCancelReject(35=9) message with CxlRejReason(102) = 2 (Broker/Exchange Option).

When modifying ExecInst(18) values in a replacement order, it is necessary to re-declare all ExecInst(18) values in the replacement order. ExecInst(18) values will not be carried forward from the original order to the replacement unless re-declared.

The message layout is available here.

3.1.6 Order Cancel Requests

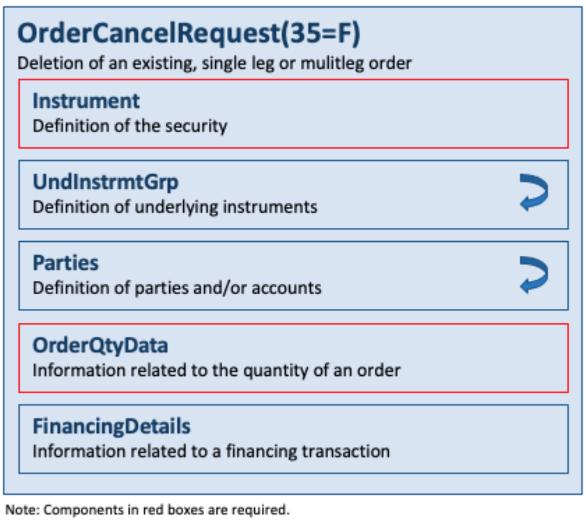


Figure 7: Message OrderCancelRequest(35=F)

The OrderCancelRequest(35=F) message requests the cancellation of **all** of the remaining quantity of an existing order. Note that the OrderCancelReplaceRequest(35=G) message should be used to partially cancel (reduce) an order.

The request will only be accepted if the order can successfully be pulled back from the exchange (floor) without executing.

A OrderCancelRequest(35=F) message is assigned a ClOrdID(11) and is treated as a separate entity. If rejected, the ClOrdID(11) of the OrderCancelRequest(35=F) message will be sent in the OrderCancelReject(35=9) message, as well as the ClOrdID(11) of the actual order in OrigClOrdID(41). The ClOrdID(11) assigned to the OrderCancelRequest(35=F) message must be unique amongst the ClOrdID(11) values assigned to regular orders and replacement orders.

An immediate response to this message is required. It is recommended that an ExecutionReport(35=8) with ExecType(150) = 6 (Pending Cancel) be sent unless the OrderCancelRequest(35=F) message can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 4 (Canceled)) or rejected (OrderCancelReject(35=9) message).

The message layout is available here.

3.1.7 Order Cancel Rejections

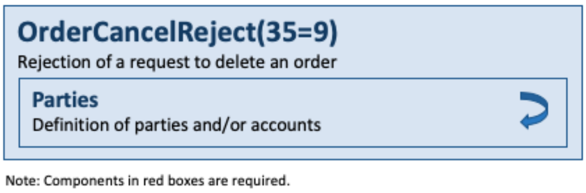


Figure 8: Message OrderCancelReject(35=9)

The OrderCancelReject(35=9) message is issued by the broker upon receipt of a OrderCancelRequest(35=F) or OrderCancelReplaceRequest(35=G) message which cannot be honored. Requests to change price or decrease quantity are executed only when an outstanding quantity exists. Filled orders cannot be changed (i.e quantity reduced or price change, however, the broker/sell-side may support increasing the order quantity on a currently filled order).

When rejecting a OrderCancelReplaceRequest(35=G) (or OrderCancelRequest(35=F)) message, the OrderCancelReject(35=9) message should provide the ClOrdID(11) which was specified on the OrderCancelReplaceRequest(35=G) or OrderCancelRequest(35=F) message for identification, and the OrigClOrdID(41) should be that of the last accepted order – except in the case of CxlRejReason(102) = 1 (Unknown Order).

When rejecting an OrderMassCancelRequest(35=q) message, ClOrdID(11) should be set to the ClOrdID(11) value of the OrderMassCancelRequest(35=q) message. OrigClOrdID(41) is not specified for a rejected OrderMassCancelRequest(35=q) message.

The ExecutionReport(35=8) message is the response to accept OrderCancelReplaceRequest(35=G) (or OrderCancelRequest(35=F)) messages.

The message layout is available here.

3.1.8 Order Status Requests

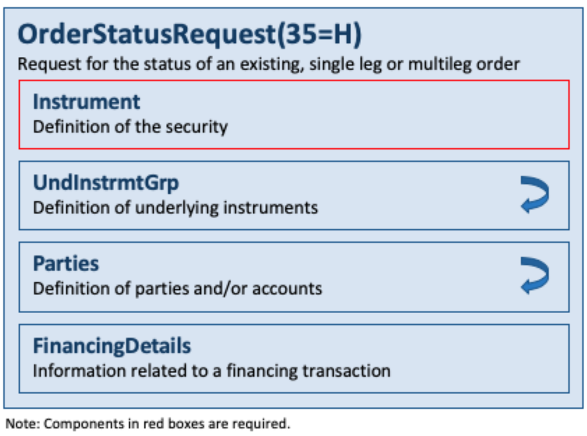


Figure 9: Message OrderStatusRequest(35=H)

The OrderStatusRequest(35=H) message is used by the institution to generate an ExecutionReport(35=8) message with ExecType(150) = I (Order Status) back from the broker.

(See specification of Order State Changes for usage examples of this message, including how to respond to an OrderStatusRequest(35=H) message for an unknown order.)
The message layout is available here.

3.2 Components

3.2.1 ContraGrp

This component is a repeating group that is part of the ExecutionReport(35=8) message to convey one or more contra brokers as counterparties to a trade. It supports the identification of the contra broker's trader as well as related quantity and time. In case of multileg order executions it is possible to reference an individual leg with ContraLegRefID(655). The component layout is available here.

3.2.2 FillsGrp

Figure 10: Component FillsGrp

This component is a repeating group that is part of the ExecutionReport(35=8) message. It is used to convey one or more partial executions of a single match event resulting in multiple executions and reported in a single ExecutionReport(35=8) message. The component layout is available here.

3.2.3 InstrmtLegExecGrp

Figure 11: Component InstrmtLegExecGrp

This component is a repeating group that is part of the ExecutionReport(35=8) message to convey leg level execution information. In addition to a number of individual execution specific attributes, it also supports the repetition of leg level information (instrument definition, pre-allocation information, stipulations) provided during the order submission with LegOrdGrp. The component layout is available here.

3.2.4 NestedParties4

Figure 12: Component NestedParties4

This component is a repeating group that is conceptually identical to the Parties component. It provides information about one or more party(-ies) within the context of where this component appears in. The component layout is available here.

3.2.5 NstdPtys4SubGrp

This component is a repeating group that is part of the repeating group NestedParties4 and conceptually identical to the PtysSubGrp component. It is used to provide additional or supplemental information related to the instance of the party identifier it is attached to. The component layout is available here.

3.2.6 OrderEventGrp

This component is a repeating group that may be used to convey a list of different types of events affecting orders. These can include entry, modification and deletion of orders as well as executions (fills). Modifications can be solicited or unsolicited, e.g. triggering of stop orders, replenishment of reserve orders, orders being suspended (locked) or released from suspension. The component layout is available here.

4 Category – Order Mass Handling

4.1 Messages

4.1.1 Mass Orders

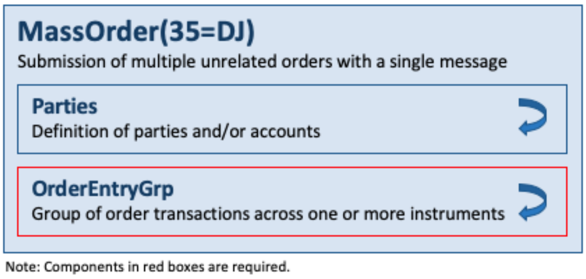


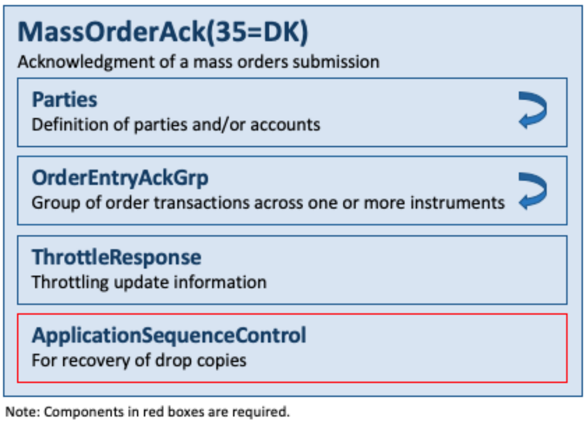
Figure 13: Message MassOrder(35=DJ)

The MassOrder(35=DJ) message is used to add, modify or delete multiple unrelated orders using a single message. Apart from clearing related attributes, only the key order attributes for high performance trading are available.

The behavior of individual orders within a MassOrder(35=DJ) message may vary depending upon its attributes, e.g. OrdType(40) and TimeInForce(59). Individual orders may be modified or deleted/cancelled with OrderCancelReplaceRequest(35=G) and OrderCancelRequest(35=F) messages. Each of the orders in the MassOrder(35=DJ) message are to be treated as stand-alone individual orders.

The message layout is available here.

4.1.2 Mass Order Acknowledgements



The MassOrderAck(35=DK) message is used to acknowledge the receipt of and the status for a MassOrder(35=DJ) message. The content of the acknowledgement depends on the setting of OrderResponseLevel(2427) in the MassOrder(35=DJ) message.

Only the order status is provided and not the immediate executions, which are communicated using ExecutionReport(35=8) messages instead. The message layout is available here.

4.1.3 Order Mass Cancel Requests

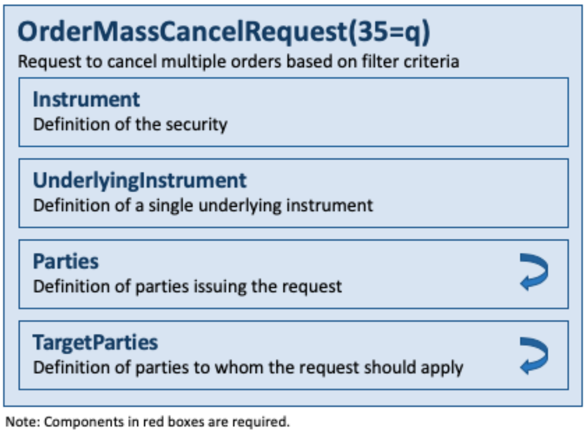


Figure 14: Message OrderMassCancelRequest(35=q)

The OrderMassCancelRequest(35=q) message is used to request the cancellation of **all** of the remaining quantity of a group of orders matching criteria specified within the request using MassCancelRequestType(530). Some of the criteria require the specification of another FIX field. This message can only be used to cancel orders.

An OrderMassCancelRequest(35=q) message is assigned its own unique ClOrdID(11) and is treated as a separate entity. It is acknowledged using an OrderMassCancelReport(35=r) message, referencing the ClOrdID(11) that was specified on the OrderMassCancelRequest(35=q) message.

To transmit a change in OrdStatus(39) for an order, the broker (sell side) should send an ExecutionReport(35=8) message with the new OrdStatus(39) value and an ExecType(150) value that reflects the event that caused the order status to change. It is recommended that an ExecutionReport(35=8) with ExecType(150) = 6 (Pending Cancel) be sent for each affected order unless the OrderMassCancelRequest(35=q) message can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 4 (Canceled) for each affected order) or rejected (OrderCancelReject(35=9) message for each affected order).

The message layout is available here.

4.1.4 Order Mass Cancel Reports

Figure 15: Message OrderMassCancelReport(35=r)

The OrderMassCancelReport(35=r) message is used to acknowledge an OrderMassCancelRequest(35=q) message. Note that each affected order that is canceled is acknowledged with a separate ExecutionReport(35=8) or OrderCancelReject(9) message. The message layout is available here.

4.1.5 Order Mass Status Requests

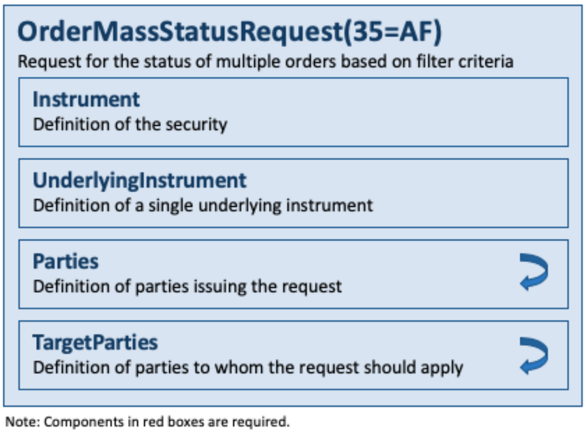


Figure 16: Message OrderMassStatusRequest(35=AF)

The OrderMassStatusRequest(35=AF) message requests the status for orders matching criteria specified within the request using MassStatusReqType(585). Some of the criteria require the specification of another FIX field. The request is assigned its own unique ClOrdID(11) and is treated as a separate entity. ExecutionReport(35=8) messages with ExecType(150) = I (Order Status) are returned for all orders matching the criteria provided on the request.

Note that MassStatusReqType(585) = 8 (Status for orders for a PartyID) requires the use of TargetPartyID(1462) and not PartyID(448).

The message layout is available here.

4.1.6 Order Mass Action Requests

Figure 17: Message OrderMassActionRequest(35=CA)

The OrderMassActionRequest(35=CA) message is used to request the suspension or release of a group of orders that match the criteria specified within the request. This is equivalent to individual OrderCancelReplaceRequest(35=G) messages for each order with or without adding “S” to the ExecInst(18) values. It can also be used for mass order cancellation.

An OrderMassActionRequest(35=CA) message is assigned its own unique ClOrdID(11) and is treated as a separate entity. It is acknowledged using an OrderMassActionReport(35=BZ) message. The OrderMassActionReport(35=BZ) message will contain the ClOrdID(11) that was specified on the OrderMassActionRequest(35=CA) message.

To transmit a change in OrdStatus(39) for an order, the broker (sell side) should send an ExecutionReport(35=8) message with the new OrdStatus(39) value and an ExecType(150) value that reflects the event that caused the order status to change. It is recommended that an ExecutionReport(35=8) with ExecType(150) = E (Pending Replace) (or ExecType(150) = 6 (Pending Cancel) if used for mass cancellation) be sent for each affected order unless the OrderMassActionRequest(35=CA) message can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 5 (Replaced) or ExecType(150) = 4 (Canceled) for each affected order) or rejected (OrderCancelReject(35=9) message for each affected order).

Specifying filtering criteria is done using the MassActionType(1373) field.

The message layout is available here.

4.1.7 Order Mass Action Reports

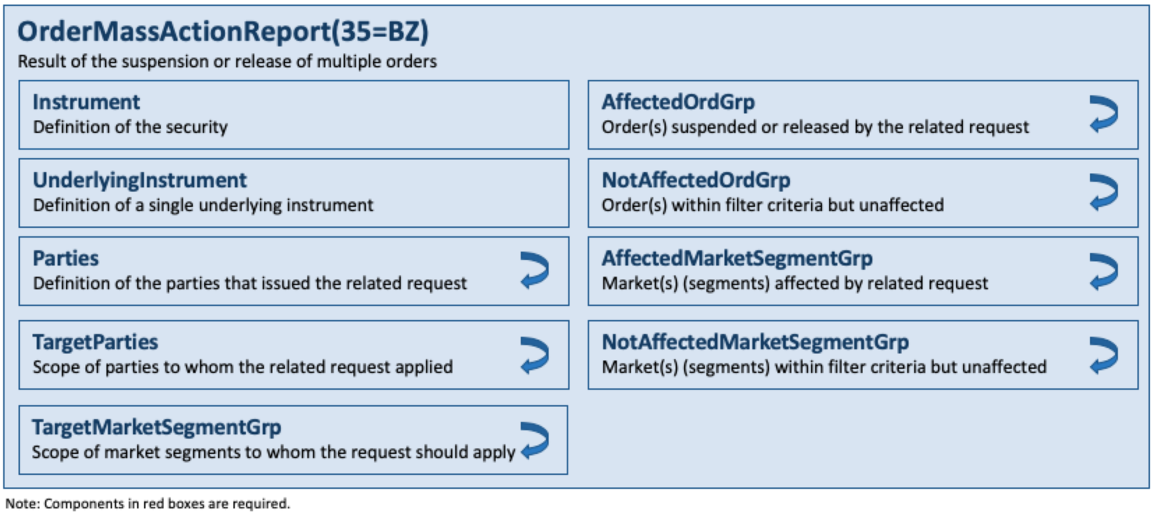


Figure 18: Message OrderMassActionReport(BZ)

The OrderMassActionReport(BZ) message is used to acknowledge an OrderMassActionRequest(35=CA) message. Note that each affected order that is suspended or released or canceled is acknowledged with a separate ExecutionReport(35=8) message for each order. The message layout is available here.

4.2 Components

4.2.1 AffectedMarketSegmentGrp

This component is a repeating group that is used to reference the market segment(s) that have been impacted by a mass action such as a mass cancellation. The component layout is available here.

4.2.2 AffectedOrdGrp

This component is a repeating group that is used to reference the orders that have been impacted by a mass action such as a mass cancellation. It does not provide any further attributes of the orders. The component layout is available here.

4.2.3 NotAffectedMarketSegmentGrp

This component is a repeating group that is used to reference the market segment(s) that have **not** been impacted by a mass action such as a mass cancellation. The component layout is available here.

4.2.4 NotAffectedOrdGrp

This component is a repeating group that is used to reference the orders that have **not** been impacted by a mass action such as a mass cancellation, i.e. an exception list. It does not provide any further attributes of the orders. The component layout is available here.

4.2.5 OrderEntryGrp

Figure 19: Component OrderEntryGrp

This component is a repeating group of orders subject to the individual actions defined by OrderEntryAction(2429). The component layout is available here.

4.2.6 OrderEntryAckGrp

Figure 20: Component OrderEntryAckGrp

This component is a repeating group to acknowledge a group of orders subject to the individual actions defined by OrderEntryAction(2429). The acknowledgement may or may not echo back input values from the submission but it has to provide the current status of each order including the impact of immediate executions or suspensions. The component layout is available here.

4.2.7 TargetMarketSegmentGrp

This component is a repeating group that may be used to identify one or more market segments upon which an action is to be taken. The component layout is available here.

5 Category – Cross Order Handling

5.1 Messages

5.1.1 Background

FIX provides support for a cross order using Side(54) = 8 (Cross) on a NewOrderSingle(35=D) message. For many markets the NewOrderSingle(35=D) message does not provide enough information about the counterparties of a trade to meet regulatory and post-trade requirements. Markets that find the use of a NewOrderSingle(35=D) message with Side(54)=Cross adequate for cross trading – can continue to use this implementation. When additional information regarding the counterparty to the cross trade is required – the NewOrderCross(35=s) message should be used.

5.1.2 New Order – Cross

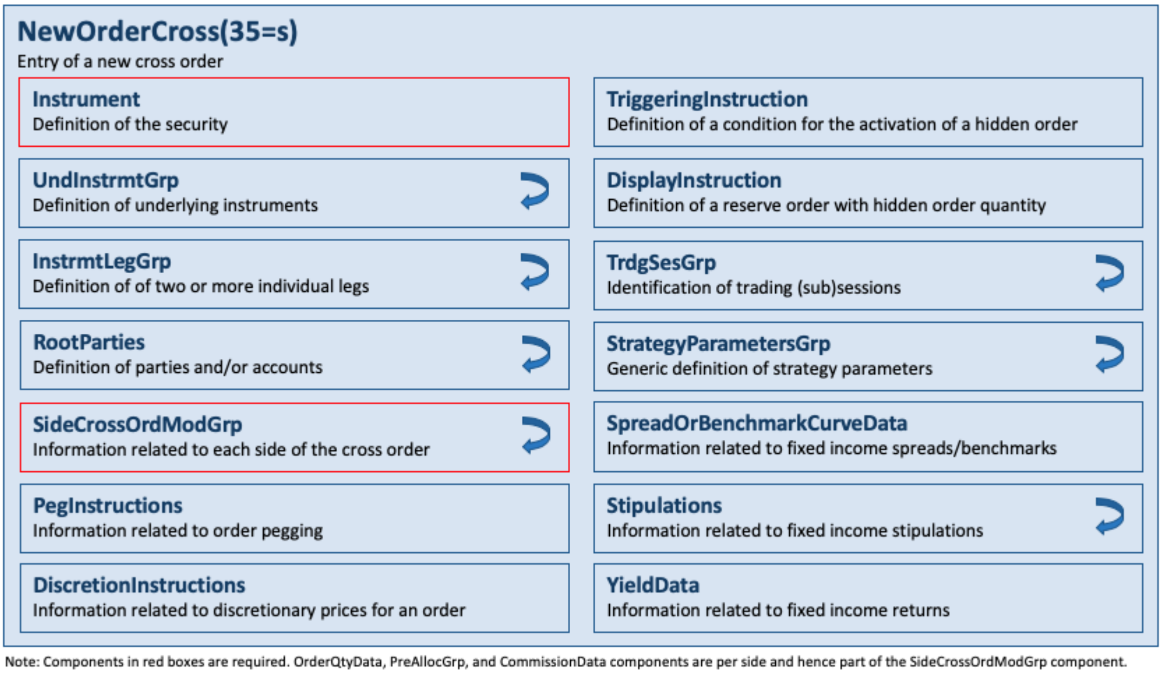
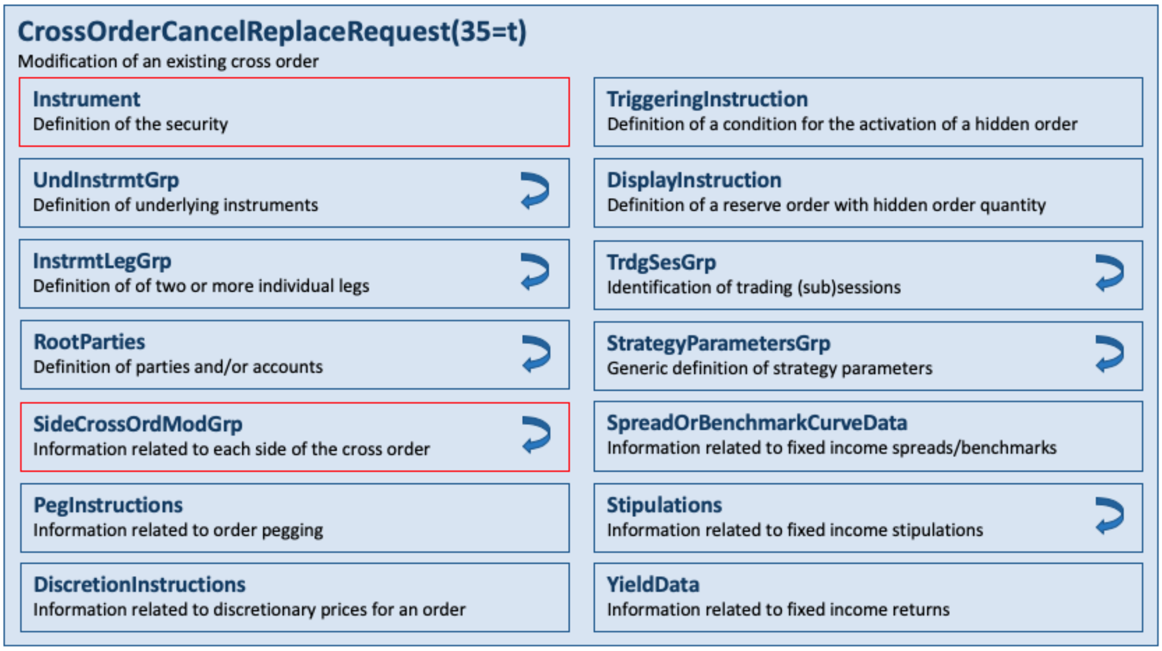


Figure 21: Message NewOrderCross(35=s)

The NewOrderCross(35=s) message is used to submit a cross order into a market. The cross order contains two order sides (a buy and a sell). The cross order is identified by its CrossID(548). The message layout is available here.

5.1.3 Cross Order Cancel/Replace Requests



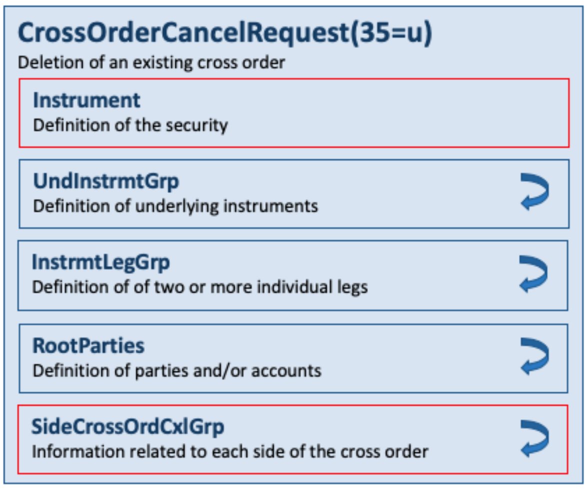
Note: Components in red boxes are required. OrderQtyData, PreAllocGrp, and CommissionData components are per side and hence part of the SideCrossOrdModGrp component.

Figure 22: Message CrossOrderCancelReplaceRequest(35=t)

The CrossOrderCancelReplaceRequest(35=t) message (a.k.a. Cross Order Modification Request) is used to modify a cross order previously submitted using the NewOrderCross(35=s) message. Refer to the OrderCancelReplaceRequest(35=G) (a.k.a. Order Modification Request) message for restrictions on what fields can be changed during a cancel/replace.

The cross order-specific fields, CrossType(549) and CrossPrioritization(550), cannot be modified using the CrossOrderCancelReplaceRequest(35=t) message. The message layout is available here.

5.1.4 Cross Order Cancel Requests



Note: Components in red boxes are required.

Figure 23: Message CrossOrderCancelRequest(35=u)

The CrossOrderCancelRequest(35=u) message is used to fully cancel the remaining open quantity of a cross order. The message layout is available here.

5.2 Components

5.2.1 SideCrossLegGrp

This component is a repeating group that is similar to the LegOrdGrp component in order to support leg level information per side of cross orders and is part of the SideCrossOrdModGrp component. The LegOrdGrp component cannot be re-used for this purpose as it contains the InstrumentLeg and NestedParties components that are already part of the cross messages. The difference to the LegOrdGrp component is that the SideCrossLegGrp component does not have an InstrumentLeg component to describe the legs, it only has a single reference field to identify the leg. This leg can be defined by the InstrumentLeg component that is present on a higher level of the message and outside of the side level. The component layout is available here.

5.2.2 SideCrossOrdCxlGrp

Figure 24: Component SideCrossOrdCxlGrp

This component is a repeating group that is used to identify one or both sides (orders) of the cross order that is to be cancelled. It requires to specify the client order identifier and quantity for each given side. The component layout is available here.

5.2.3 SideCrossOrdModGrp

Figure 25: Component SideCrossOrdModGrp

This component is a repeating group that is used to define one or both sides (orders) of a new cross order or an existing one that is to be modified. It requires to specify the client order identifier and quantity for each given side. It provides the ability to provide allocation and commission information. The component layout is available here.

6 Category – Multileg Order Handling

A multileg security is made up of multiple securities that are traded atomically. Swaps, option strategies, futures spreads, are a few examples of multileg securities. The requirement that all legs be traded in the quantities that make up the multileg security is the important distinction between a multileg order and a list order.

Two generalized approaches to trading multileg securities are supported by FIX. The first approach involves a market maintaining multileg securities as separate products for which markets can be created. This "product approach" is often used in electronic trading systems. The second approach is to trade the multileg security as a group of separate securities – as is commonly done today in open outcry markets.

6.1 Messages

6.1.1 New Order – Multileg

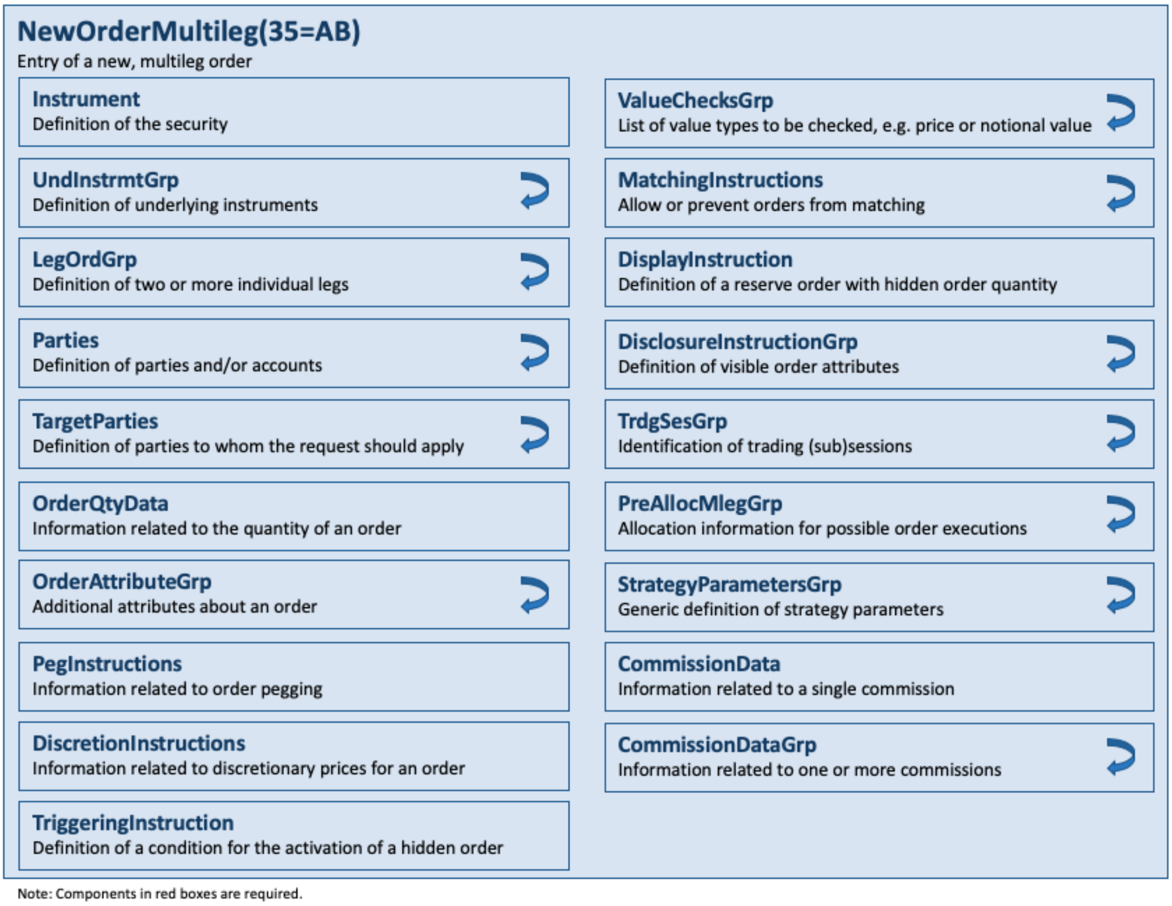


Figure 26: Message NewOrderMultileg(35=AB)

The NewOrderMultileg(35=AB) message is provided to submit orders for securities that are made up of multiple securities, known as legs. The message layout is available here.

6.1.2 Multileg Order Cancel Replace Requests

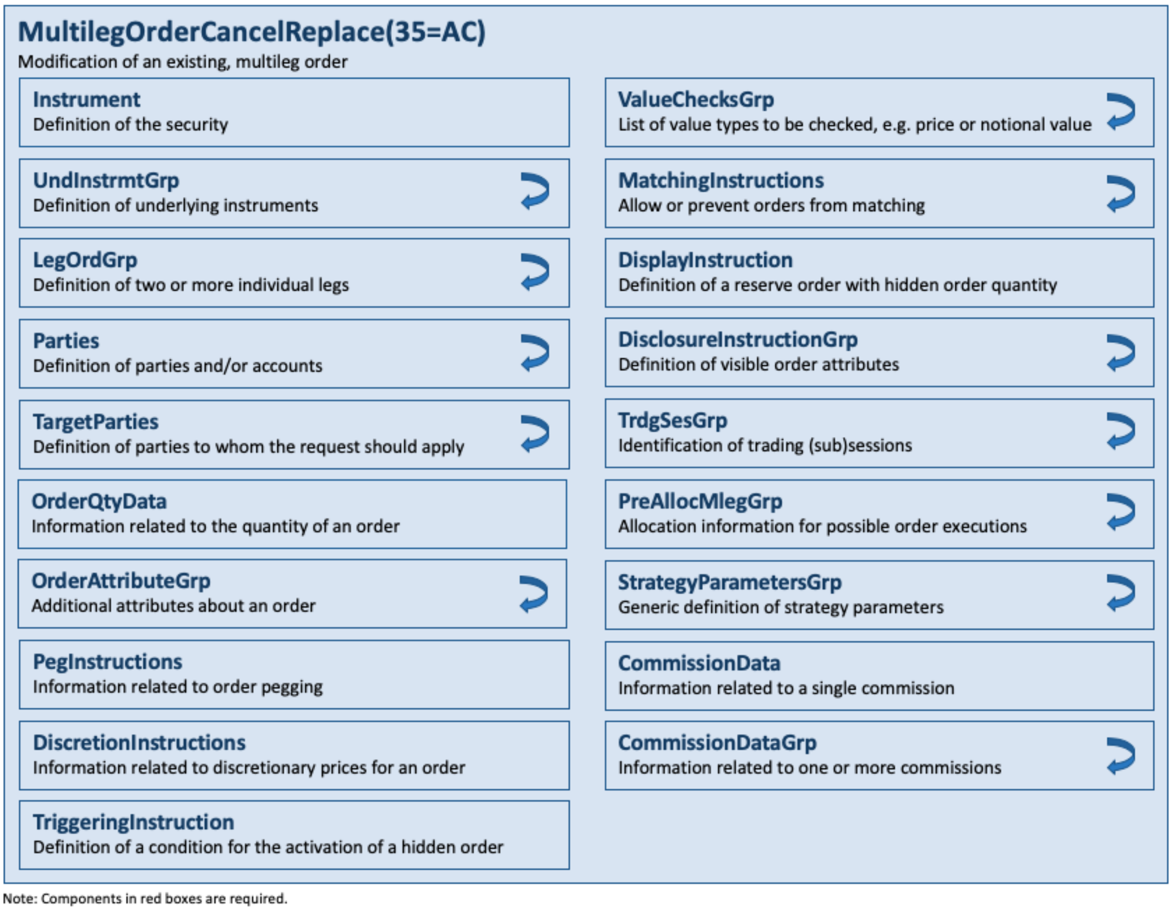


Figure 27: Message MultilegOrderCancelReplace(35=AC)

The MultilegOrderCancelReplace(35=AC) message (a.k.a. Multileg Order Modification Request) is used to modify a multileg order previously submitted using the NewOrderMultileg(35=AB) message. See OrderCancelReplaceRequest(35=G) for details concerning message usage. The message layout is available here.

6.2 Components

6.2.1 PreAllocMlegGrp

Figure 28: Component PreAllocMlegGrp

This component is a repeating group that is used on a multileg order to convey pre-allocation information that is to be applied once the trade is completed. Note that this component applies to the entire multileg order and not to an individual leg (provided by LegOrdGrp) unless AllocLegRefID(2727) is used. The component layout is available here.

7 Category – List/Program/Basket Trading

The List/Program/Basket Trading message set is used for the trading of lists/programs/baskets of orders.

A subset of the List/Program/Basket Trading message set, NewOrderList(35=E) and ListStatus(35=N) message, is also used to support contingent orders. Contingent orders include "one-cancels-other", "one-triggers-other", and "one-updates-other".

The messages used in program trading support fragmentation for the same reason and in the same way as some other FIX messages (e.g. MassQuote(35=i)). If there are too many entries within a repeating group to fit into one physical message, then the entries can be continued in another message by repeating all of the top level information and then specifying the number of entries in the continued message. A "Total Entries" field is provided to specify the total number of entries in a repeating group which is split over multiple messages. This permits, but does not require, a receiving application to react in a stateful manner where it can determine if it has received all entries in a repeating group before carrying out some action. However, the overall approach to fragmentation is to permit each message to be processed in a stateless manner as it is received. Each message should contain enough information to have the entries applied to a system without requiring the next message if fragmentation has occurred. Also, a continued message should not require any information from the previous message. The messages that support fragmentation and the repeating groups supporting it are listed in the table below.

Message	"Total Entries" field	Repeating group that may be fragmented
NewOrderList(35=E)	TotNoOrders(68)	Orders repeating group following NoOrders(73) in the message definition table
ListStrikePrice(35=m)	TotNoStrikes(422)	Strike price repeating group following NoStrikes(428) in the message definition table
ListStatus(35=N)	TotNoOrders(68)	Status per order repeating group following the NoOrders field in the message definition table

Maximum message size for fragmentation purposes can be determined by using the optional MaxMessageSize(383) field in the Logon(35=A) message or by mutual agreement between counterparties.

Note: The TotNoOrders(68) field has been added to the ListStatus(35=N) message to support fragmentation in the same way as other FIX messages. NoRpts(82) and RptSeq(83) are preserved for backwards compatibility with previous versions of FIX which supported a stateful form of fragmentation.

7.1 Messages

7.1.1 Bid Requests

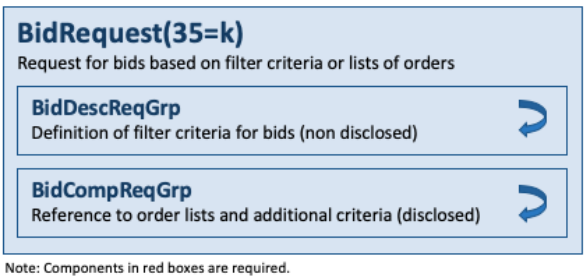


Figure 29: Message BidRequest(35=k)

The BidRequest(35=k) message may be used in one of two ways depending on which market conventions are being followed.

In the "Non disclosed" convention (e.g. US/European model) the BidRequest(35=k) message may be used to request a bid based on the sector, country, index and liquidity information contained within the message itself. In the "Non disclosed" convention the entry repeating group is used to define liquidity of the program.

In the “Disclosed” convention (e.g. Japanese model) the BidRequest(35=k) message may be used to request bids based on the NewOrderList(35=E) messages sent in advance of BidRequest message. In the “Disclosed” convention the list repeating group is used to define which NewOrderList(35=E) messages a bid is being sought for and the directions of the required bids.

The pair of fields SideValue1(396) and SideValue2(397) are used to show the monetary total value in either direction (buy or sell) of the transaction without revealing whether it is the buy-side institution’s intention to buy or sell.

The two repeating groups, BidDescrReqGrp (with NoBidDescriptors(398)) and BidCompReqGrp (with NoBidComponents(420)) are mutually exclusive and a function of which bidding model is being used. If the “Non-Disclosure” method is being used the portfolio of stocks being traded is described by a number of “bid descriptors” entries. If the “Disclosure” method is being used the portfolio is fully disclosed, except for side, by a number of “list” entries enumerating the lists (with ListID(66)) that list the stocks to be traded.

A BidRequest(35=k) message with BidRequestTransType(374) = C (Cancel) may be used to indicate to sell side firms that they no longer need to store details of the bid request as they have either lost the bid or the list has been canceled.

The message layout is available here.

7.1.2 Bid Responses

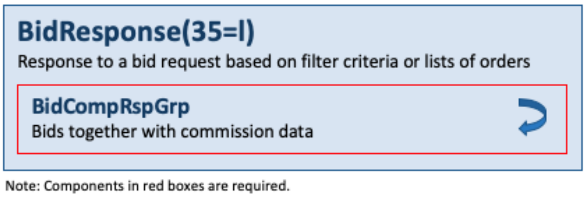


Figure 30: Message BidResponse(35=l)

The BidResponse(35=l, lowercase “L”) message may be used in one of two ways depending on which market conventions are being followed.

In the “Non disclosed” convention the BidResponse(35=l) message may be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding BidRequest(35=k) message.

In the “Disclosed” convention the BidResponse(35=l) message may be used to supply bids based on the NewOrderList(35=E) messages sent in advance of the corresponding BidRequest(35=k) message.

The message layout is available here.

7.1.3 New List Orders

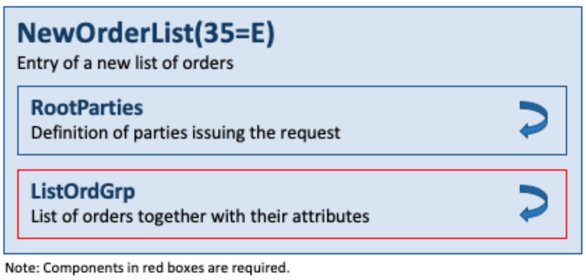


Figure 31: Message NewOrderList(35=E)

The NewOrderList(35=E) message may be used in one of two ways depending on which market conventions are being followed.

In the “Non disclosed” convention the NewOrderList(35=E) message is sent after the bidding process has been completed, by telephone or electronically. The NewOrderList(35=E) message enumerates the stocks, quantities, direction for the trade and may contain pre-allocation information.

This message may also be used as the first message for the transmission of a program trade where the bidding process has been done by means other than FIX. In this scenario the messages may either be used as a staging process, in which case the broker will start execution once either a ListExecute(35=L) message is received or for immediate execution, in which case the orders will be executed on receipt.

In the “Disclosed” convention the NewOrderList(35=E) message is sent before the bidding process is started, by telephone or electronically. The NewOrderList(35=E) message enumerates the stocks and quantities from the bidding process, and may contain pre-allocation information. The direction of the trade is disclosed after the bidding process is completed.

Where multiple waves of a program trade are submitted by an institution or retail intermediaries, as a series of separate lists, to a broker ClOrdLinkID(583) may be used to link the orders together.

The NewOrderList(35=E) message may also be used by institutions or retail intermediaries wishing to electronically submit multiple Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.

The message layout is available here.

7.1.4 List Strike Prices

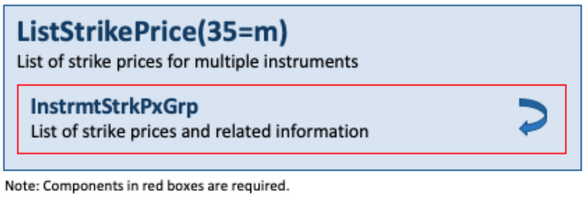


Figure 32: Message ListStrikePrice(35=m)

The ListStrikePrice(35=m) message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades. The message layout is available here.

7.1.5 List Status

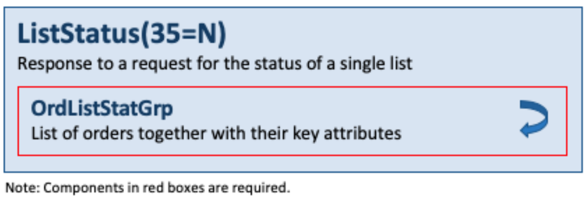


Figure 33: Message ListStatus(35=N)

The ListStatus(35=N) message is issued as the response to a ListStatusRequest(35=M) message or sent in an unsolicited fashion by the sell-side. It indicates the current state of the orders within the list as they exist at the broker’s site. This message may also be used to respond to the ListCancelRequest(35=K) message.

Orders within the list are statused at the summary level. Individual executions are not reported, rather, the current state of the order is reported.

The message contains repeating fields for each order in the OrdListStatGrp component.

Description of ListOrderStatus(431) values:

- “In bidding process”: indicates that a list has been received and is being evaluated for pricing. It is envisaged that this status will only be used with the “Disclosed” List Order Trading model.
- “Received for execution”: indicates that a list has been received and the sell side is awaiting the instruction to start working the trade. It is envisaged that this status will be used under both models.
- “Executing”: indicates that a list has been received and the sell side is working it.
- “Canceling”: indicates that a ListCancelRequest(35=K) Message has been received and the sell side is in the process of pulling any orders that were being worked. The status of individual orders can be found out from the details in the repeating group OrdListStatGrp.

- “All Done”: indicates that a list has been executed as far as possible for the day. This would also apply if a list has been previously cancelled. The status of individual orders can be determined from the details in the repeating group OrdListStatGrp.
- “Alert”: used whenever any of the individual orders have a status that requires something to be done. For instance, an alert would be used when a buy-side firm has submitted a list that has individual stock rejects that have not been addressed.
- “Rejected” used when a response cannot be generated. For example when the ListID(66) is not recognized. Text(58) should include an explanation of why the request has been rejected.

The message layout is available here.

7.1.6 List Execute

Figure 34: Message ListExecute(35=L)

The ListExecute(35=L) message is used by institutions to instruct the broker to begin execution of a previously submitted list. This message may or may not be used, as it may be mirroring a phone conversation. The message layout is available here.

7.1.7 List Cancel Request

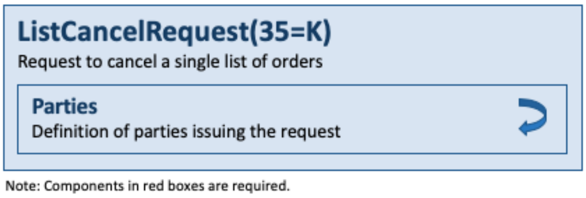


Figure 35: Message ListCancelRequest(35=K)

The ListCancelRequest(35=K) message is used by institutions wishing to cancel previously submitted lists either before or during execution.

After the list has been submitted to the recipient, it can be canceled via the submission of the ListCancelRequest(35=K) message. If the list has not yet been submitted for execution, the ListCancelRequest(35=K) message will instruct the recipient not to execute it and cancel the entire list. If the list is being executed, the ListCancelRequest(35=K) message should trigger the recipient’s system to generate cancel requests for the remaining quantities of each order within the list. Individual orders within the list can be canceled via the OrderCancelRequest(35=F) message.

The ListStatus(35=N) message is used by the recipient of the ListCancelRequest(35=K) message to communicate the status of the ListCancelRequest(35=K) message. The message layout is available here.

7.1.8 List Status Request

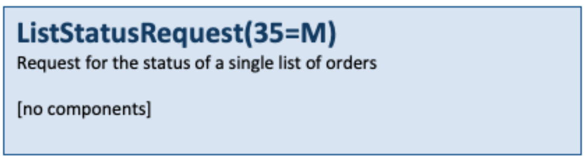


Figure 36: Message ListStatusRequest(35=M)

The ListStatusRequest(35=M) message is used by institutions to instruct the broker to generate status messages for a list of orders. The message layout is available here.

7.2 Components

7.2.1 BidCompReqGrp

This component is a repeating group that may be used when BidType(394) = 2 (Disclosed style, e.g. Japanese model) where the NewOrderList(35=E) message is sent *before* the bidding process is started, by telephone or electronically. It is used to define which NewOrderList(35=E) messages (identified by ListID(66)) a bid is being sought for and the directions of the required bids. The component layout is available here.

7.2.2 BidCompRspGrp

This component is a repeating group that may be used for both the disclosed and the non disclosed convention for program trading. It must contain commission information in its CommissionData component and echoes individual attributes from either the BidCompReqGrp or BidDescReqGrp component. The component layout is available here.

7.2.3 BidDescReqGrp

This component is a repeating group that may be used when BidType(394) = 1 (Non Disclosed style, e.g. US/European model) where the NewOrderList(35=E) message is sent *after* the bidding process is started, by telephone or electronically. It supports the definition of liquidity information of a program trade. The component layout is available here.

7.2.4 InstrmtStrkPxGrp

Figure 37: Component InstrmtStrkPxGrp

This component is a repeating group that is used to convey one or more strike prices for principal trades. It requires the definition of an instrument for each strike price, optionally together with its underlying instruments. The component layout is available here.

7.2.5 ListOrdGrp

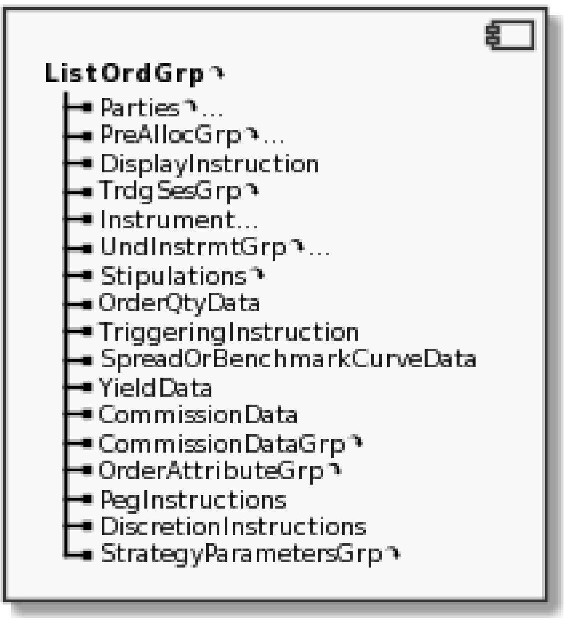


Figure 38: Component ListOrdGrp

This component is a repeating group that is used to convey a list of orders for list/program/basket trading. It is similar to the information available for an individual order as part of the NewOrderSingle(35=D) message. The component layout is available here.

7.2.6 OrdListStatGrp

This component is a repeating group that is used to provides references to the orders in a given list along with key information such as the status of each order, its executed and remaining quantities, and prices. The component layout is available here.

8 Common Components

Common components are components that are used within a single business area but across two or more categories. Common components are global if they are used across two or more business areas and are described in the overall Introduction of the normative specification of the application layer.

8.1 DisclosureInstructionGrp

This component is a repeating group of instructions, each of which relates to one or more elements of an order. The instruction itself conveys whether the information should be disclosed or not, e.g. in market data, or not. The component layout is available here.

8.2 DiscretionInstructions

This component is used on an order to indicate that the trader wishes to display the order at one price but will accept trades at another price based on the discretion parameters specified in the component. The component layout is available here.

8.3 PegInstructions

This component is used on an order to tie the price of a security to a market event such as opening price, mid-price, or best price and may also be used to tie the price to the behavior of a related security. The component layout is available here.

8.4 PreAllocGrp

Figure 39: Component PreAllocGrp

This component is a repeating group that is used on a single leg order to convey allocation information that is to be applied once the trade is completed. The component layout is available here.

8.5 StrategyParametersGrp

This component is a generic repeating group that is used on an order to convey name, data type, and value of parameters for algorithmic trading strategies. The component layout is available here.

8.6 TriggeringInstruction

This component is used on an order to convey the conditions under which an order will be triggered by related market events as well as the behavior of the order in the market once it is triggered. The component layout is available here.

9 Appendix – CrossOrders Category

9.1 Messages

9.1.1 NewOrderCross Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = s (lowercase S)
548	CrossID	Y	
2422	OrderRequestID	N	
549	CrossType	Y	
550	CrossPrioritization	Y	
Component	**RootParties**	N	Insert here the set of “Root Parties” fields defined in “common components of application messages” Used for acting parties that applies to the whole message, not individual sides.
Component	**SideCrossOrdModGrp**	Y	Must be 1 or 2 1 or 2 if CrossType=1 2 otherwise
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of Legs
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	

Tag	Name	Req'd	Description
Component	**DisplayInstruction**	N	Insert here the set of “DisplayInstruction” fields defined in “common components of application messages”
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
81	ProcessCode	N	Used to identify soft trades at order entry.
140	PrevClosePx	N	Useful for verifying security identification
114	LocateReqd	N	Required for short sell orders
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
483	TransBkdTime	N	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU
Component	**Stipulations**	N	Insert here the set of “Stipulations” (repeating group of Fixed Income stipulations) fields defined in “Common Components of Application Messages”
40	OrdType	Y	
423	PriceType	N	
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = “Stop” or OrdType = “Stop limit”.
Component	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData”

Tag	Name	Req'd	Description
			(Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
Component	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
15	Currency	N	
2897	CurrencyCodeSource	N	
376	ComplianceID	N	
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
1815	TradingCapacity	N	
Component	**PegInstructions**	N	Insert here the set of “PegInstruction” fields defined in “Common Components of Application Messages”
Component	**DiscretionInstructions**	N	Insert here the set of “DiscretionInstruction” fields defined in “Common Components of Application Messages”
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
480	CancellationRights	N	For CIV - Optional

Tag	Name	Req'd	Description
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
1685	ThrottleInst	N	
Component	**StandardTrailer**	Y	

9.1.2 CrossOrderCancelReplaceRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = t (lowercase T)
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
2422	OrderRequestID	N	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
548	CrossID	Y	CrossID for the replacement order
551	OrigCrossID	Y	Must match the CrossID of the previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
549	CrossType	Y	
550	CrossPrioritization	Y	
Component	**RootParties**	N	Insert here the set of “Root Parties” fields defined in “common components of application messages” Used for acting parties that applies to the whole message, not individual sides.
Component	**SideCrossOrdModGrp**	Y	Must be 1 or 2
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of Legs
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.

Tag	Name	Req'd	Description
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
Component	**DisplayInstruction**	N	Insert here the set of “DisplayInstruction” fields defined in “common components of application messages”
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
81	ProcessCode	N	Used to identify soft trades at order entry.
140	PrevClosePx	N	Useful for verifying security identification
114	LocateReqd	N	Required for short sell orders
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
483	TransBkdTime	N	A date and time stamp to indicate when this order was booked with the agent prior to submission to the VMU
Component	**Stipulations**	N	Insert here the set of “Stipulations” (repeating group of Fixed Income stipulations) fields defined in “Common Components of Application Messages”
40	OrdType	Y	
423	PriceType	N	
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = “Stop” or OrdType = “Stop limit”.
Component	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” (Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
Component	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
15	Currency	N	
2897	CurrencyCodeSource	N	
376	ComplianceID	N	
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)

Tag	Name	Req'd	Description
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
1815	TradingCapacity	N	
Component	**PegInstructions**	N	Insert here the set of “PegInstruction” fields defined in “Common Components of Application Messages”
Component	**DiscretionInstructions**	N	Insert here the set of “DiscretionInstruction” fields defined in “Common Components of Application Messages”
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
1685	ThrottleInst	N	
Component	**StandardTrailer**	Y	

9.1.3 CrossOrderCancelRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = u (lowercase U)
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
2422	OrderRequestID	N	Required if provided on the order being cancelled. Echo back the value provided by the requester.
548	CrossID	Y	CrossID for the replacement order
551	OrigCrossID	Y	Must match the CrossID of previous cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.

Tag	Name	Req'd	Description
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
549	CrossType	Y	
550	CrossPrioritization	Y	
Component	**RootParties**	N	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual sides.
Component	**SideCrossOrdCxlGrp**	Y	Must be 1 or 2
Component	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages"
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of Leg
1300	MarketSegmentID	N	
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
Component	**StandardTrailer**	Y	

9.2 Components

9.2.1 SideCrossLegGrp

Tag	Name	Req'd	Description
1829	NoCrossLegs	N	
→654	LegRefID	N	Required if NoCrossLegs(1829) > 0.
→685	LegOrderQty	N	Quantity ordered for this leg as provided during order entry.
→690	LegSwapType	N	
→**Component**	**LegStipulations**	N	
→1366	LegAllocID	N	
→**Component**	**LegPreAllocGrp**	N	
→1817	LegClearingAccountType	N	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
→564	LegPositionEffect	N	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
→565	LegCoveredOrUncovered	N	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
→**Component**	**NestedParties3**	N	
→587	LegSettlType	N	
→588	LegSettlDate	N	

Tag	Name	Req'd	Description
→675	LegSettlCurrency	N	
→2900	LegSettlCurrencyCodeSource	N	
→1379	LegVolatility	N	
→1381	LegDividendYield	N	
→1383	LegCurrencyRatio	N	
→1384	LegExecInst	N	
→1689	LegShortSaleExemptionReason	N	Available for optional use when LegSide(624) = 6(Sell short exempt) in InstrumentLeg component.

9.2.2 SideCrossOrdCxlGrp

Tag	Name	Req'd	Description
552	NoSides	N	
→54	Side	Y	
→41	OrigClOrdID	N	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11).
→11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
→526	SecondaryClOrdID	N	
→583	ClOrdLinkID	N	
→586	OrigOrdModTime	N	
→**Component**	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
→229	TradeOriginationDate	N	
→75	TradeDate	N	
→**Component**	**OrderQtyData**	Y	
→376	ComplianceID	N	
→2404	ComplianceText	N	
→2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
→2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

9.2.3 SideCrossOrdModGrp

Tag	Name	Req'd	Description
552	NoSides	N	
→54	Side	Y	Required if NoSides(552) > 0.
→2102	ShortMarkingExemptIndicator	N	
→41	OrigClOrdID	N	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11)
→11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
→526	SecondaryClOrdID	N	
→583	ClOrdLinkID	N	
→586	OrigOrdModTime	N	
→Component	**Parties**	N	
→Component	**SideCrossLegGrp**	N	
→1690	SideShortSaleExemptionReason	N	Available for optional use when Side(54) = 6 (Sell short exempt).
→229	TradeOriginationDate	N	
→75	TradeDate	N	
→1	Account	N	
→660	AcctIDSource	N	
→581	AccountType	N	
→589	DayBookingInst	N	
→590	BookingUnit	N	
→591	PreallocMethod	N	
→70	AllocID	N	Use to assign an identifier to the block of preallocations
→Component	**PreAllocGrp**	N	
→854	QtyType	N	
→Component	**OrderQtyData**	Y	
→Component	**CommissionData**	N	
→Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
→528	OrderCapacity	N	
→529	OrderRestrictions	N	
→1724	OrderOrigination	N	
→1725	OriginatingDeptID	N	
→1726	ReceivingDeptID	N	
→2883	RoutingArrangmentIndicator	N	

Tag	Name	Req'd	Description
→1091	PreTradeAnonymity	N	
→582	CustOrderCapacity	N	
→121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
→120	SettlCurrency	N	Conditionally required when ForexReq(121) = "Y".
→2899	SettlCurrencyCodeSource	N	
→775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
→1816	ClearingAccountType	N	
→77	PositionEffect	N	For use in derivatives omnibus accounting
→203	CoveredOrUncovered	N	For use with derivatives, such as options
→544	CashMargin	N	
→635	ClearingFeeIndicator	N	
→377	SolicitedFlag	N	
→659	SideComplianceID	N	
→962	SideTimeInForce	N	Specifies how long the order as specified in the side stays in effect. Absence of this field indicates Day order.

10 Appendix – MultilegOrders Category

10.1 Messages

10.1.1 NewOrderMultileg Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AB
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary with closest association with the investor.
2422	OrderRequestID	N	
526	SecondaryClOrdID	N	
583	ClOrdLinkID	N	
Component	**Parties**	N	This is party information related to the submitter of the request.
Component	**TargetParties**	N	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
229	TradeOriginationDate	N	
75	TradeDate	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
589	DayBookingInst	N	
590	BookingUnit	N	
591	PreallocMethod	N	
70	AllocID	N	Used to assign an identifier to the block of individual preallocations
Component	**PreAllocMlegGrp**	N	Number of repeating groups for pre-trade allocation
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
544	CashMargin	N	
635	ClearingFeeIndicator	N	
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
1805	AuctionInstruction	N	
110	MinQty	N	
1822	MinQtyMethod	N	

Tag	Name	Req'd	Description
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
2676	MaximumPriceDeviation	N	
Component	**ValueChecksGrp**	N	
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	
Component	**DisplayInstruction**	N	
Component	**DisclosureInstructionGrp**	N	Specifies instructions to disclose certain order level information in market data.
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
2704	ExDestinationType	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
81	ProcessCode	N	Used to identify soft trades at order entry.
54	Side	Y	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
2102	ShortMarkingExemptIndicator	N	
Component	**Instrument**	N	
Component	**UndInstrmtGrp**	N	Number of underlyings
140	PrevClosePx	N	Useful for verifying security identification
1069	SwapPoints	N	For FX Swaps. Used to express the differential between the far leg's bid/offer and the near leg's bid/offer.
Component	**LegOrdGrp**	N	Number of legs
114	LocateReqd	N	Required for short sell orders
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
854	QtyType	N	
Component	**OrderQtyData**	N	Conditionally required when the multileg order is not for a FX Swap, or any other swaps or multilegged transaction where having OrderQty(38) is irrelevant as the amounts are expressed in the LegOrderQty(685).
40	OrdType	Y	
1377	MultilegModel	N	
1378	MultilegPriceMethod	N	
423	PriceType	N	

Tag	Name	Req'd	Description
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = "Stop" or OrdType = "Stop limit".
Component	**TriggeringInstruction**	N	Insert here the set of "TriggeringInstruction" fields defined in "common components of application messages"
15	Currency	N	
2897	CurrencyCodeSource	N	
1740	TradePriceNegotiationMethod	N	
1741	UpfrontPriceType	N	
1742	UpfrontPrice	N	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
377	SolicitedFlag	N	
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)
1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.
1806	RefClOrdID	N	
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)

Tag	Name	Req'd	Description
1916	ExposureDurationUnit	N	
Component	**CommissionData**	N	
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	
529	OrderRestrictions	N	
1815	TradingCapacity	N	
1091	PreTradeAnonymity	N	
1390	TradePublishIndicator	N	
582	CustOrderCapacity	N	
1724	OrderOrigination	N	
Component	**OrderAttributeGrp**	N	
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
120	SettlCurrency	N	Required if ForexReq = Y.
2899	SettlCurrencyCodeSource	N	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
1816	ClearingAccountType	N	
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
Component	**PegInstructions**	N	Insert here the set of “PegInstruction” fields defined in “Common Components of Application Messages”
Component	**DiscretionInstructions**	N	Insert here the set of “DiscretionInstruction” fields defined in “Common Components of Application Messages”
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
1190	RiskFreeRate	N	
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	

Tag	Name	Req'd	Description
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.
1685	ThrottleInst	N	
1803	AuctionType	N	Conditionally required for auction orders.
1804	AuctionAllocationPct	N	
1819	RelatedHighPrice	N	
1820	RelatedLowPrice	N	
1821	RelatedPriceSource	N	
Component	**StandardTrailer**	Y	

10.1.2 MultilegOrderCancelReplace Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AC
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
2422	OrderRequestID	N	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
41	OrigClOrdID	N	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
11	ClOrdID	N	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
526	SecondaryClOrdID	N	
583	ClOrdLinkID	N	
586	OrigOrdModTime	N	
Component	**Parties**	N	This is party information related to the submitter of the request.
Component	**TargetParties**	N	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
229	TradeOriginationDate	N	
75	TradeDate	N	
1	Account	N	

Tag	Name	Req'd	Description
660	AcctIDSource	N	
581	AccountType	N	
589	DayBookingInst	N	
590	BookingUnit	N	
591	PreallocMethod	N	
70	AllocID	N	Used to assign an identifier to the block of individual preallocations
Component	**PreAllocMlegGrp**	N	Number of repeating groups for pre-trade allocation
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
544	CashMargin	N	
635	ClearingFeeIndicator	N	
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
1805	AuctionInstruction	N	
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
2676	MaximumPriceDeviation	N	
Component	**ValueChecksGrp**	N	
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	
Component	**DisplayInstruction**	N	
Component	**DisclosureInstructionGrp**	N	Specifies instructions to disclose certain order level information in market data.
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
2704	ExDestinationType	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
81	ProcessCode	N	Used to identify soft trades at order entry.

Tag	Name	Req'd	Description
54	Side	Y	Additional enumeration that indicates this is an order for a multileg order and that the sides are specified in the Instrument Leg component block.
2102	ShortMarkingExemptIndicator	N	
Component	**Instrument**	N	
Component	**UndInstrmtGrp**	N	Number of underlyings
140	PrevClosePx	N	Useful for verifying security identification
1069	SwapPoints	N	
Component	**LegOrdGrp**	N	Number of legs
114	LocateReqd	N	Required for short sell orders
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
854	QtyType	N	
Component	**OrderQtyData**	N	Conditionally required when the OrderQtyData component is specified in the NewOrderMultileg(35=AB) message.
40	OrdType	Y	
1377	MultilegModel	N	
1378	MultilegPriceMethod	N	
423	PriceType	N	
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = “Stop” or OrdType = “Stop limit”.
Component	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
15	Currency	N	
2897	CurrencyCodeSource	N	
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
377	SolicitedFlag	N	
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)

Tag	Name	Req'd	Description
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
Component	**CommissionData**	N	
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	
529	OrderRestrictions	N	
1815	TradingCapacity	N	
1091	PreTradeAnonymity	N	
1390	TradePublishIndicator	N	
582	CustOrderCapacity	N	
1724	OrderOrigination	N	
Component	**OrderAttributeGrp**	N	
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
120	SettlCurrency	N	Required if ForexReq = Y.
2899	SettlCurrencyCodeSource	N	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
1816	ClearingAccountType	N	
77	PositionEffect	N	For use in derivatives omnibus accounting

Tag	Name	Req'd	Description
203	CoveredOrUncovered	N	For use with derivatives, such as options
Component	**PegInstructions**	N	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
Component	**DiscretionInstructions**	N	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
1190	RiskFreeRate	N	
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
522	OwnerType	N	
2679	OrderOwnershipIndicator	N	Can be used to request change of order ownership.
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.
1685	ThrottleInst	N	
1803	AuctionType	N	Conditionally required for auction orders.
1804	AuctionAllocationPct	N	
1819	RelatedHighPrice	N	
1820	RelatedLowPrice	N	
1821	RelatedPriceSource	N	
Component	**StandardTrailer**	Y	

10.2 Components

10.2.1 PreAllocMlegGrp

Tag	Name	Req'd	Description
78	NoAllocs	N	
→79	AllocAccount	N	Required if NoAllocs > 0. Must be first field in repeating group.
→661	AllocAcctIDSource	N	
→736	AllocSettlCurrency	N	
→2927	AllocSettlCurrencyCodeSource	N	
→467	IndividualAllocID	N	
→2727	AllocLegRefID	N	

Tag	Name	Req'd	Description
→**Component**	**NestedParties3**	N	Insert here the set of “NestedParties3” (firm identification “nested” within additional repeating group) fields defined in “Common Components of Application Messages”
→80	AllocQty	N	
→1752	CustodialLotID	N	Only used for specific lot trades.
→1753	VersusPurchaseDate	N	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
→1754	VersusPurchasePrice	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
→1755	CurrentCostBasis	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified

11 Appendix – OrderMassHandling Category

11.1 Messages

11.1.1 OrderMassStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = AF
584	MassStatusReqID	Y	Unique ID of mass status request as assigned by the institution.
585	MassStatusReqType	Y	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
Component	**TargetParties**	N	Can be used to specify the parties to whom the Order Mass Status Request should apply.
1	Account	N	Account
660	AcctIDSource	N	
336	TradingSessionID	N	Trading Session
625	TradingSessionSubID	N	
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UnderlyingInstrument**	N	Insert here the set of “UnderlyingInstrument” (underlying symbology) fields defined in “Common Components of Application Messages”
54	Side	N	Optional qualifier used to indicate the side of the market for which orders will be returned.
Component	**StandardTrailer**	Y	

11.1.2 OrderMassActionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BZ
11	ClOrdID	N	ClOrdID provided on the Order Mass Action Request.
526	SecondaryClOrdID	N	
1369	MassActionReportID	Y	Unique Identifier for the Order Mass Action Report
1373	MassActionType	Y	Order Mass Action Request Type accepted by the system
1374	MassActionScope	Y	Specifies the scope of the action
2675	MassActionReason	N	Specifies the reason for the action taken.
1375	MassActionResponse	Y	Indicates the action taken by the counterparty order handling system as a result of the Action Request.

Tag	Name	Req'd	Description
1376	MassActionRejectReason	N	Indicates why Order Mass Action Request was rejected Required if MassActionResponse(1375) = 0 (Rejected).
533	TotalAffectedOrders	N	Optional field used to indicate the total number of orders affected by the Order Mass Action Request
2678	TotalNotAffectedOrders	N	Optional field used to indicate the total number of orders within the scope but not affected by the OrderMassActionRequest(35=CA).
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**AffectedOrdGrp**	N	List of orders affected by the Order Mass Action Request.
Component	**NotAffectedOrdGrp**	N	List of orders not affected by the Order Mass Action Request.
Component	**AffectedMarketSegmentGrp**	N	List of market segments affected by the Order Mass Action Request. Should only be used when request uses TargetMarketSegmentGrp component.
Component	**NotAffectedMarketSegmentGrp**	N	List of market segments not affected by the Order Mass Action Request. Should only be used when request uses TargetMarketSegmentGrp component.
1301	MarketID	N	MarketID for which orders are to be affected
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected. Mutually exclusive with TargetMarketSegmentGrp component.
Component	**TargetMarketSegmentGrp**	N	Mutually exclusive with MarketSegmentID(1300).
336	TradingSessionID	N	TradingSessionID for which orders are to be affected
625	TradingSessionSubID	N	TradingSessionSubID for which orders are to be affected
Component	**Parties**	N	
Component	**TargetParties**	N	Should be populated with the values provided on the associated OrderMassActionRequest(MsgType=CA).

Tag	Name	Req'd	Description
Component	**Instrument**	N	
Component	**UnderlyingInstrument**	N	
54	Side	N	Side of the market specified on the Order Mass Action Request
44	Price	N	
60	TransactTime	N	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

11.1.3 OrderMassActionRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = CA
11	ClOrdID	Y	Unique ID of Order Mass Action Request as assigned by the institution.
526	SecondaryClOrdID	N	
1373	MassActionType	Y	Specifies the type of action requested
1374	MassActionScope	Y	Specifies the scope of the action
2675	MassActionReason	N	Specifies the reason for the action requested.
1301	MarketID	N	MarketID for which orders are to be affected
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected. Mutually exclusive with TargetMarketSegmentGrp component.

Tag	Name	Req'd	Description
Component	**TargetMarketSegmentGrp**	N	List of market segments for which orders are to be affected. Mutually exclusive with MarketSegmentID(1300).
336	TradingSessionID	N	Trading Session in which orders are to be affected
625	TradingSessionSubID	N	
Component	**Parties**	N	
Component	**TargetParties**	N	Can be used to specify the parties to whom the Order Mass Action should apply.
Component	**Instrument**	N	
Component	**UnderlyingInstrument**	N	
54	Side	N	Can be used to filter for orders of a single instrument.
44	Price	N	Can be used to filter for orders of a single instrument.
60	TransactTime	Y	
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

11.1.4 MassOrder Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DJ
2423	MassOrderRequestID	Y	
2427	OrderResponseLevel	N	
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**Parties**	N	This is party information related to the submitter.
1815	TradingCapacity	N	
1816	ClearingAccountType	N	
1	Account	N	
660	AcctIDSource	N	

Tag	Name	Req'd	Description
581	AccountType	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
582	CustOrderCapacity	N	
1028	ManualOrderIndicator	N	
1031	CustOrderHandlingInst	N	
60	TransactTime	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text(58) field in the encoded format specified via the MessageEncoding(347) field.
1685	ThrottleInst	N	
2432	TotNoOrderEntries	N	Used to support fragmentation. Sum of NoOrderEntries(2428) within the OrderEntryGrp across all messages with the same MassOrderRequestID(2423).
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**OrderEntryGrp**	Y	
Component	**StandardTrailer**	Y	

11.1.5 MassOrderAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType=DK
Component	**ApplicationSequenceControl**	N	For use in drop copy applications. NOT FOR USE in transactional applications.
2423	MassOrderRequestID	N	
2424	MassOrderReportID	N	
2425	MassOrderRequestStatus	Y	Message level request status
2426	MassOrderRequestResult	N	Message level request result
2427	OrderResponseLevel	N	Level of response requested from receiver of MassOrder (35=DJ) message.
1328	RejectText	N	
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.

Tag	Name	Req'd	Description
1301	MarketID	N	
1300	MarketSegmentID	N	
Component	**Parties**	N	
1815	TradingCapacity	Y	
1816	ClearingAccountType	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
582	CustOrderCapacity	N	
1028	ManualOrderIndicator	N	
1031	CustOrderHandlingInst	N	
60	TransactTime	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedRejectText(355) field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
797	CopyMsgIndicator	N	
2432	TotNoOrderEntries	N	Used to support fragmentation. Sum of NoOrderEntries(2428) within the OrderEntryAckGrp across all messages with the same MassOrderRequestID(2423).
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**ThrottleResponse**	N	
Component	**OrderEntryAckGrp**	N	
Component	**StandardTrailer**	Y	

11.1.6 OrderMassCancelRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = q (lowercase Q)
11	ClOrdID	Y	Unique ID of Order Mass Cancel Request as assigned by the institution.
526	SecondaryClOrdID	N	
530	MassCancelRequestType	Y	Specifies the type of cancellation requested
336	TradingSessionID	N	Trading Session in which orders are to be canceled

Tag	Name	Req'd	Description
625	TradingSessionSubID	N	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “common components of application messages”
Component	**TargetParties**	N	Can be used to specify the parties to whom the Order Mass Cancel should apply.
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UnderlyingInstrument**	N	Insert here the set of “UnderlyingInstrument” (underlying symbology) fields defined in “Common Components of Application Messages”
1301	MarketID	N	Required for MassCancelRequestType = 8 (Cancel orders for a market)
1300	MarketSegmentID	N	Required for MassCancelRequestType = 9 (Cancel orders for a market segment)
54	Side	N	Optional qualifier used to indicate the side of the market for which orders are to be canceled. Absence of this field indicates that orders are to be canceled regardless of side.
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

11.1.7 OrderMassCancelReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = r (lowercase R)
11	ClOrdID	N	ClOrdID provided on the Order Mass Cancel Request. Unavailable in case of an unsolicited report, such as after a trading halt or a corporate action requiring the deletion of outstanding orders.
526	SecondaryClOrdID	N	
1369	MassActionReportID	Y	Unique Identifier for the Order Mass Cancel Report assigned by the recipient of the Order Mass Cancel Request
530	MassCancelRequestType	Y	Order Mass Cancel Request Type accepted by the system
531	MassCancelResponse	Y	Indicates the action taken by the counterparty order handling system as a result of the Cancel Request

Tag	Name	Req'd	Description
			0 - Indicates Order Mass Cancel Request was rejected.
532	MassCancelRejectReason	N	Indicates why Order Mass Cancel Request was rejected Required if MassCancelResponse = 0
533	TotalAffectedOrders	N	Optional field used to indicate the total number of orders affected by the Order Mass Cancel Request
Component	**AffectedOrdGrp**	N	List of orders affected by the Order Mass Cancel Request
Component	**NotAffectedOrdGrp**	N	List of orders not affected by Order Mass Cancel Request.
336	TradingSessionID	N	Trading Session in which orders are to be canceled
625	TradingSessionSubID	N	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “common components of application messages”
Component	**TargetParties**	N	Should be populated with the values provided on the associated OrderMassCancelRequest(MsgType=Q).
Component	**Instrument**	N	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UnderlyingInstrument**	N	Insert here the set of “UnderlyingInstrument” (underlying symbology) fields defined in “Common Components of Application Messages”
1301	MarketID	N	
1300	MarketSegmentID	N	
54	Side	N	Side of the market specified on the Order Mass Cancel Request
60	TransactTime	N	Time this report was initiated/released by the sells-side (broker, exchange, ECN) or sell-side executing system.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

11.2 Components

11.2.1 AffectedMarketSegmentGrp

Tag	Name	Req'd	Description
1791	NoAffectedMarketSegments	N	
→1792	AffectedMarketSegmentID	N	Required when NoAffectedMarketSegments(1791) > 0.

11.2.2 AffectedOrdGrp

Tag	Name	Req'd	Description
534	NoAffectedOrders	N	
→1824	AffectedOrigClOrdID	N	Required if NoAffectedOrders(534) > 0. Indicates the client order id of an order affected by this request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string “MANUAL”.
→535	AffectedOrderID	N	Contains the OrderID(37) assigned by the counterparty of an affected order. Conditionally required when AffectedOrigClOrdID(1824) = “MANUAL”.
→536	AffectedSecondaryOrderID	N	Contains the SecondaryOrderID(198) assigned by the counterparty of an affected order.

11.2.3 NotAffectedMarketSegmentGrp

Tag	Name	Req'd	Description
1793	NoNotAffectedMarketSegments	N	
→1794	NotAffectedMarketSegmentID	N	Required when NoNotAffectedMarketSegments(1793) > 0.

11.2.4 NotAffectedOrdGrp

Tag	Name	Req'd	Description
1370	NoNotAffectedOrders	N	
→1372	NotAffOrigClOrdID	N	Required if NoNotAffectedOrders(1370) > 0 and must be the first repeating field in the group. Indicates the client order identifier of an order not affected by the request. If order(s) were manually delivered (or otherwise not delivered over FIX and not assigned a ClOrdID(11)) this field should contain string “MANUAL”.
→1371	NotAffectedOrderID	N	Contains the OrderID(37) assigned by the counterparty of an unaffected order. Not required as part of the repeating group if NotAffOrigClOrdID(1372) has a value other than “MANUAL”.

Tag	Name	Req'd	Description
→1825	NotAffSecondaryOrderID	N	Contains the SecondaryOrderID(198) assigned by the counterparty of an unaffected order. Not required as part of the repeating group.
→2677	NotAffectedReason	N	Can be used to provide a reason for excluding this order from the scope of the mass action.

11.2.5 OrderEntryAckGrp

Tag	Name	Req'd	Description
2428	NoOrderEntries	N	
→39	OrdStatus	N	Required if NoOrderEntries(2428) > 0.
→150	ExecType	N	Required if NoOrderEntries(2428) > 0.
→2431	ExecTypeReason	N	
→2429	OrderEntryAction	N	
→2430	OrderEntryID	N	Conditionally required when neither ClOrdID(11) nor OrderID(37) is provided.
→11	ClOrdID	N	Conditionally required when neither OrderEntryID(2430) nor OrderID(37) is provided.
→41	OrigClOrdID	N	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Conditionally required when ClOrdID(11) is provided and message-chaining model is used.
→37	OrderID	N	Conditionally required when neither OrderEntryID(2430) nor ClOrdID(11) is provided.
→103	OrdRejReason	N	
→14	CumQty	N	Use to explicitly provide executed quantity.
→151	LeavesQty	N	Use to explicitly provide remaining quantity.
→84	CxlQty	N	Use to explicitly provide cancelled quantity.
→40	OrdType	N	
→44	Price	N	
→54	Side	N	
→59	TimeInForce	N	
→Component	**OrderQtyData**	N	
→Component	**Instrument**	N	

11.2.6 OrderEntryGrp

Tag	Name	Req'd	Description
2428	NoOrderEntries	N	
→2429	OrderEntryAction	N	Required if NoOrderEntries(2428) > 0.
→2430	OrderEntryID	N	Unique order entry identification across all entries of a single message. Conditionally required when neither ClOrdID(11) nor OrderID(37) is provided.

Tag	Name	Req'd	Description
→11	ClOrdID	N	Conditionally required when neither OrderEntryID(2430) nor OrderID(37) is provided.
→41	OrigClOrdID	N	Conditionally required when OrderEntryAction(2429) is not “1” (Add), ClOrdID(11) was provided in original order, and message-chaining model is used.
→37	OrderID	N	Conditionally required when OrderEntryAction(2429) is not “1” (Add) and neither OrderEntryID(2430) nor ClOrdID(11) is provided.
→40	OrdType	N	Conditionally required when OrderEntryAction (2429) = 1 (Add) or 2 (Modify). Only a subset of OrdType(40) values permitted that do not require additional pricing fields other than Price(44) field.
→44	Price	N	Conditionally required when OrdType(40) = 2 (Limit)
→54	Side	N	Conditionally required when OrderEntryAction(2429) = 1 (Add) or 2 (Modify)
→59	TimeInForce	N	Only subset of values permitted that do not require additional fields
→**Component**	**OrderQtyData**	N	Conditionally required when OrderEntryAction(2429) = 1 (Add) or 2 (Modify)
→**Component**	**Instrument**	N	Required if NoOrderEntries(2432) > 0.

11.2.7 TargetMarketSegmentGrp

Tag	Name	Req'd	Description
1789	NoTargetMarketSegments	N	
→1790	TargetMarketSegmentID	N	Required when NoTargetMarketSegments(1789) > 0.

12 Appendix – ProgramTrading Category

12.1 Messages

12.1.1 NewOrderList Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = E
66	ListID	Y	Must be unique, by customer, for the day
390	BidID	N	Should refer to an earlier program if bidding took place.
391	ClientBidID	N	
414	ProgRptReqs	N	
394	BidType	Y	e.g. Non Disclosed Model, Disclosed Model, No Bidding Process
415	ProgPeriodInterval	N	
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message applicable to all Orders in this List.
433	ListExecInstType	N	Controls when execution should begin For CIV Orders indicates order of execution.
69	ListExecInst	N	Free-form text.
1385	ContingencyType	N	Used for contingency orders.
352	EncodedListExecInstLen	N	Must be set if EncodedListExecInst field is specified and must immediately precede it.
353	EncodedListExecInst	N	Encoded (non-ASCII characters) representation of the ListExecInst field in the encoded format specified via the MessageEncoding field.
765	AllowableOneSidednessPct	N	The maximum percentage that execution of one side of a program trade can exceed execution of the other.
766	AllowableOneSidednessValue	N	The maximum amount that execution of one side of a program trade can exceed execution of the other.
767	AllowableOneSidednessCurr	N	The currency that AllowableOneSidedness is expressed in if AllowableOneSidednessValue is used.
2401	ListManualOrderIndicator	N	
68	TotNoOrders	Y	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**RootParties**	N	Insert here the set of “Root Parties” fields defined in “common components of application messages” Used for acting parties that applies to the whole message, not individual orders.

Tag	Name	Req'd	Description
Component	**ListOrdGrp**	Y	Number of orders in this message (number of repeating groups to follow)
1685	ThrottleInst	N	
Component	**StandardTrailer**	Y	

12.1.2 ListCancelRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = K
66	ListID	Y	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “common components of application messages”
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
229	TradeOriginationDate	N	
75	TradeDate	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

12.1.3 ListExecute Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = L
66	ListID	Y	Must be unique, by customer, for the day
391	ClientBidID	N	Used with BidType=Disclosed to provide the sell side the ability to determine the direction of the trade to execute.
390	BidID	N	
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

12.1.4 ListStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = M
66	ListID	Y	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

12.1.5 ListStatus Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = N
66	ListID	Y	
429	ListStatusType	Y	
82	NoRpts	Y	Total number of messages required to status complete list.
431	ListOrderStatus	Y	
1385	ContingencyType	N	
1386	ListRejectReason	N	
83	RptSeq	Y	Sequence number of this report message.
444	ListStatusText	N	
445	EncodedListStatusTextLen	N	Must be set if EncodedListStatusText field is specified and must immediately precede it.
446	EncodedListStatusText	N	Encoded (non-ASCII characters) representation of the ListStatusText field in the encoded format specified via the MessageEncoding field.
60	TransactTime	N	
68	TotNoOrders	Y	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**OrdListStatGrp**	Y	Number of orders statused in this message, i.e. number of repeating groups to follow.
Component	**StandardTrailer**	Y	

12.1.6 BidRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = k (lowercase)
390	BidID	N	Required to relate the bid response

Tag	Name	Req'd	Description
391	ClientBidID	Y	
374	BidRequestTransType	Y	Identifies the Bid Request message transaction type
392	ListName	N	
393	TotNoRelatedSym	Y	
394	BidType	Y	e.g. “Non Disclosed”, “Disclosed”, No Bidding Process
395	NumTickets	N	Total number of tickets/allocations assuming fully executed
15	Currency	N	Used to represent the currency of monetary amounts.
2897	CurrencyCodeSource	N	
396	SideValue1	N	Expressed in Currency
397	SideValue2	N	Expressed in Currency
Component	**BidDescReqGrp**	N	Used if BidType=“Non Disclosed”
Component	**BidCompReqGrp**	N	Used if BidType=“Disclosed”
409	LiquidityIndType	N	
410	WtAverageLiquidity	N	Overall weighted average liquidity expressed as a % of average daily volume
411	ExchangeForPhysical	N	
412	OutMainCntryUIndex	N	% value of stocks outside main country in Currency
413	CrossPercent	N	% of program that crosses in Currency
414	ProgRptReqs	N	
415	ProgPeriodInterval	N	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.
416	IncTaxInd	N	Net/Gross
121	ForexReq	N	Is foreign exchange required
417	NumBidders	N	Indicates the total number of bidders on the list
75	TradeDate	N	
418	BidTradeType	Y	
419	BasisPxType	Y	
443	StrikeTime	N	Used when BasisPxType = “C”
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

12.1.7 BidResponse Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = l (lowercase L)

Tag	Name	Req'd	Description
390	BidID	N	
391	ClientBidID	N	
Component	**BidCompRspGrp**	Y	Number of bid repeating groups
Component	**StandardTrailer**	Y	

12.1.8 ListStrikePrice Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = m (lowercase)
66	ListID	Y	
422	TotNoStrikes	Y	Used to support fragmentation. Sum of NoStrikes across all messages with the same ListID.
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**InstrmtStrkPxGrp**	Y	Number of strike price entries
Component	**StandardTrailer**	Y	

12.2 Components

12.2.1 BidCompReqGrp

Tag	Name	Req'd	Description
420	NoBidComponents	N	
→66	ListID	N	Required if NoBidComponents > 0. Must be first field in repeating group.
→54	Side	N	When used in request for a “Disclosed” bid indicates that bid is required on assumption that SideValue1 is Buy or Sell. SideValue2 can be derived by inference.
→336	TradingSessionID	N	Indicates off-exchange type activities for Detail.
→625	TradingSessionSubID	N	
→430	NetGrossInd	N	Indicates Net or Gross for selling Detail.
→63	SettlType	N	
→64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
→1	Account	N	
→660	AcctIDSource	N	

12.2.2 BidCompRspGrp

Tag	Name	Req'd	Description
420	NoBidComponents	N	
→**Component**	**CommissionData**	Y	First element Commission required if NoBidComponents > 0.
→66	ListID	N	

Tag	Name	Req'd	Description
→421	Country	N	ISO Country Code
→54	Side	N	When used in response to a “Disclosed” request indicates whether SideValue1 is Buy or Sell. SideValue2 can be derived by inference.
→44	Price	N	Second element of price
→423	PriceType	N	
→406	FairValue	N	The difference between the value of a future and the value of the underlying equities after allowing for the discounted cash flows associated with the underlying stocks (E.g. Dividends etc).
→430	NetGrossInd	N	Net/Gross
→63	SettlType	N	
→64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
→336	TradingSessionID	N	
→625	TradingSessionSubID	N	
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

12.2.3 BidDescReqGrp

Tag	Name	Req'd	Description
398	NoBidDescriptors	N	
→399	BidDescriptorType	N	Required if NoBidDescriptors > 0. Must be first field in repeating group.
→400	BidDescriptor	N	
→401	SideValueInd	N	Refers to the SideValue1 or SideValue2. These are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.
→404	LiquidityValue	N	Value between LiquidityPctLow and LiquidityPctHigh in Currency
→441	LiquidityNumSecurities	N	Number of Securites between LiquidityPctLow and LiquidityPctHigh in Currency
→402	LiquidityPctLow	N	Liquidity indicator or lower limit if LiquidityNumSecurities > 1
→403	LiquidityPctHigh	N	Upper liquidity indicator if LiquidityNumSecurities > 1
→405	EFPTrackingError	N	Eg Used in EFP (Exchange For Physical) trades 12%
→406	FairValue	N	Used in EFP trades
→407	OutsideIndexPct	N	Used in EFP trades
→408	ValueOfFutures	N	Used in EFP trades

12.2.4 InstrmtStrkPxGrp

Tag	Name	Req'd	Description
428	NoStrikes	N	
→**Component**	**Instrument**	Y	Insert here the set of "Instrument" (symbology) fields defined in "Common Components of Application Messages" Required if NoStrikes > 0. Must be first field in repeating group.
→**Component**	**UndInstrmtGrp**	N	Underlying Instruments
→140	PrevClosePx	N	Useful for verifying security identification
→11	ClOrdID	N	Can use client order identifier or the symbol and side to uniquely identify the stock in the list.
→526	SecondaryClOrdID	N	
→54	Side	N	
→44	Price	N	
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

12.2.5 ListOrdGrp

Tag	Name	Req'd	Description
73	NoOrders	N	
→11	ClOrdID	Y	Must be the first field in the repeating group.
→526	SecondaryClOrdID	N	
→67	ListSeqNo	Y	Order number within the list
→583	ClOrdLinkID	N	

Tag	Name	Req'd	Description
→160	SettlInstMode	N	
→**Component**	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
→229	TradeOriginationDate	N	
→75	TradeDate	N	
→1	Account	N	
→660	AcctIDSource	N	
→581	AccountType	N	
→589	DayBookingInst	N	
→590	BookingUnit	N	
→70	AllocID	N	Use to assign an ID to the block of individual preallocations
→591	PreallocMethod	N	
→**Component**	**PreAllocGrp**	N	
→63	SettlType	N	
→64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values.
→544	CashMargin	N	
→635	ClearingFeeIndicator	N	
→21	HandlInst	N	
→18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, or W) must be specified.
→110	MinQty	N	
→1089	MatchIncrement	N	
→1090	MaxPriceLevels	N	
→**Component**	**DisplayInstruction**	N	Insert here the set of “DisplayInstruction” fields defined in “common components of application messages”
→100	ExDestination	N	
→1133	ExDestinationIDSource	N	
→**Component**	**TrdgSesGrp**	N	
→81	ProcessCode	N	
→**Component**	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
→**Component**	**UndInstrmtGrp**	N	
→140	PrevClosePx	N	Useful for verifying security identification

Tag	Name	Req'd	Description
→54	Side	Y	Note: to indicate the side of SideValue1 or SideValue2, specify Side=Undisclosed and SideValueInd=either the SideValue1 or SideValue2 indicator.
→2102	ShortMarkingExemptIndicator	N	
→1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6(Sell short exempt).
→401	SideValueInd	N	Refers to the SideValue1 or SideValue2. These are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.
→114	LocateReqd	N	Required for short sell orders
→60	TransactTime	N	
→**Component**	**Stipulations**	N	Insert here the set of “Stipulations” (repeating group of Fixed Income stipulations) fields defined in “Common Components of Application Messages”
→854	QtyType	N	
→**Component**	**OrderQtyData**	Y	Insert here the set of “OrderQtyData” fields defined in “Common Components of Application Messages”
→40	OrdType	N	
→423	PriceType	N	
→44	Price	N	
→1092	PriceProtectionScope	N	
→99	StopPx	N	
→**Component**	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
→**Component**	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” (Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
→**Component**	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
→15	Currency	N	
→2897	CurrencyCodeSource	N	
→376	ComplianceID	N	
→2404	ComplianceText	N	
→2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
→2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
→377	SolicitedFlag	N	

Tag	Name	Req'd	Description
→23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
→117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
→1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders (OrdType = Q)
→1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.
→59	TimeInForce	N	
→168	EffectiveTime	N	
→432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
→126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
→427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
→1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
→1916	ExposureDurationUnit	N	
→**Component**	**CommissionData**	N	
→**Component**	**CommissionDataGrp**	N	Use as an alternative to CommissionData if multiple commissions or enhanced attributes are needed.
→528	OrderCapacity	N	
→529	OrderRestrictions	N	
→1091	PreTradeAnonymity	N	
→582	CustOrderCapacity	N	
→**Component**	**OrderAttributeGrp**	N	
→121	ForexReq	N	
→120	SettlCurrency	N	
→2899	SettlCurrencyCodeSource	N	
→775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
→77	PositionEffect	N	
→203	CoveredOrUncovered	N	

Tag	Name	Req'd	Description
→**Component**	**PegInstructions**	N	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"
→**Component**	**DiscretionInstructions**	N	Insert here the set of "DiscretionInstruction" fields defined in "Common Components of Application Messages"
→847	TargetStrategy	N	The target strategy of the order
→**Component**	**StrategyParametersGrp**	N	Strategy parameter block
→494	Designation	N	Supplementary registration information for this Order within the List
→1028	ManualOrderIndicator	N	

12.2.6 OrdListStatGrp

Tag	Name	Req'd	Description
73	NoOrders	N	
→11	ClOrdID	N	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
→37	OrderID	N	
→526	SecondaryClOrdID	N	
→14	CumQty	Y	
→39	OrdStatus	Y	
→636	WorkingIndicator	N	For optional use with OrdStatus = 0 (New)
→151	LeavesQty	Y	Quantity open for further execution. LeavesQty = OrderQty - CumQty.
→84	CxlQty	Y	
→6	AvgPx	Y	
→103	OrdRejReason	N	Used if the order is rejected
→58	Text	N	
→354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
→355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

13 Appendix – SingleGeneralOrderHandling Category

13.1 Messages

13.1.1 ExecutionReport Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = 8
Component	**ApplicationSequenceControl**	N	For use in drop copy applications. NOT FOR USE in transactional applications.
37	OrderID	Y	OrderID is required to be unique for each chain of orders.
2422	OrderRequestID	N	Required if provided on the order message. Echo back the value provided in the order message.
2423	MassOrderRequestID	N	Can be used to link execution to the MassOrder(35=DJ) message.
198	SecondaryOrderID	N	Can be used to provide order id used by exchange or executing system. Can alternatively be used to convey implicit order priority.
526	SecondaryClOrdID	N	
527	SecondaryExecID	N	
11	ClOrdID	N	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11). In the case of quotes can be mapped to: - QuoteID(117) of a single Quote(35=S) - QuoteEntryID(299) of a MassQuote(35=i) - BidID(390) or OfferID(1867) of a two-sided Quote(35=S) - MassOrderReportID(2424) of a MassOrderAck(35=DK)
1166	QuoteMsgID	N	In the case of quotes can be mapped to: o QuoteMsgID(1166) of a single Quote(35=S) o QuoteID(117) of a MassQuote(35=i)
41	OrigClOrdID	N	Conditionally required for response to a Cancel or Cancel/Replace request (ExecType(150) = 6 (Pending Cancel, 5 (Replaced), or 4 (Canceled)) when referring to orders that where electronically submitted

Tag	Name	Req'd	Description
			over FIX or otherwise assigned a ClOrdID(11). ClOrdID(11) of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
583	ClOrdLinkID	N	
278	MDEntryID	N	Reference to the MDEntryID(278) of this order or quote in the market data.
693	QuoteRespID	N	Required if responding to a QuoteResponse(35=AJ) message. Echo back the Initiator's value specified in the message.
790	OrdStatusReqID	N	Required if responding to and if provided on the OrderStatusRequest(35=H) message. Echo back the value provided by the requester.
584	MassStatusReqID	N	Required if responding to a OrderMassStatusRequest(35=AF). Echo back the value provided by the requester.
961	HostCrossID	N	Host assigned entity ID that can be used to reference all components of a cross; sides + strategy + legs
911	TotNumReports	N	Can be used when responding to an OrderMassStatusRequest(35=AF) to identify the total number of ExecutionReport(35=8) messages which will be returned.
912	LastRptRequested	N	Can be used when responding to an OrderMassStatusRequest(35=AF) to indicate that this is the last ExecutionReport(35=8) messages which will be returned as a result of the request.
Component	**Parties**	N	Specifies party information related to the submitter.
Component	**TargetParties**	N	Specifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
229	TradeOriginationDate	N	
Component	**ContraGrp**	N	
66	ListID	N	Required for executions against orders which were submitted as part of a list.

Tag	Name	Req'd	Description
548	CrossID	N	CrossID for the replacement order
551	OrigCrossID	N	Must match original cross order. Same order chaining mechanism as ClOrdID(11)/OrigClOrdID(41) with OrderCancelReplaceRequest(35=G).
549	CrossType	N	
2334	RefRiskLimitCheckID	N	
2335	RefRiskLimitCheckIDType	N	Conditionally required when RefRiskLimitCheckID(2334) is specified.
880	TrdMatchID	N	
1891	TrdMatchSubID	N	
17	ExecID	Y	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType(150) = I (Order Status)).
19	ExecRefID	N	Required for ExecType(150) = H (Trade Cancel) and ExecType(150) = G (Trade Correct).
150	ExecType	Y	Describes the purpose of the execution report.
2431	ExecTypeReason	N	Can be used to provide further detail for ExecType(150) field.
39	OrdStatus	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx
636	WorkingIndicator	N	For optional use with OrdStatus = 0 (New)
2838	CurrentWorkingPrice	N	
103	OrdRejReason	N	For optional use with ExecType = 8 (Rejected)
1328	RejectText	N	Reason description for rejecting the transaction request.
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.

Tag	Name	Req'd	Description
378	ExecRestatementReason	N	Required for ExecType = D (Restated).
2961	AnonymousTradeIndicator	N	
2667	AlgorithmicTradeIndicator	N	
828	TrdType	N	
829	TrdSubType	N	
855	SecondaryTrdType	N	
2347	RegulatoryTransactionType	N	
Component	**RegulatoryTradeIDGrp**	N	
570	PreviouslyReported	N	
2524	TradeReportingIndicator	N	May be used to bilaterally inform counterparty of trade reporting status.
1	Account	N	Required for executions against electronically submitted orders which were assigned an account by the institution or intermediary
660	AcctIDSource	N	
581	AccountType	N	Specifies type of account
589	DayBookingInst	N	
590	BookingUnit	N	
591	PreallocMethod	N	
70	AllocID	N	
Component	**PreAllocGrp**	N	Pre-trade allocation instructions.
63	SettlType	N	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettleType values. Required for NDFs to specify the “value date”.
574	MatchType	N	
1115	OrderCategory	N	
544	CashMargin	N	
635	ClearingFeeIndicator	N	
Component	**Instrument**	Y	
Component	**FinancingDetails**	N	
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**PaymentGrp**	N	
54	Side	Y	

Tag	Name	Req'd	Description
2102	ShortMarkingExemptIndicator	N	
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6(Sell short exempt).
Component	**Stipulations**	N	
854	QtyType	N	
Component	**OrderQtyData**	N	Conditionally required when the OrderQtyData component is required or specified in a prior, related message. For example, when used in a work flow including a NewOrderSingle(35=D) or NewOrderCross(35=s) message, the OrderQtyData component is a required component in these messages and thus the component is required here. When the OrderQtyData component is optional in a related message, such as the NewOrderMultileg(35=AB), the component is required here when specified in the prior, related NewOrderMultileg(35=AB) message.
1093	LotType	N	
40	OrdType	N	
423	PriceType	N	
Component	**PriceQualifierGrp**	N	
44	Price	N	Required if specified on the order
1092	PriceProtectionScope	N	
99	StopPx	N	Required if specified on the order
Component	**TriggeringInstruction**	N	
1823	Triggered	N	
Component	**PegInstructions**	N	
Component	**DiscretionInstructions**	N	
839	PeggedPrice	N	The current price the order is pegged at
1095	PeggedRefPrice	N	The reference price of a pegged order.
845	DiscretionPrice	N	The current discretionary price of the order
1740	TradePriceNegotiationMethod	N	
1742	UpfrontPrice	N	Required if specified on the order
1741	UpfrontPriceType	N	

Tag	Name	Req'd	Description
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
850	TargetStrategyPerformance	N	For communication of the performance of the order versus the target strategy
15	Currency	N	
2897	CurrencyCodeSource	N	
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
377	SolicitedFlag	N	
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Time specified on the order at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce(59) = 6 (GTD) and ExpireTime(126) is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce(59) = 6 (GTD) and ExpireDate(432) is not specified.
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
18	ExecInst	N	Can contain multiple instructions, space delimited.
1805	AuctionInstruction	N	
1057	AggressorIndicator	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
1815	TradingCapacity	N	
1934	RegulatoryReportType	N	
1091	PreTradeAnonymity	N	

Tag	Name	Req'd	Description
1390	TradePublishIndicator	N	Applies to trades resulting from the order.
582	CustOrderCapacity	N	
Component	**OrderAttributeGrp**	N	
32	LastQty	N	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType(150) = F (Trade) or ExecType(150) = G (Trade Correct) unless FillsGrp or OrderEventGrp is used. If ExecType(150) = 7 (Stopped), represents the quantity stopped/guaranteed/protected for.
1056	CalculatedCcyLastQty	N	Used for FX trades to express the quantity or amount of the other side of the currency. Conditionally required if ExecType(150) = F (Trade) or G (Trade Correct) and is an FX trade.
1071	LastSwapPoints	N	Optionally used when ExecType(150) = F (Trade) or G (Trade Correct) and is a FX Swap trade. Used to express the swap points for the swap trade event.
652	UnderlyingLastQty	N	
1828	LastQtyVariance	N	
31	LastPx	N	Price of this (last) fill. Required if ExecType(150) = ExecType = F (Trade) or G (Trade Correct) unless FillsGrp or OrderEventGrp or TradePriceCondition(1839)=17 (Price is pending) or 18 (Price is not applicable) is used. Should represent the “all-in” (LastSpotRate(194) + LastForwardPoints(195)) rate for F/X orders.). If ExecType(150) = 7 (Stopped), represents the price stopped/guaranteed/protected at. Not required for FX Swap when ExecType(150) = F (Trade) or G (Trade Correct) as there is no “all-in” rate that applies to both legs of the FX Swap.
651	UnderlyingLastPx	N	
669	LastParPx	N	Last price expressed in percent-of-par. Conditionally required for Fixed Income trades when LastPx(31) is

Tag	Name	Req'd	Description
			expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.
631	MidPx	N	
194	LastSpotRate	N	Applicable for F/X orders
195	LastForwardPoints	N	Applicable for F/X orders
1743	LastUpfrontPrice	N	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
2750	ReportingPx	N	
2751	ReportingQty	N	
30	LastMkt	N	If ExecType(150) = F (Trade), indicates the market where the trade was executed. If ExecType(150) = 0 (New (0), indicates the market where the order was routed.
1430	VenueType	N	
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
2704	ExDestinationType	N	
336	TradingSessionID	N	
625	TradingSessionSubID	N	
943	TimeBracket	N	
29	LastCapacity	N	
Component	**LimitAmts**	N	Insert here the set of “LimitAmts” fields defined in “Common Components”
151	LeavesQty	Y	Quantity open for further execution. If the OrdStatus(39) is = 4 (Canceled), 3 (Done For Day), C (Expired), B (Calculated), or 8 (Rejected) (in which case the order is no longer active) then LeavesQty(151) could be 0, otherwise LeavesQty(151) = OrderQty(38) - CumQty(14).
14	CumQty	Y	Currently executed quantity for chain of orders.

Tag	Name	Req'd	Description
84	CxlQty	N	Can be used to specify the remaining quantity that was cancelled prior to order reaching terminal state (i.e. when LeavesQty(151)=0). If specified, OrderQty(38) = CumQty(14) + CxlQty(84).
6	AvgPx	N	Not required for markets where average price is not calculated by the market. Conditionally required otherwise.
424	DayOrderQty	N	For GT orders on days following the day of the first trade.
425	DayCumQty	N	For GT orders on days following the day of the first trade.
426	DayAvgPx	N	For GT orders on days following the day of the first trade.
1361	TotNoFills	N	Used to support fragmentation. Sum of NoFills(1362) across all messages with the same ExecID(17).
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.
Component	**FillsGrp**	N	Specifies the partial fills included in this ExecutionReport(35=8), mutually exclusive with OrderEventGrp component.
Component	**OrderEventGrp**	N	Specifies the order events included in this ExecutionReport(35=8), mutually exclusive with FillsGrp component.
2830	EventInitiatorType	N	
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
75	TradeDate	N	Used when reporting other than current day trades.
60	TransactTime	N	Time the transaction represented by this ExecutionReport(35=8) occurred.
113	ReportToExch	N	
Component	**CommissionData**	N	Note: On a fill/partial-fill message, it represents value for that fill/partial fill. On ExecType(150) = B (Calculated), it represents cumulative value for the order.

Tag	Name	Req'd	Description
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
Component	**SpreadOrBenchmarkCurveData**	N	
Component	**RelativeValueGrp**	N	
Component	**YieldData**	N	
381	GrossTradeAmt	N	
157	NumDaysInterest	N	
230	ExDate	N	
158	AccruedInterestRate	N	
159	AccruedInterestAmt	N	
738	InterestAtMaturity	N	For fixed income products which pay lump-sum interest at maturity.
920	EndAccruedInterestAmt	N	For repurchase agreements the accrued interest on termination.
921	StartCash	N	For repurchase agreements the start (dirty) cash consideration.
922	EndCash	N	For repurchase agreements the end (dirty) cash consideration.
258	TradedFlatSwitch	N	
259	BasisFeatureDate	N	
260	BasisFeaturePrice	N	
238	Concession	N	
237	TotalTakedown	N	
118	NetMoney	N	On a fill/partial fill message, it represents value for that fill/partial fill. On a ExecType(150) = B (Calculated) message, it represents cumulative value for the order. Value expressed in the currency reflected by the Currency(15) field.
119	SettlCurrAmt	N	Used to report results of forex accommodation trade.
120	SettlCurrency	N	Used to report results of forex accommodation trade. Required for Non-Deliverable Forwards.
2899	SettlCurrencyCodeSource	N	
Component	**RateSource**	N	
2795	OffshoreIndicator	N	

Tag	Name	Req'd	Description
155	SettlCurrFxRate	N	Foreign exchange rate used to compute SettlCurrAmt(119) from Currency(15) to SettlCurrency(120).
156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate(155) should be multiplied or divided.
21	HandlInst	N	
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
2676	MaximumPriceDeviation	N	
Component	**ValueChecksGrp**	N	
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	May be used to return the self-match prevention instruction provided on the order placement message. Omit for unsolicited cancellations and use ExecRestatementReason(378) to convey the self-match prevention instruction that caused the cancellation.
2523	CrossedIndicator	N	
Component	**DisplayInstruction**	N	
Component	**DisclosureInstructionGrp**	N	
1816	ClearingAccountType	N	
77	PositionEffect	N	For use in derivatives omnibus accounting
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.

Tag	Name	Req'd	Description
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
442	MultiLegReportingType	N	Default is a single security if not specified.
1385	ContingencyType	N	For contingency orders, the type of contingency as specified in the order.
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
483	TransBkdTime	N	For CIV - Optional
515	ExecValuationPoint	N	For CIV - Optional
484	ExecPriceType	N	For CIV - Optional
485	ExecPriceAdjustment	N	For CIV - Optional
638	PriorityIndicator	N	
639	PriceImprovement	N	
851	LastLiquidityInd	N	Applicable only on OrdStatus(39) = 1 of (Partially filled) or 2(Filled).
Component	**ContAmtGrp**	N	
Component	**InstrmtLegExecGrp**	N	Specifies the leg executions of a multi-leg order or quote.
797	CopyMsgIndicator	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
1380	DividendYield	N	
1028	ManualOrderIndicator	N	
1029	CustDirectedOrder	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
1724	OrderOrigination	N	
2882	ContraOrderOrigination	N	May be used for cross orders submitted with single order messages.
1725	OriginatingDeptID	N	
1726	ReceivingDeptID	N	

Tag	Name	Req'd	Description
2883	RoutingArrangmentIndicator	N	
2884	ContraRoutingArrangmentIndicator	N	May be used for cross orders submitted with single order messages.
2525	AffiliatedFirmsTradeIndicator	N	
522	OwnerType	N	
2679	OrderOwnershipIndicator	N	Can be used to highlight change of order ownership.
Component	**TrdRegTimestamps**	N	
Component	**TrdRegPublicationGrp**	N	
Component	**TradePriceConditionGrp**	N	
1937	TradeContinuation	N	May be used to indicate the post-execution trade continuation or lifecycle event. This should echo the value in the message that resulted in this report.
2374	TradeContinuationText	N	
2372	EncodedTradeContinuationTextLen	N	Must be set if EncodedTradeContinuationText(2371) field is specified and must immediately precede it.
2371	EncodedTradeContinuationText	N	Encoded (non-ASCII characters) representation of the TradeContinuationText(2374) field in the encoded format specified via the MessageEncoding(347) field.
1188	Volatility	N	
1189	TimeToExpiration	N	
1190	RiskFreeRate	N	
811	PriceDelta	N	
1917	CoverPrice	N	
Component	**ThrottleResponse**	N	
1080	RefOrderID	N	
1081	RefOrderIDSource	N	
1806	RefClOrdID	N	
Component	**RelatedOrderGrp**	N	May be used to provide a list of orders and their relationship to the order identified in this message.
1803	AuctionType	N	
1804	AuctionAllocationPct	N	
1808	LockedQty	N	

Tag	Name	Req'd	Description
1809	SecondaryLockedQty	N	
1807	LockType	N	
1810	ReleaseInstruction	N	
1811	ReleaseQty	N	
1819	RelatedHighPrice	N	
1820	RelatedLowPrice	N	
1821	RelatedPriceSource	N	
Component	**StandardTrailer**	Y	

13.1.2 OrderCancelReject Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = 9
37	OrderID	Y	If CxlRejReason="Unknown order", specify "NONE".
2422	OrderRequestID	N	Required if provided on the order cancel or cancel/replace request. Echo back the value provided by the requester.
198	SecondaryOrderID	N	Can be used to provide order id used by exchange or executing system.
526	SecondaryClOrdID	N	
11	ClOrdID	Y	Unique order id assigned by institution or by the intermediary with closest association with the investor. to the cancel request or to the replacement order.
583	ClOrdLinkID	N	
41	OrigClOrdID	N	ClOrdID(11) which could not be canceled/replaced. ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
39	OrdStatus	Y	OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", specify Rejected.

Tag	Name	Req'd	Description
636	WorkingIndicator	N	For optional use with OrdStatus = 0 (New)
586	OrigOrdModTime	N	
66	ListID	N	Required for rejects against orders which were submitted as part of a list.
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
229	TradeOriginationDate	N	
75	TradeDate	N	
60	TransactTime	N	
434	CxlRejResponseTo	Y	
102	CxlRejReason	N	
1328	RejectText	N	Reason description for rejecting the transaction request.
1664	EncodedRejectTextLen	N	Must be set if EncodedRejectText(1665) field is specified and must immediately precede it.
1665	EncodedRejectText	N	Encoded (non-ASCII characters) representation of the RejectText(1328) field in the encoded format specified via the MessageEncoding(347) field.
100	ExDestination	N	
1133	ExDestinationIDSource	N	
Component	**Parties**	N	
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

13.1.3 ExecutionAck Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = BN

Tag	Name	Req'd	Description
37	OrderID	Y	
198	SecondaryOrderID	N	
11	ClOrdID	N	Conditionally required if the Execution Report message contains a ClOrdID.
1036	ExecAckStatus	Y	Indicates the status of the execution acknowledgement. The “received, not yet processed” is an optional intermediary status that can be used to notify the counterparty that the Execution Report has been received.
17	ExecID	Y	The ExecID of the Execution Report being acknowledged.
127	DKReason	N	Conditionally required when ExecAckStatus = 2 (Don't know / Rejected).
Component	**Instrument**	Y	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
54	Side	Y	
Component	**OrderQtyData**	N	Conditionally required if specified in the ExecutionReport(35=8).
32	LastQty	N	Conditionally required if specified on the Execution Report
31	LastPx	N	Conditionally Required if specified on the Execution Report
423	PriceType	N	Conditionally required if specified on the Execution Report
Component	**PriceQualifierGrp**	N	
669	LastParPx	N	Conditionally required if specified on the Execution Report
14	CumQty	N	Conditionally required if specified on the Execution Report
6	AvgPx	N	Conditionally required if specified on the Execution Report
Component	**RegulatoryTradeIDGrp**	N	
58	Text	N	Conditionally required if DKReason = “other”
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

13.1.4 NewOrderSingle Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = D
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.
2422	OrderRequestID	N	
526	SecondaryClOrdID	N	

Tag	Name	Req'd	Description
583	ClOrdLinkID	N	
2829	DuplicateClOrdIDIndicator	N	
Component	**Parties**	N	This is party information related to the submitter of the request.
Component	**TargetParties**	N	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
229	TradeOriginationDate	N	
75	TradeDate	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	Type of account associated with the order (Origin)
589	DayBookingInst	N	
590	BookingUnit	N	
591	PreallocMethod	N	
70	AllocID	N	Used to assign an overall allocation id to the block of preallocations
Component	**PreAllocGrp**	N	Number of repeating groups for pre-trade allocation
63	SettlType	N	For NDFs either SettlType or SettlDate should be specified.
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.
544	CashMargin	N	
635	ClearingFeeIndicator	N	
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. If OrdType=P, exactly one of the following values (ExecInst = L, R, M, P, O, T, W, a, d) must be specified.
1805	AuctionInstruction	N	
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	

Tag	Name	Req'd	Description
2676	MaximumPriceDeviation	N	
Component	**ValueChecksGrp**	N	
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	
Component	**DisplayInstruction**	N	
Component	**DisclosureInstructionGrp**	N	Specifies instructions to disclose certain order level information in market data.
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
2704	ExDestinationType	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
81	ProcessCode	N	Used to identify soft trades at order entry.
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	Number of underlyings
140	PrevClosePx	N	Useful for verifying security identification
54	Side	Y	
2102	ShortMarkingExemptIndicator	N	
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6(Sell short exempt).
114	LocateReqd	N	Required for short sell orders
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
Component	**Stipulations**	N	Insert here the set of “Stipulations” (repeating group of Fixed Income stipulations) fields defined in

Tag	Name	Req'd	Description
			“Common Components of Application Messages”
854	QtyType	N	
Component	**OrderQtyData**	Y	
40	OrdType	Y	
423	PriceType	N	
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
2838	CurrentWorkingPrice	N	May be used for new (child) orders stemming from the split of a parent order. Refers to the working price of the parent order.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = “Stop” or OrdType = “Stop limit”.
Component	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” (Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
Component	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
15	Currency	N	
2897	CurrencyCodeSource	N	
1740	TradePriceNegotiationMethod	N	
1741	UpfrontPriceType	N	
1742	UpfrontPrice	N	Upfront Price for CDS transactions. Conditionally required if TradePriceNegotiationMethod(1740) = 4(Percent of par and upfront amount), 5(Deal spread and upfront amount) or 6(Upfront points and upfront amount).
376	ComplianceID	N	

Tag	Name	Req'd	Description
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
377	SolicitedFlag	N	
797	CopyMsgIndicator	N	May be used when intentionally sending an order more than once, e.g. an order being received manually as well as electronically in conjunction with a regulatory requirement to report both events.
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
117	QuoteID	N	Required for Previously Quoted Orders (OrdType=D)
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
Component	**CommissionData**	N	
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	
529	OrderRestrictions	N	

Tag	Name	Req'd	Description
1815	TradingCapacity	N	
1934	RegulatoryReportType	N	
1091	PreTradeAnonymity	N	
1390	TradePublishIndicator	N	Applies to trades resulting from the order.
582	CustOrderCapacity	N	
Component	**OrderAttributeGrp**	N	
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
120	SettlCurrency	N	Required if ForexReq=Y. Required for NDFs.
2899	SettlCurrencyCodeSource	N	
Component	**RateSource**	N	
2795	OffshoreIndicator	N	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
1816	ClearingAccountType	N	
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
Component	**PegInstructions**	N	Insert here the set of “PegInstruction” fields defined in “Common Components of Application Messages”
Component	**DiscretionInstructions**	N	Insert here the set of “DiscretionInstruction” fields defined in “Common Components of Application Messages”

Tag	Name	Req'd	Description
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
1028	ManualOrderIndicator	N	
1029	CustDirectedOrder	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
1724	OrderOrigination	N	
2882	ContraOrderOrigination	N	May be used for cross orders submitted with single order messages.
1725	OriginatingDeptID	N	
1726	ReceivingDeptID	N	
2883	RoutingArrangmentIndicator	N	
2884	ContraRoutingArrangmentIndicato r	N	May be used for cross orders submitted with single order messages.
2525	AffiliatedFirmsTradeIndicator	N	
522	OwnerType	N	
Component	**TrdRegTimestamps**	N	
Component	**TrdRegPublicationGrp**	N	
2524	TradeReportingIndicator	N	
1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)
1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.
1685	ThrottleInst	N	
1806	RefClOrdID	N	
1803	AuctionType	N	Conditionally required for auction orders
1804	AuctionAllocationPct	N	
Component	**StandardTrailer**	Y	

13.1.5 OrderCancelRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = F
2422	OrderRequestID	N	Required if provided on the order being cancelled. Echo back the value provided by the requester.
41	OrigClOrdID	N	ClOrdID(11) of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
11	ClOrdID	Y	Unique ID of cancel request as assigned by the institution.
526	SecondaryClOrdID	N	
583	ClOrdLinkID	N	
66	ListID	N	Required for List Orders
586	OrigOrdModTime	N	
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages” Must match original order
Component	**UndInstrmtGrp**	N	Number of underlyings
1300	MarketSegmentID	N	
100	ExDestination	N	Execution destination when referring to orders that were not electronically submitted over FIX and ClOrdID has not been

Tag	Name	Req'd	Description
			assigned or is not available to the recipient of the request.
1133	ExDestinationIDSource	N	
54	Side	Y	
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
Component	**OrderQtyData**	N	Conditionally required when the OrderQtyData component is required or specified in a prior, related message. For example, when used in a work flow including a NewOrderSingle(35=D) or NewOrderCross(35=s) message, the OrderQtyData component is a required component in these messages and thus the component is required here. When the OrderQtyData component is optional in a related message, such as the NewOrderMultileg(35=AB), the component is required here when specified in the prior, related NewOrderMultileg(35=AB) message.
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

13.1.6 OrderCancelReplaceRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = G
37	OrderID	N	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
2422	OrderRequestID	N	Required if provided on the order being replaced (or cancelled). Echo back the value provided by the requester.
Component	**Parties**	N	This is party information related to the submitter of the request.
Component	**TargetParties**	N	Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.
229	TradeOriginationDate	N	
75	TradeDate	N	
41	OrigClOrdID	N	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID
11	ClOrdID	Y	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
526	SecondaryClOrdID	N	
583	ClOrdLinkID	N	
2829	DuplicateClOrdIDIndicator	N	
66	ListID	N	Required for List Orders
586	OrigOrdModTime	N	TransactTime of the last state change that occurred to the original order
1	Account	N	
660	AcctIDSource	N	
581	AccountType	N	

Tag	Name	Req'd	Description
589	DayBookingInst	N	
590	BookingUnit	N	
591	PreallocMethod	N	
70	AllocID	N	Used to assign an overall allocation id to the block of preallocations
Component	**PreAllocGrp**	N	Number of repeating groups for pre-trade allocation
63	SettlType	N	For NDFs either SettlType or SettlDate should be specified.
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. For NDFs either SettlType or SettlDate should be specified.
544	CashMargin	N	
635	ClearingFeeIndicator	N	
21	HandlInst	N	
18	ExecInst	N	Can contain multiple instructions, space delimited. Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).
1805	AuctionInstruction	N	
110	MinQty	N	
1822	MinQtyMethod	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
2676	MaximumPriceDeviation	N	
Component	**ValueChecksGrp**	N	
Component	**MatchingInstructions**	N	
2362	SelfMatchPreventionID	N	May be used as an alternative to MatchingInstructions when the identifier does not appear in another field.
2964	SelfMatchPreventionInstruction	N	
Component	**DisplayInstruction**	N	

Tag	Name	Req'd	Description
Component	**DisclosureInstructionGrp**	N	Specifies instructions to disclose certain order level information in market data.
1300	MarketSegmentID	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
2704	ExDestinationType	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages” Must match original order
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages” Must match original order
Component	**UndInstrmtGrp**	N	Number of underlyings
54	Side	Y	Should match original order's side, however, if bilaterally agreed to the following groups could potentially be interchanged: Buy and Buy Minus Sell, Sell Plus, Sell Short, and Sell Short Exempt Cross, Cross Short, and Cross Short Exempt
2102	ShortMarkingExemptIndicator	N	
1688	ShortSaleExemptionReason	N	Available for optional use when Side(54) = 6(Sell short exempt).
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
Component	**Stipulations**	N	
854	QtyType	N	
Component	**OrderQtyData**	Y	Note: OrderQty(38) value should be the “Total Intended Order Quantity” (including the amount already executed for this chain of orders).
40	OrdType	Y	

Tag	Name	Req'd	Description
423	PriceType	N	
44	Price	N	Required for limit OrdTypes. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points). Can be used to specify a limit price for a pegged order, previously indicated, etc.
2838	CurrentWorkingPrice	N	May be used to correct the initial working price of the parent order when this (child) order was entered.
1092	PriceProtectionScope	N	
99	StopPx	N	Required for OrdType = “Stop” or OrdType = “Stop limit”.
Component	**TriggeringInstruction**	N	Insert here the set of “TriggeringInstruction” fields defined in “common components of application messages”
Component	**SpreadOrBenchmarkCurveData**	N	Insert here the set of “SpreadOrBenchmarkCurveData” (Fixed Income spread or benchmark curve) fields defined in “Common Components of Application Messages”
Component	**YieldData**	N	Insert here the set of “YieldData” (yield-related) fields defined in “Common Components of Application Messages”
Component	**PegInstructions**	N	Insert here the set of “PegInstruction” fields defined in “Common Components of Application Messages”
Component	**DiscretionInstructions**	N	Insert here the set of “DiscretionInstruction” fields defined in “Common Components of Application Messages”
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
376	ComplianceID	N	
2404	ComplianceText	N	
2351	EncodedComplianceTextLen	N	Must be set if EncodedComplianceText(2352) field is specified and must immediately precede it.

Tag	Name	Req'd	Description
2352	EncodedComplianceText	N	Encoded (non-ASCII characters) representation of the ComplianceText(2404) field in the encoded format specified via the MessageEncoding(347) field.
377	SolicitedFlag	N	
15	Currency	N	Must match original order.
2897	CurrencyCodeSource	N	
59	TimeInForce	N	Absence of this field indicates Day order
168	EffectiveTime	N	Can specify the time at which the order should be considered valid
432	ExpireDate	N	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
427	GTBookingInst	N	States whether executions are booked out or accumulated on a partially filled GT order
1629	ExposureDuration	N	Conditionally required when TimeInForce(59)=10 (Good for Time)
1916	ExposureDurationUnit	N	
Component	**CommissionData**	N	
Component	**CommissionDataGrp**	N	Use as an alternative to CommissionData component if multiple commissions or enhanced attributes are needed.
528	OrderCapacity	N	
529	OrderRestrictions	N	
1815	TradingCapacity	N	
1091	PreTradeAnonymity	N	
1390	TradePublishIndicator	N	Applies to trades resulting from the order.
582	CustOrderCapacity	N	
Component	**OrderAttributeGrp**	N	
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in

Tag	Name	Req'd	Description
			conjunction with the security trade.
120	SettlCurrency	N	Required if ForexReq=Y. Required for NDFs.
2899	SettlCurrencyCodeSource	N	
Component	**RateSource**	N	
2795	OffshoreIndicator	N	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.
58	Text	N	
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
1816	ClearingAccountType	N	
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
114	LocateReqd	N	Required for short sell orders
480	CancellationRights	N	For CIV - Optional
481	MoneyLaunderingStatus	N	
513	RegistID	N	Reference to Registration Instructions message for this Order.
494	Designation	N	Supplementary registration information for this Order
1028	ManualOrderIndicator	N	
1029	CustDirectedOrder	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
1724	OrderOrigination	N	

Tag	Name	Req'd	Description
2882	ContraOrderOrigination	N	May be used for cross orders submitted with single order messages.
1725	OriginatingDeptID	N	
1726	ReceivingDeptID	N	
2883	RoutingArrangmentIndicator	N	
2884	ContraRoutingArrangmentIndicator	N	May be used for cross orders submitted with single order messages.
522	OwnerType	N	
2679	OrderOwnershipIndicator	N	Can be used to request change of order ownership.
Component	**TrdRegTimestamps**	N	
1685	ThrottleInst	N	
1803	AuctionType	N	Conditionally required for auction orders.
1804	AuctionAllocationPct	N	
1810	ReleaseInstruction	N	
1811	ReleaseQty	N	
Component	**StandardTrailer**	Y	

13.1.7 OrderStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = H
37	OrderID	N	Conditionally required if ClOrdID(11) is not provided. Either OrderID or ClOrdID must be provided.
11	ClOrdID	N	The ClOrdID of the order whose status is being requested. Conditionally required if the OrderID(37) is not provided. Either OrderID or ClOrdID must be provided.
526	SecondaryClOrdID	N	
583	ClOrdLinkID	N	
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”

Tag	Name	Req'd	Description
790	OrdStatusReqID	N	Optional, can be used to uniquely identify a specific Order Status Request message. Echoed back on Execution Report if provided.
1	Account	N	
660	AcctIDSource	N	
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**FinancingDetails**	N	Insert here the set of “FinancingDetails” (symbology) fields defined in “Common Components of Application Messages” Must match original order
Component	**UndInstrmtGrp**	N	Number of underlyings
1300	MarketSegmentID	N	
54	Side	Y	
Component	**StandardTrailer**	Y	

13.1.8 DontKnowTrade Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = Q
37	OrderID	Y	Broker Order ID as identified on problem execution
198	SecondaryOrderID	N	
17	ExecID	Y	Execution ID of problem execution
127	DKReason	Y	
Component	**Instrument**	Y	Insert here the set of “Instrument” (symbology) fields defined in “Common Components of Application Messages”
Component	**UndInstrmtGrp**	N	Number of underlyings
Component	**InstrmtLegGrp**	N	Number of Legs
54	Side	Y	
Component	**OrderQtyData**	Y	Insert here the set of “OrderQtyData” fields defined in “Common Components of Application Messages”
32	LastQty	N	Required if specified on the ExecutionRpt
31	LastPx	N	Required if specified on the ExecutionRpt
58	Text	N	

Tag	Name	Req'd	Description
354	EncodedTextLen	N	Must be set if EncodedText field is specified and must immediately precede it.
355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
Component	**StandardTrailer**	Y	

13.2 Components

13.2.1 ContraGrp

Tag	Name	Req'd	Description
382	NoContraBrokers	N	
→375	ContraBroker	N	First field in repeating group. Required if NoContraBrokers > 0.
→337	ContraTrader	N	
→437	ContraTradeQty	N	
→438	ContraTradeTime	N	
→655	ContraLegRefID	N	

13.2.2 FillsGrp

Tag	Name	Req'd	Description
1362	NoFills	N	
→1363	FillExecID	N	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID(17). Required if NoFills(1362) > 0.
→1364	FillPx	N	Price of this partial fill. Required if NoFills(1362) > 0. Refer to LastPx(31).
→1365	FillQty	N	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills(1362) > 0.
→2673	FillMatchID	N	Can be used to refer to the related match event.
→2674	FillMatchSubID	N	Can be used to refer to a price level (e.g. match step, clip) within the related match event.
→1443	FillLiquidityInd	N	

Tag	Name	Req'd	Description
→1622	FillYieldType	N	
→1623	FillYield	N	
→**Component**	**NestedParties4**	N	Contraparty information

13.2.3 InstrmtLegExecGrp

Tag	Name	Req'd	Description
555	NoLegs	N	
→**Component**	**InstrumentLeg**	N	Required if NoLegs(555) > 0.
→685	LegOrderQty	N	Quantity ordered for this leg as provided during order entry.
→2346	LegMidPx	N	
→690	LegSwapType	N	Instead of LegOrderQty(685) requests that the sellside calculate LegOrderQty(685) based on opposite Leg.
→**Component**	**LegStipulations**	N	
→1366	LegAllocID	N	
→**Component**	**LegPreAllocGrp**	N	
→2680	LegAccount	N	
→1817	LegClearingAccountType	N	Provide if different from the value specified for the overall multileg security in ClearingAccountType(1816) in the Instrument component.
→564	LegPositionEffect	N	Provide if different from the value specified for the overall multileg security in PositionEffect(77) in the Instrument component.
→565	LegCoveredOrUncovered	N	Provide if different from the value specified for the overall multileg security in CoveredOrUncovered(203) in the Instrument component.
→**Component**	**NestedParties3**	N	
→587	LegSettlType	N	
→588	LegSettlDate	N	Takes precedence over a calculated LegSettlType(587) when specified regardless of LegSettlType(587) value. Conditionally required when LegSettlType(587) = B(Broken date).

Tag	Name	Req'd	Description
→637	LegLastPx	N	Used to report the execution price assigned to the leg of the multileg instrument.
→675	LegSettlCurrency	N	
→2900	LegSettlCurrencyCodeSource	N	
→1073	LegLastForwardPoints	N	
→1074	LegCalculatedCcyLastQty	N	
→1075	LegGrossTradeAmt	N	For FX Futures can be used to express the notional value of a trade when LegLastQty(1418) and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier(231) is required in this case.
→1689	LegShortSaleExemptionReason	N	Available for optional use when LegSide(624) = 6 (Sell short exempt) in InstrumentLeg component.
→1379	LegVolatility	N	
→1381	LegDividendYield	N	
→1383	LegCurrencyRatio	N	
→1384	LegExecInst	N	
→1418	LegLastQty	N	Quantity executed for this leg.
→2421	FillRefID	N	Use to reference the partial execution of a multi-leg order to which this leg execution belongs.

13.2.4 NestedParties4

Tag	Name	Req'd	Description
1414	NoNested4PartyIDs	N	
→1415	Nested4PartyID	N	Used to identify source of Nested4PartyID. Required if Nested4PartyIDSource is specified. Required if NoNested4PartyIDs > 0.
→1416	Nested4PartyIDSource	N	Used to identify class source of Nested4PartyID value (e.g. BIC). Required if Nested4PartyID is specified. Required if NoNested4PartyIDs > 0.
→1417	Nested4PartyRole	N	Identifies the type of Nested4PartyID (e.g. Executing Broker). Required if NoNested4PartyIDs > 0.
→2383	Nested4PartyRoleQualifier	N	
→**Component**	**NstdPtys4SubGrp**	N	

13.2.5 NstdPtys4SubGrp

Tag	Name	Req'd	Description
1413	NoNested4PartySubIDs	N	
→1412	Nested4PartySubID	N	
→1411	Nested4PartySubIDType	N	

13.2.6 OrderEventGrp

Tag	Name	Req'd	Description
1795	NoOrderEvents	N	
→1796	OrderEventType	N	Required when NoOrderEvents(1795) > 0.
→1797	OrderEventExecID	N	
→1798	OrderEventReason	N	
→1799	OrderEventPx	N	
→1800	OrderEventQty	N	
→1801	OrderEventLiquidityIndicator	N	
→1802	OrderEventText	N	

14 Appendix – Common Category

14.1 Components

14.1.1 DisclosureInstructionGrp

Tag	Name	Req'd	Description
1812	NoDisclosureInstructions	N	
→1813	DisclosureType	N	Required when NoDisclosureInstructions(1812) > 0.
→1814	DisclosureInstruction	N	

14.1.2 DiscretionInstructions

Tag	Name	Req'd	Description
388	DiscretionInst	N	What the discretionary price is related to (e.g. primary price, display price etc)
389	DiscretionOffsetValue	N	Amount (signed) added to the “related to” price specified via DiscretionInst, in the context of DiscretionOffsetType
841	DiscretionMoveType	N	Describes whether discretion price is static/fixed or floats
842	DiscretionOffsetType	N	Type of Discretion Offset (e.g. price offset, tick offset etc)
843	DiscretionLimitType	N	Specifies the nature of the resulting discretion price (e.g. or better limit, strict limit etc)
844	DiscretionRoundDirection	N	If the calculated discretion price is not a valid tick price, specifies how to round the price (e.g. to be more or less aggressive)
846	DiscretionScope	N	The scope of “related to” price of the discretion (e.g. local, global etc)

14.1.3 PegInstructions

Tag	Name	Req'd	Description
211	PegOffsetValue	N	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType
1094	PegPriceType	N	Defines the type of peg.
835	PegMoveType	N	Describes whether peg is static/fixed or floats
836	PegOffsetType	N	Type of Peg Offset (e.g. price offset, tick offset etc)
837	PegLimitType	N	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)
838	PegRoundDirection	N	If the calculated peg price is not a valid tick price, specifies how to round the price (e.g. be more or less aggressive)
840	PegScope	N	The scope of the “related to” price of the peg (e.g. local, global etc)
1096	PegSecurityIDSource	N	Required if PegSecurityID is specified.
1097	PegSecurityID	N	Requires PegSecurityIDSource if specified.
1098	PegSymbol	N	
1099	PegSecurityDesc	N	

14.1.4 PreAllocGrp

Tag	Name	Req'd	Description
78	NoAllocs	N	
→79	AllocAccount	N	Required if NoAllocs > 0. Must be first field in repeating group.
→661	AllocAcctIDSource	N	
→736	AllocSettlCurrency	N	
→2927	AllocSettlCurrencyCodeSource	N	
→467	IndividualAllocID	N	
→2727	AllocLegRefID	N	The field may not be used in NewOrderSingle(35=D), OrderCancelReplaceRequest(35=G), NewOrderList(35=E) or any other message where there are no legs.
→**Component**	**NestedParties**	N	Insert here the set of "Nested Parties" (firm identification "nested" within additional repeating group) fields defined in "Common Components of Application Messages" Used for NestedPartyRole=Clearing Firm
→209	AllocHandlInst	N	
→80	AllocQty	N	
→1752	CustodialLotID	N	Only used for specific lot trades.
→1753	VersusPurchaseDate	N	Only used for specific lot trades. If this field is used, either VersusPurchasePrice(1754) or CurrentCostBasis(1755) should be specified.
→1754	VersusPurchasePrice	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified.
→1755	CurrentCostBasis	N	Only used for specific lot trades. If this field is used, VersusPurchaseDate(1753) should be specified

14.1.5 StrategyParametersGrp

Tag	Name	Req'd	Description
957	NoStrategyParameters	N	
→958	StrategyParameterName	N	Name of parameter
→959	StrategyParameterType	N	Datatype of the parameter.
→960	StrategyParameterValue	N	Value of the parameter

14.1.6 TriggeringInstruction

Tag	Name	Req'd	Description
1100	TriggerType	N	Required if any other Triggering tags are specified.
1101	TriggerAction	N	
1628	TriggerScope	N	Conditionally required when TriggerAction(1101)=3 (Cancel).
1102	TriggerPrice	N	Only relevant and required for TriggerAction = 1
1103	TriggerSymbol	N	Only relevant and required for TriggerAction = 1
1104	TriggerSecurityID	N	Requires TriggerSecurityIDSource if specified. Only relevant and required for TriggerAction = 1
1105	TriggerSecurityIDSource	N	Requires TriggerSecurityIDSource if specified. Only relevant and required for TriggerAction = 1
1106	TriggerSecurityDesc	N	
1107	TriggerPriceType	N	Only relevant for TriggerAction = 1
1108	TriggerPriceTypeScope	N	Only relevant for TriggerAction = 1
1109	TriggerPriceDirection	N	Only relevant for TriggerAction = 1
1110	TriggerNewPrice	N	Should be specified if the order changes Price.
1111	TriggerOrderType	N	Should be specified if the order changes type.
1112	TriggerNewQty	N	Required if the order should change quantity
1113	TriggerTradingSessionID	N	Only relevant and required for TriggerType = 2.
1114	TriggerTradingSessionSubID	N	Requires TriggerTradingSessionID if specified. Relevant for TriggerType = 2 only.