FIXPROTOCOL
INDUSTRY-DRIVEN MESSAGING STANDARD℠

FINANCIAL INFORMATION EXCHANGE (FIX)

FIX APPLICATION LAYER

Business Area: Trade

FIX Latest

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FIX Global Technical Committee

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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
6. APPENDIX: COMPONENTS AND MESSAGES

Descriptions of the specific FIX trade application messages follow.

2 List of Component Blocks and Messages for Trade

2.1 Component Blocks

This section lists component blocks used by trade messages defined in this part of the FIX specification. Some of these are Common Component blocks used by more than one category in this area. Messages may also reference Global Component blocks, which are components used by messages across all areas. Global Common Components are defined in the overall introduction to the FIX specification as well as online.

NOTE: If you are reading this as a document then detailed component and message layouts are available in the appendix. If you are reading the online version or wish to go there then detailed component and message layouts are available here.

Component blocks can be either repeating (aka a group) or non-repeating, i.e. contain multiple instances of a set of fields. Component blocks can be nested to any level.

Type	***Name***	***Category***
Repeating	AffectedOrdGrp	OrderMassHandling
Repeating	BidCompReqGrp	ProgramTrading
Repeating	BidCompRspGrp	ProgramTrading
Repeating	BidDescReqGrp	ProgramTrading
Repeating	ContraGrp	SingleGeneralOrderHandling
Non-Repeating	DiscretionInstructions	Common
Repeating	FillsGrp	SingleGeneralOrderHandling
Repeating	InstrmtLegExecGrp	SingleGeneralOrderHandling
Repeating	InstrmtStrkPxGrp	ProgramTrading
Repeating	LegOrdGrp	MultilegOrders
Repeating	LegPreAllocGrp	Common
Repeating	ListOrdGrp	ProgramTrading
Repeating	NestedParties3	Common
Repeating	NestedParties4	SingleGeneralOrderHandling
Repeating	NotAffectedOrdersGrp	OrderMassHandling
Repeating	NstdPtys3SubGrp	Common
Repeating	NstdPtys4SubGrp	SingleGeneralOrderHandling
Repeating	OrdListStatGrp	ProgramTrading
Non-Repeating	PegInstructions	Common
Repeating	PreAllocGrp	Common

Type	*Name*	*Category*
Repeating	PreAllocMlegGrp	MultilegOrders
Repeating	SideCrossOrdCxlGrp	CrossOrders
Repeating	SideCrossOrdModGrp	CrossOrders
Repeating	StrategyParametersGrp	Common
Non-Repeating	TriggeringInstruction	Common

2.2 Messages

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

MsgType(35)	*Name*	*Category*
k	BidRequest	ProgramTrading
l	BidResponse	ProgramTrading
t	CrossOrderCancelReplaceRequest	CrossOrders
u	CrossOrderCancelRequest	CrossOrders
Q	DontKnowTrade	SingleGeneralOrderHandling
BN	ExecutionAcknowledgement	SingleGeneralOrderHandling
8	ExecutionReport	SingleGeneralOrderHandling
K	ListCancelRequest	ProgramTrading
L	ListExecute	ProgramTrading
N	ListStatus	ProgramTrading
M	ListStatusRequest	ProgramTrading
m	ListStrikePrice	ProgramTrading
AC	MultilegOrderCancelReplace	MultilegOrders
s	NewOrderCross	CrossOrders
E	NewOrderList	ProgramTrading
AB	NewOrderMultileg	MultilegOrders
D	NewOrderSingle	SingleGeneralOrderHandling
9	OrderCancelReject	SingleGeneralOrderHandling
G	OrderCancelReplaceRequest	SingleGeneralOrderHandling

MsgType(35)	***Name***	***Category***
F	OrderCancelRequest	SingleGeneralOrderHandling
BZ	OrderMassActionReport	OrderMassHandling
CA	OrderMassActionRequest	OrderMassHandling
r	OrderMassCancelReport	OrderMassHandling
q	OrderMassCancelRequest	OrderMassHandling
AF	OrderMassStatusRequest	OrderMassHandling
H	OrderStatusRequest	SingleGeneralOrderHandling

3 Category – Single/General Order Handling

3.1 Messages

3.1.1 New Order – Single

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)).

See also specification of Order State Change Matrices.

3.1.2 Execution Reports

The execution report 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

NOTE: 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.

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
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 a 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) (aka 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 Change Matrices 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.

ClOrdI(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) can 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 Change Matrices 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 Change Matrices for examples of GT order restatement with and without a corporate action.

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

3.1.3 Don’t Know Trade (DK)

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 can be used to notify the broker of a potential problem order.

Note that the decision to “DK an execution” lies with the institution. Some of the mismatches listed in DKReason(127) may be acceptable and will not require a DontKnowTrade(35=Q) message to be generated.

3.1.4 Execution Report Acknowledgement

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.

3.1.5 Order Cancel/Replace Request (a.k.a. Order Modification Request)

The OrderCancelReplaceRequest(35=G) message is used to change the parameters of an existing order.

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

The OrderCancelReplaceRequest(35=G) message will 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 can be used to re-open a filled order by increasing OrderQty(38).

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 Change Matrices 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.

3.1.6 Order Cancel Request

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).

3.1.7 Order Cancel Reject

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 responds to accepted OrderCancelReplaceRequest(35=G) (or OrderCancelRequest(35=F)) messages.

3.1.8 Order Status Request

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 Change Matrices for examples of usage of this message, including how to respond to an OrderStatusRequest(35=H) message for an unknown order.)

4 Category – Order Mass Handling

4.1 Messages

4.1.1 Order Mass Cancel Requests

The OrderMassCancelRequest(35=q) message requests the cancelation of **all** of the remaining quantity of a group of orders matching criteria specified within the request. NOTE: This message can only be used to cancel order messages (reduce the full quantity).

An OrderMassCancelRequest(35=q) message is assigned a ClOrdID(11) and is treated as a separate entity. It is acknowledged using an OrderMassCancelReport(35=r) message. The OrderMassCancelReport(35=r) message will contain the ClOrdID(11) that was specified on the OrderMassCancelRequest(35=q) message. The ClOrdID(11) assigned to the request must be unique amongst the ClOrdID(11) assigned to new orders, replacement requests, cancel requests, and mass cancel requests.

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 unless the OrderMassCancelRequest(35=q) message can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 4 (Canceled)) or rejected (OrderCancelReject(35=9) message).

Order cancellation criteria are specified using MassCancelRequestType(530):

Field Value	***Description***	***Explanation***
1	Cancel orders for a security	Cancel orders that match the security identification block, all fields required to uniquely qualify the security should be specified.
2	Cancel orders for an Underlying security	Cancel orders that match the underlying security identification block, all fields required to uniquely identify the underlying security should be populated.
3	Cancel orders for a Product	Cancel orders for a specific type of Product (high-level security classification). Only Product(460) should be specified.
4	Cancel orders for a CFICode	Cancel orders for a specific type of CFICode (security classification). Only CFICode(461) should be specified
5	Cancel orders for a SecurityType	Cancel orders for a specific type of security. Only SecurityType(167) should be specified
6	Cancel orders for a trading session	Cancel orders for a specific trading session, TradingSessionID(336) must be specified.
7	Cancel all orders	Cancel all orders for the firm identified using this FIX connection.
8	Cancel orders for a market	Cancel all orders for a specific market. MarketID(1301) must be specified.
9	Cancel orders for a market segment	Cancel all orders for a specific market segment. MarketSegmentID(1300) must be specified.
A	Cancel orders for a security group	Cancel all orders for a specific security group. SecurityGroup(1151) must be specified.
B	Cancel for Security Issuer	Cancel all orders for a specific issuer of a security. Issuer(106) must be specified.

Field Value	*Description*	*Explanation*
C	Cancel for Issuer of Underlying Security	Cancel all orders for a specific issuer of an underlying security. UnderlyingIssuer(306) must be specified.

Example uses of MassCancelRequestType(530) with qualifiers:

- Cancel for a symbol
- Cancel for an underlying
- Cancel orders on one side of a market for a symbol
- Cancel orders for a specific option series
- Cancel all orders
- Cancel all orders on one side of a market
- Cancel all money market orders
- Cancel all common stock orders
- Cancel all orders for a trading session
- Cancel all orders for a trading session on one side of a market
- Cancel all orders for a trading session for an underlying on one side of a market

4.1.2 Order Mass Cancel Reports

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.

4.1.3 Order Mass Status Requests

The OrderMassStatusRequest(35=AF) message requests the status for orders matching criteria specified within the request.

A mass status request is assigned a 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.

Specifying order selection criteria is specified using MassStatusReqType(585):

Field Value	*Description*	*Explanation*
1	Status for all orders for a Security	Return status on orders that match the security identification block, all fields required to uniquely qualify the security should be specified.
2	Status for all orders for an Underlying Security	Return status on orders that match the underlying security identification block, all fields required to uniquely identify the underlying security should be populated.
3	Status for all orders for a Product	Return status on orders for a specific type of Product (high-level security classification), only Product(460) should be specified.
4	Status for all orders for a CFICode	Return status on orders for a specific type of CFICode (security classification), only CFICode(461) should be specified.

Field Value	*Description*	*Explanation*
5	Status for all orders for a SecurityType	Return status on orders for a specific type of security, only SecurityType(167) should be specified.
6	Status for all orders for a trading session	Return status on orders for a specific trading session, TradingSessionID(336) must be specified.
7	Status for all orders	Return status on all orders for the firm identified using this FIX connection
8	Status for orders for a PartyID	Return status on all orders belonging to a specific party, TargetPartyID(1462) must be specified.
9	Status for Security Issuer	Return status on all orders for a specific issuer of a security, Issuer(106) must be specified.
10	Status for Issuer of Underlying Security	Return status on all orders for a specific issuer of an underlying security, UnderlyingIssuer(306) must be specified.

Example uses of MassStatusReqType(585) with qualifiers:

- Status for a symbol
- Status for an underlying
- Status orders on one side of a market for a symbol
- Status orders for a specific option series
- Status all orders
- Status all orders on one side of a market
- Status all money market orders
- Status all common stock orders
- Status all orders for a trading session
- Status all orders for a trading session on one side of a market
- Status all orders for a trading session for an underlying on one side of a market
- Status all orders belonging to a party
- Status all orders belonging to an issuer of a security
- Status all orders belonging to an issuer of an underlying security

4.1.4 Order Mass Action Requests

The OrderMassActionRequest(35=CA) message can be 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 a 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.

The ClOrdID(11) assigned to the suspension or release request must be unique amongst the ClOrdID(11) values assigned to new orders, replacement requests, cancel requests, etc.

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 unless the OrderMassActionRequest(35=CA) message can be immediately accepted (ExecutionReport(35=8) with ExecType(150) = 5 (Replaced) or ExecType(150) = 4 (Canceled)).

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

4.1.5 Order Mass Action Reports

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.

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

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).

5.1.3 Cross Order Cancel/Replace Requests (a.k.a. Cross Order Modification Requests)

The CrossOrderCancelReplaceRequest(35=t) message is used to modify a cross order previously submitted using the NewOrderCross(35=s) message. See the OrderCancelReplaceRequest(35=G) message for details concerning message usage.

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.

5.1.4 Cross Order Cancel Requests

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

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

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

6.1.2 Multileg Order Cancel Replace Requests (a.k.a. Multileg Order Modification Requests)

The MultilegOrderCancelReplace(35=AC) message is used to modify a multileg order previously submitted using the NewOrderMultileg(35=AB) message. See OrderCancelReplaceRequest(35=G) for details concerning message usage.

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	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

The BidRequest(35=k) message can 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 can 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 can 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.

7.1.2 Bid Responses

The BidResponse(35=l) message can 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 can 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 can be used to supply bids based on the NewOrderList(35=E) messages sent in advance of the corresponding BidRequest(35=k) message.

7.1.3 New List Orders

The NewOrderList(35=E) message can 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 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 orders to a broker or fund manager for execution.

7.1.4 List Strike Prices

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.

7.1.5 List Status

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. The relative position of the repeating fields is important in this message, i.e. each instance of ClOrdID(11), CumQty(14), LeavesQty(151), CxlQty(84) and AvgPx(6) must be in the order defined for the fields 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.

7.1.6 List Execute

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.

7.1.7 List Cancel Request

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 staged with the broker, 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 broker not to execute it, if the list is being executed, the ListCancelRequest(35=K) message should trigger the broker’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.

7.1.8 List Status Request

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

8 Appendix

8.1 CrossOrders Category

8.1.1 Components

8.1.1.1 SideCrossOrdCxlGrp

Must be 1 or 2

Tag	*Name*	*Req'd*	*Description*
552	NoSides		
→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	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
→376	ComplianceID	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.

8.1.1.2 SideCrossOrdModGrp

Must be 1 or 2

1 or 2 if CrossType=1

2 otherwise

Tag	*Name*	*Req'd*	*Description*
552	NoSides		
→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	
→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	
→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	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"
→Component	**CommissionData**	N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"

Tag	*Name*	*Req'd*	*Description*
→528	OrderCapacity	N	
→529	OrderRestrictions	N	
→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	Required if ForexReq = Y.
→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	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.

8.1.2 Messages

8.1.2.1 NewOrderCross Message

Tag	*Name*	*Req'd*	*Description*
Component	**StandardHeader**	Y	MsgType = s (lowercase S)
548	CrossID	Y	

Tag	Name	Req'd	Description
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	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
Component	**DisplayInstruction**	N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"
111	MaxFloor	N	
100	ExDestination	N	
1133	ExDestinationIDSource	N	
Component	**TrdgSesGrp**	N	Specifies the number of repeating TradingSessionIDs

Tag	*Name*	*Req'd*	*Description*
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	
376	ComplianceID	N	
23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
117	QuoteID	N	Required for Previously Quoted Orders

Tag	*Name*	*Req'd*	*Description*
			(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
210	MaxShow	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
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
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
Component	**StandardTrailer**	Y	

8.1.2.2 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).
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.
110	MinQty	N	
1089	MatchIncrement	N	

Tag	*Name*	*Req'd*	*Description*
1090	MaxPriceLevels	N	
Component	**DisplayInstruction**	N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"
111	MaxFloor	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

Tag	*Name*	*Req'd*	*Description*
			"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	
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
210	MaxShow	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
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
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
Component	**StandardTrailer**	Y	

8.1.2.3 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).
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.
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
60	TransactTime	Y	Time this order request was initiated/released by the trader, trading system, or intermediary.
Component	**StandardTrailer**	Y	

8.2 MultilegOrders Category

8.2.1 Components

8.2.1.1 LegOrdGrp

Number of legs

Tag	*Name*	*Req'd*	*Description*
555	NoLegs		
→**Component**	**InstrumentLeg**	N	Must be provided if Number of legs > 0
→687	LegQty	N	
→690	LegSwapType	N	
→**Component**	**LegStipulations**	N	
→1366	LegAllocID	N	
→**Component**	**LegPreAllocGrp**	N	
→564	LegPositionEffect	N	Provide if the PositionEffect for the leg is different from that specified for the overall multileg security
→565	LegCoveredOrUncovered	N	Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.
→**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=Leg Clearing Firm/Account, Leg Account/Account Type
→654	LegRefID	N	Used to identify a specific leg.
→587	LegSettlType	N	Refer to values for SettlType (63)
→588	LegSettlDate	N	Refer to values for SettlDate (64)
→675	LegSettlCurrency	N	
→685	LegOrderQty	N	
→1379	LegVolatility	N	
→1381	LegDividendYield	N	
→1383	LegCurrencyRatio	N	

Tag	*Name*	*Req'd*	*Description*
→1384	LegExecInst	N	

8.2.1.2 PreAllocMlegGrp

Number of repeating groups for pre-trade allocation

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

8.2.2 Messages

8.2.2.1 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.
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"
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.
110	MinQty	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
Component	**DisplayInstruction**	N	Insert here the set of “ReserveInstruction” fields defined in “common components of application messages”
111	MaxFloor	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.
54	Side	Y	Additional enumeration that indicates this is an order for a

Tag	*Name*	*Req'd*	*Description*
			multileg order and that the sides are specified in the Instrument Leg component block.
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	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Conditionally required when the multileg order is not for a FX Swap, or any other swap transaction where having OrderQty is irrelevant as the amounts are expressed in the LegQty.
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	
376	ComplianceID	N	

Tag	*Name*	*Req'd*	*Description*
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.
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
Component	**CommissionData**	N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
528	OrderCapacity	N	
529	OrderRestrictions	N	
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	Required if ForexReq = Y.
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

Tag	Name	Req'd	Description
			MessageEncoding field.
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
210	MaxShow	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
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
1190	RiskFreeRate	N	
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
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
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.
Component	**StandardTrailer**	Y	

8.2.2.2 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).
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

Tag	*Name*	*Req'd*	*Description*
			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	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	
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	

Tag	*Name*	*Req'd*	*Description*
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”
111	MaxFloor	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.
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.
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**	Y	Insert here the set of “OrderQtyData” fields defined in “Common Components of Application Messages”
40	OrdType	Y	
1377	MultilegModel	N	

Tag	*Name*	*Req'd*	*Description*
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	
376	ComplianceID	N	
377	SolicitedFlag	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
Component	**CommissionData**	N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
528	OrderCapacity	N	
529	OrderRestrictions	N	
1091	PreTradeAnonymity	N	
582	CustOrderCapacity	N	

Tag	*Name*	*Req'd*	*Description*
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.
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	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
210	MaxShow	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
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
1190	RiskFreeRate	N	
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
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

Tag	Name	Req'd	Description
563	MultiLegRptTypeReq	N	Indicates the method of execution reporting requested by issuer of the order.
Component	**StandardTrailer**	Y	

8.3 OrderMassHandling Category

8.3.1 Components

8.3.1.1 AffectedOrdGrp

Optional field used to indicate the number of order identifiers for orders affected by the mass action request. Must be followed with OrigClOrdID (41) as the next field.

Tag	Name	Req'd	Description
534	NoAffectedOrders		
→41	OrigClOrdID	N	Required if NoAffectedOrders > 0 and must be the first repeating field in the group. 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) this field should contain string “MANUAL”.
→535	AffectedOrderID	N	Contains the OrderID assigned by the counterparty of an affected order. Not required as part of the repeating group if OrigClOrdID(41) has a value other than “MANUAL”.
→536	AffectedSecondaryOrderID	N	Contains the SecondaryOrderID assigned by the counterparty of an affected order. Not required as part of the repeating group

8.3.1.2 NotAffectedOrdersGrp

Optional field used to indicate the number of order identifiers for orders not affected by the request. Must be followed with NotAffOrigClOrdID (1372) as the next field.

Tag	Name	Req'd	Description
1370	NoNotAffectedOrders		
→1372	NotAffOrigClOrdID	N	Required if NoNotAffectedOrders(1370) > 0 and must be the first repeating field in the group. Indicates the client order id 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) this field should contain string “MANUAL”.
→1371	NotAffectedOrderID	N	Contains the OrderID 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”.

8.3.2 Messages

8.3.2.1 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	Specifies the scope of the mass status request
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	

8.3.2.2 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
1375	MassActionResponse	Y	Indicates the action taken by the counterparty order

Tag	Name	Req'd	Description
			handling system as a result of the Action Request 0 - Indicates Order Mass Action Request was rejected.
1376	MassActionRejectReason	N	Indicates why Order Mass Action Request was rejected Required if MassActionResponse = 0
533	TotalAffectedOrders	N	Optional field used to indicate the total number of orders affected by the Order Mass Action Request
Component	**AffectedOrdGrp**	N	Orders affected by the Order Mass Action Request.
Component	**NotAffectedOrdersGrp**	N	List of orders not affected by the Order Mass Action Request.
1301	MarketID	N	MarketID for which orders are to be affected
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected
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).
Component	**Instrument**	N	
Component	**UnderlyingInstrument**	N	
54	Side	N	Side of the market specified on the Order Mass Action 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	

8.3.2.3 OrderMassActionRequest Message

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

Tag	*Name*	*Req'd*	*Description*
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
1301	MarketID	N	MarketID for which orders are to be affected
1300	MarketSegmentID	N	MarketSegmentID for which orders are to be affected
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	
60	TransactTime	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	

8.3.2.4 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	

Tag	*Name*	*Req'd*	*Description*
530	MassCancelRequestType	Y	Specifies the type of cancellation requested
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	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	

8.3.2.5 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.

Tag	*Name*	*Req'd*	*Description*
526	SecondaryClOrdID	N	
37	OrderID	Y	Unique Identifier for the Order Mass Cancel Request assigned by the recipient of the Order Mass Cancel Request.
1369	MassActionReportID	Y	Unique Identifier for the Order Mass Cancel Report assigned by the recipient of the Order Mass Cancel Request
198	SecondaryOrderID	N	Secondary Order ID 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 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	**NotAffectedOrdersGrp**	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

Tag	*Name*	*Req'd*	*Description*
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	

8.4 ProgramTrading Category

8.4.1 Components

8.4.1.1 BidCompReqGrp

Used if BidType="Disclosed"

Tag	*Name*	*Req'd*	*Description*
420	NoBidComponents		
→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	

8.4.1.2 BidCompRspGrp

Number of bid repeating groups

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

8.4.1.3 BidDescReqGrp

Used if BidType=“Non Disclosed”

Tag	*Name*	*Req'd*	*Description*
398	NoBidDescriptors		
→399	BidDescriptorType	N	Required if NoBidDescriptors > 0. Must be first field in repeating group.

Tag	*Name*	*Req'd*	*Description*
→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

8.4.1.4 InstrmtStrkPxGrp

Number of strike price entries

Tag	*Name*	*Req'd*	*Description*
428	NoStrikes		
→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	
→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.

8.4.1.5 ListOrdGrp

Number of orders in this message (number of repeating groups to follow)

Tag	*Name*	*Req'd*	*Description*
73	NoOrders		
→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	
→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	

Tag	*Name*	*Req'd*	*Description*
→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”
→111	MaxFloor	N	
→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
→54	Side	Y	Note: to indicate the side of SideValue1 or SideValue2, specify Side=Undisclosed and SideValueInd=either the SideValue1 or SideValue2 indicator.
→401	SideValueInd	N	Refers to the SideValue1 or SideValue2. These

Tag	*Name*	*Req'd*	*Description*
			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	
→376	ComplianceID	N	
→377	SolicitedFlag	N	
→23	IOIID	N	Required for Previously Indicated Orders (OrdType=E)
→117	QuoteID	N	Required for Previously Quoted Orders

Tag	*Name*	*Req'd*	*Description*
			(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
→Component	**CommissionData**	N	Insert here the set of “CommissionData” fields defined in “Common Components of Application Messages”
→528	OrderCapacity	N	
→529	OrderRestrictions	N	
→1091	PreTradeAnonymity	N	
→582	CustOrderCapacity	N	
→121	ForexReq	N	
→120	SettlCurrency	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.
→193	SettlDate2	N	Can be used with OrdType = “Forex - Swap” to

Tag	*Name*	*Req'd*	*Description*
			specify the “value date” for the future portion of a F/X swap.
→192	OrderQty2	N	Can be used with OrdType = “Forex - Swap” to specify the order quantity for the future portion of a F/X swap.
→640	Price2	N	Can be used with OrdType = “Forex - Swap” to specify the price for the future portion of a F/X swap which is also a limit order. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points).
→77	PositionEffect	N	
→203	CoveredOrUncovered	N	
→210	MaxShow	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
→848	TargetStrategyParameters	N	For further specification of the TargetStrategy
→849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
→494	Designation	N	Supplementary registration information for this Order within the List

8.4.1.6 OrdListStatGrp

Number of orders statused in this message, i.e. number of repeating groups to follow.

Tag	*Name*	*Req'd*	*Description*
73	NoOrders		
→11	ClOrdID	N	Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
→37	OrderID	N	

Tag	Name	Req'd	Description
→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.

8.4.2 Messages

8.4.2.1 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

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

8.4.2.2 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.

Tag	Name	Req'd	Description
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	

8.4.2.3 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	

8.4.2.4 ListStatusRequest Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = M
66	ListID	Y	
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	

8.4.2.5 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	

8.4.2.6 BidRequest Message

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

Tag	Name	Req'd	Description
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	

8.4.2.7 BidResponse Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = l (lowercase L)
390	BidID	N	
391	ClientBidID	N	
Component	**BidCompRspGrp**	Y	Number of bid repeating groups
Component	**StandardTrailer**	Y	

8.4.2.8 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	

8.5 SingleGeneralOrderHandling Category

8.5.1 Components

8.5.1.1 ContraGrp

Number of ContraBrokers repeating group instances.

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

8.5.1.2 FillsGrp

Specifies the number of partial fills included in this Execution Report

Tag	*Name*	*Req'd*	*Description*
1362	NoFills		
→1363	FillExecID	N	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID(17). Required if NoFills > 0
→1364	FillPx	N	Price of this partial fill. Conditionally required if NoFills > 0. Refer to LastPx(31).
→1365	FillQty	N	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills > 0.
→1443	FillLiquidityInd	N	
→Component	**NestedParties4**	N	Contraparty information

8.5.1.3 InstrmtLegExecGrp

Number of legs

Identifies a Multi-leg Execution if present and non-zero.

Tag	*Name*	*Req'd*	*Description*
555	NoLegs		
→Component	**InstrumentLeg**	N	Must be provided if Number of legs > 0

Tag	*Name*	*Req'd*	*Description*
→687	LegQty	N	
→685	LegOrderQty	N	When reporting an Execution, LegOrderQty may be used on Execution Report to echo back original LegOrderQty submission. This field should be used to specify OrderQty at the leg level rather than LegQty (deprecated).
→690	LegSwapType	N	Instead of LegQty - requests that the sellside calculate LegQty based on opposite Leg
→Component	**LegStipulations**	N	
→1366	LegAllocID	N	
→Component	**LegPreAllocGrp**	N	
→564	LegPositionEffect	N	Provide if the PositionEffect for the leg is different from that specified for the overall multileg security
→565	LegCoveredOrUncovered	N	Provide if the CoveredOrUncovered for the leg is different from that specified for the overall multileg security.
→Component	**NestedParties3**	N	
→654	LegRefID	N	Used to identify a specific leg.
→587	LegSettlType	N	
→588	LegSettlDate	N	Takes precedence over LegSettlType value and conditionally required/omitted for specific LegSettlType values.
→637	LegLastPx	N	Used to report the execution price assigned to the leg of the multileg instrument
→675	LegSettlCurrency	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 and other quantity fields are expressed in terms of number of contracts - LegContractMultiplier (231) is required in this case.
→1379	LegVolatility	N	
→1381	LegDividendYield	N	

Tag	Name	Req'd	Description
→1383	LegCurrencyRatio	N	
→1384	LegExecInst	N	
→1418	LegLastQty	N	

8.5.1.4 NestedParties4

Repeating group below should contain unique combinations of Nested4PartyID, Nested4PartyIDSource, and Nested4PartyRole.

Tag	Name	Req'd	Description
1414	NoNested4PartyIDs		
→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.
→Component	**NstdPtys4SubGrp**	N	

8.5.1.5 NstdPtys4SubGrp

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

8.5.2 Messages

8.5.2.1 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.

Tag	*Name*	*Req'd*	*Description*
198	SecondaryOrderID	N	Can be used to provide order id used by exchange or executing system.
526	SecondaryClOrdID	N	In the case of quotes can be mapped to: - QuoteID(117) of a single Quote - QuoteEntryID(299) of a Mass Quote.
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: - QuoteMsgID(1166) of a single Quote - QuoteID(117) of a Mass Quote.
41	OrigClOrdID	N	Conditionally required for response to a Cancel or Cancel/Replace request (ExecType=PendingCancel, Replace, or Canceled) when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID(11). ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.
583	ClOrdLinkID	N	
693	QuoteRespID	N	Required if responding to a QuoteResponse message. Echo back the Initiator's value specified in the message.
790	OrdStatusReqID	N	Required if responding to and if provided on the Order Status Request message. Echo back the value provided by the requester.
584	MassStatusReqID	N	Required if responding to a Order Mass Status Request. 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 Order Mass Status Request to identify the total number of Execution Reports which will be returned.
912	LastRptRequested	N	Can be used when responding to an Order Mass Status Request to indicate that this is the last Execution Reports which will be returned as a result of the request.
Component	**Parties**	N	Insert here the set of “Parties” (firm identification) fields defined in “Common Components of Application Messages”

Tag	*Name*	*Req'd*	*Description*
229	TradeOriginationDate	N	
Component	**ContraGrp**	N	Number of ContraBrokers repeating group instances.
66	ListID	N	Required for executions against orders which were submitted as part of a list.
548	CrossID	N	CrossID for the replacement order
551	OrigCrossID	N	Must match original cross order. Same order chaining mechanism as ClOrdID/OrigClOrdID with single order Cancel/Replace.
549	CrossType	N	
880	TrdMatchID	N	
17	ExecID	Y	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) forExecType=I (Order Status)).
19	ExecRefID	N	Required for Trade Cancel and Trade Correct ExecType messages
150	ExecType	Y	Describes the purpose of the execution report.
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)
103	OrdRejReason	N	For optional use with ExecType = 8 (Rejected)
378	ExecRestatementReason	N	Required for ExecType = D (Restated).
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	

Tag	*Name*	*Req'd*	*Description*
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	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
54	Side	Y	
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**	N	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" **IMPORTANT NOTE: OrderQty field is required for Single Instrument Orders unless rejecting or acknowledging an order for a CashOrderQty or PercentOrder. **
1093	LotType	N	
40	OrdType	N	
423	PriceType	N	
44	Price	N	Required if specified on the order

Tag	***Name***	***Req'd***	***Description***
1092	PriceProtectionScope	N	
99	StopPx	N	Required if specified on the order
Component	**TriggeringInstruction**	N	Insert here the set of "TriggeringInstruction" 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"
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
847	TargetStrategy	N	The target strategy of the order
Component	**StrategyParametersGrp**	N	Strategy parameter block
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
850	TargetStrategyPerformance	N	For communication of the performance of the order versus the target strategy
15	Currency	N	
376	ComplianceID	N	
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 = GTD and ExpireTime is not specified.
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.

Tag	*Name*	*Req'd*	*Description*
18	ExecInst	N	Can contain multiple instructions, space delimited.
1057	AggressorIndicator	N	
528	OrderCapacity	N	
529	OrderRestrictions	N	
1091	PreTradeAnonymity	N	
582	CustOrderCapacity	N	
32	LastQty	N	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType = Trade or Trade Correct. If ExecType=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 = Trade or Trade Correct and is an FX trade.
1071	LastSwapPoints	N	Optionally used when ExecType = Trade or Trade Correct and is a FX Swap trade. Used to express the swap points for the swap trade event.
652	UnderlyingLastQty	N	
31	LastPx	N	Price of this (last) fill. Required if ExecType = Trade or Trade Correct. Should represent the “all-in” (LastSpotRate + LastForwardPoints) rate for F/X orders.). If ExecType=Stopped, represents the price stopped/guaranteed/protected at. Not required for FX Swap when ExecType = Trade or 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 is expressed in Yield, Spread, Discount or any other price type that is not percent-of-par.
194	LastSpotRate	N	Applicable for F/X orders
195	LastForwardPoints	N	Applicable for F/X orders
30	LastMkt	N	If ExecType = Trade (F), indicates the market where the trade was executed. If ExecType =

Tag	*Name*	*Req'd*	*Description*
			New (0), indicates the market where the order was routed.
336	TradingSessionID	N	
625	TradingSessionSubID	N	
943	TimeBracket	N	
29	LastCapacity	N	
151	LeavesQty	Y	Quantity open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty.
14	CumQty	Y	Currently executed quantity for chain of orders.
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 across all messages with the same ExecID.
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 Execution Report
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 occurred
113	ReportToExch	N	
Component	**CommissionData**	N	Insert here the set of “CommissionData” fields defined in “Common Components of Application

Tag	*Name*	*Req'd*	*Description*
			Messages" Note: On a fill/partial fill messages, it represents value for that fill/partial fill. On ExecType=Calculated, it represents cumulative value for the order. Monetary commission values are expressed in the currency reflected by the Currency field.
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"
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	Note: On a fill/partial fill messages, it represents value for that fill/partial fill, on ExecType=Calculated, it represents cumulative value for the order. Value expressed in the

Tag	*Name*	*Req'd*	*Description*
			currency reflected by the Currency field.
119	SettlCurrAmt	N	Used to report results of forex accommodation trade
120	SettlCurrency	N	Used to report results of forex accomodation trade. Required for NDFs.
Component	**RateSource**	N	
155	SettlCurrFxRate	N	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency
156	SettlCurrFxRateCalc	N	Specifies whether the SettlCurrFxRate should be multiplied or divided
21	HandlInst	N	
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”
111	MaxFloor	N	
77	PositionEffect	N	For use in derivatives omnibus accounting
210	MaxShow	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.
193	SettlDate2	N	Can be used with OrdType = “Forex - Swap” to specify the “value date” for the future portion of a F/X swap.

Tag	*Name*	*Req'd*	*Description*
192	OrderQty2	N	Can be used with OrdType = “Forex - Swap” to specify the order quantity for the future portion of a F/X swap.
641	LastForwardPoints2	N	Can be used with OrdType = “Forex - Swap” to specify the forward points (added to LastSpotRate) for the future portion of a F/X swap.
442	MultiLegReportingType	N	Default is a single security if not specified.
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 of Partial or Filled.
Component	**ContAmtGrp**	N	Number of contract details in this message (number of repeating groups to follow)
Component	**InstrmtLegExecGrp**	N	Number of legs Identifies a Multi-leg Execution if present and non-zero.
797	CopyMsgIndicator	N	
Component	**MiscFeesGrp**	N	Required if any miscellaneous fees are reported.
1380	DividendYield	N	
1028	ManualOrderIndicator	N	
1029	CustDirectedOrder	N	

Tag	Name	Req'd	Description
1030	ReceivedDeptID	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
Component	**TrdRegTimestamps**	N	
1188	Volatility	N	
1189	TimeToExpiration	N	
1190	RiskFreeRate	N	
811	PriceDelta	N	
Component	**StandardTrailer**	Y	

8.5.2.2 OrderCancelReject Message

Tag	Name	Req'd	Description
Component	**StandardHeader**	Y	MsgType = 9
37	OrderID	Y	If CxlRejReason="Unknown order", specify "NONE".
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.
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

Tag	Name	Req'd	Description
			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	
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	

8.5.2.3 ExecutionAcknowledgement Message

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

Tag	*Name*	*Req'd*	*Description*
Component	**Instrument**	Y	
Component	**UndInstrmtGrp**	N	
Component	**InstrmtLegGrp**	N	
54	Side	Y	
Component	**OrderQtyData**	Y	
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
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
58	Text	N	Conditionally required if DKReason = "other"
354	EncodedTextLen	N	
355	EncodedText	N	
Component	**StandardTrailer**	Y	

8.5.2.4 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.
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"
229	TradeOriginationDate	N	

Tag	*Name*	*Req'd*	*Description*
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.
110	MinQty	N	
1089	MatchIncrement	N	
1090	MaxPriceLevels	N	
Component	**DisplayInstruction**	N	
111	MaxFloor	N	

Tag	*Name*	*Req'd*	*Description*
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.
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	
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 “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	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”.

Tag	*Name*	*Req'd*	*Description*
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	
376	ComplianceID	N	
377	SolicitedFlag	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
Component	**CommissionData**	N	Insert here the set of "CommissionData" fields defined in "Common Components of Application Messages"
528	OrderCapacity	N	
529	OrderRestrictions	N	
1091	PreTradeAnonymity	N	
582	CustOrderCapacity	N	
121	ForexReq	N	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with

Tag	*Name*	*Req'd*	*Description*
			the security trade.
120	SettlCurrency	N	Required if ForexReq=Y. Required for NDFs.
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.
193	SettlDate2	N	Can be used with OrdType = “Forex - Swap” to specify the “value date” for the future portion of a F/X swap.
192	OrderQty2	N	Can be used with OrdType = “Forex - Swap” to specify the order quantity for the future portion of a F/X swap.
640	Price2	N	Can be used with OrdType = “Forex - Swap” to specify the price for the future portion of a F/X swap which is also a limit order. For F/X orders, should be the “all-in” rate (spot rate adjusted for forward points).
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
210	MaxShow	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
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate.

Tag	Name	Req'd	Description
			For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
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	
1030	ReceivedDeptID	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
Component	**TrdRegTimestamps**	N	
1080	RefOrderID	N	Required for counter-order selection / Hit / Take Orders. (OrdType = Q)
1081	RefOrderIDSource	N	Conditionally required if RefOrderID is specified.
Component	**StandardTrailer**	Y	

8.5.2.5 OrderCancelRequest Message

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

Tag	*Name*	*Req'd*	*Description*
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
54	Side	Y	
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
Component	**OrderQtyData**	Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty = CumQty + LeavesQty (see exceptions above)
376	ComplianceID	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	

8.5.2.6 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).

Tag	*Name*	*Req'd*	*Description*
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	
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	
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	
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.

Tag	*Name*	*Req'd*	*Description*
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).
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”
111	MaxFloor	N	
100	ExDestination	N	
1133	ExDestinationIDSource	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

Tag	*Name*	*Req'd*	*Description*
			Sell, Sell Plus, Sell Short, and Sell Short Exempt Cross, Cross Short, and Cross Short Exempt
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
854	QtyType	N	
Component	**OrderQtyData**	Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty value should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)
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"
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

Tag	*Name*	*Req'd*	*Description*
848	TargetStrategyParameters	N	For further specification of the TargetStrategy
849	ParticipationRate	N	Mandatory for a TargetStrategy=Participate order and specifies the target particpation rate. For other order types optionally specifies a volume limit (i.e. do not be more than this percent of the market volume)
376	ComplianceID	N	
377	SolicitedFlag	N	
15	Currency	N	Must match original order.
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
Component	**CommissionData**	N	Insert here the set of “CommissionData” fields defined in “Common Components of Application Messages”
528	OrderCapacity	N	
529	OrderRestrictions	N	
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	Required if ForexReq=Y. Required for NDFs.
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.

Tag	*Name*	*Req'd*	*Description*
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.
193	SettlDate2	N	Can be used with OrdType = “Forex - Swap” to specify the “value date” for the future portion of a F/X swap.
192	OrderQty2	N	Can be used with OrdType = “Forex - Swap” to specify the order quantity for the future portion of a F/X swap.
640	Price2	N	Can be used with OrdType = “Forex - Swap” to specify the price for the future portion of a F/X swap.
77	PositionEffect	N	For use in derivatives omnibus accounting
203	CoveredOrUncovered	N	For use with derivatives, such as options
210	MaxShow	N	
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	
1030	ReceivedDeptID	N	
1031	CustOrderHandlingInst	N	
1032	OrderHandlingInstSource	N	
Component	**TrdRegTimestamps**	N	
Component	**StandardTrailer**	Y	

8.5.2.7 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”
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
54	Side	Y	
Component	**StandardTrailer**	Y	

8.5.2.8 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	

Tag	*Name*	*Req'd*	*Description*
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	
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	

8.6 Common Category

8.6.1 Components

8.6.1.1 DiscretionInstructions

The presence of DiscretionInstructions component block on an order indicates that the trader wishes to display one price but will accept trades at another price.

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

Tag	*Name*	*Req'd*	*Description*
			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)

8.6.1.2 LegPreAllocGrp

Tag	*Name*	*Req'd*	*Description*
670	NoLegAllocs		
→671	LegAllocAccount	N	
→672	LegIndividualAllocID	N	
→Component	**NestedParties2**	N	
→673	LegAllocQty	N	
→674	LegAllocAcctIDSource	N	
→1367	LegAllocSettlCurrency	N	

8.6.1.3 NestedParties3

Repeating group below should contain unique combinations of Nested3PartyID, Nested3PartyIDSource, and Nested3PartyRole

Tag	*Name*	*Req'd*	*Description*
948	NoNested3PartyIDs		
→949	Nested3PartyID	N	Used to identify source of Nested3PartyID. Required if Nested3PartyIDSource is specified. Required if NoNested3PartyIDs > 0.
→950	Nested3PartyIDSource	N	Used to identify class source of Nested3PartyID value (e.g. BIC). Required if Nested3PartyID is specified. Required if NoNested3PartyIDs > 0.
→951	Nested3PartyRole	N	Identifies the type of Nested3PartyID (e.g. Executing Broker). Required if NoNested3PartyIDs > 0.
→Component	**NstdPtys3SubGrp**	N	Repeating group of Nested3Party sub-identifiers.

8.6.1.4 NstdPtys3SubGrp

Tag	*Name*	*Req'd*	*Description*
952	NoNested3PartySubIDs		
→953	Nested3PartySubID	N	

Tag	Name	Req'd	Description
→954	Nested3PartySubIDType	N	

8.6.1.5 PegInstructions

The Peg Instructions component block is used to tie the price of a security to a market event such as opening price, mid-price, best price. The Peg Instructions block may also be used to tie the price to the behavior of a related security.

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	

8.6.1.6 PreAllocGrp

Number of repeating groups for pre-trade allocation

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

Tag	Name	Req'd	Description
→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
→80	AllocQty	N	

8.6.1.7 StrategyParametersGrp

Indicates number of strategy parameters

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

8.6.1.8 TriggeringInstruction

The TriggeringInstruction component block specifies 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.

Tag	Name	Req'd	Description
1100	TriggerType	N	Required if any other Triggering tags are specified.
1101	TriggerAction	N	
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.

Tag	*Name*	*Req'd*	*Description*
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.