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Recommended Practices for Trading Digital Assets

## **Trading Digital Assets**

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## 1 Message Set Overview

### 1.1 List of Messages

The following table lists all messages described in this report.

Name	Description
ExecutionReport	The execution report message is used to:
NewOrderSingle	The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.
OrderCancelReject	The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.
OrderCancelReplaceRequest	The order cancel/replace request is used to change the parameters of an existing order.
OrderCancelRequest	The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).
OrderStatusRequest	The order status request message is used by the institution to generate an order status message back from the broker.

## 2 ExecutionReport

Category: SingleGeneralOrderHandling

### 2.1 Message Functionality

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

### 2.2 Structure

---

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 8
OrderID	[1..1]	String	
ClOrdID	[0..1]	String	
OrigClOrdID	[0..1]	String	
Parties	[0..*]	Group	
ExecID	[1..1]	String	
ExecRefID	[0..1]	String	Required for Trade Cancel and Trade Correct ExecType(150) messages.
ExecType	[1..1]	CodeSet	
OrdStatus	[1..1]	CodeSet	
OrdRejReason	[0..1]	CodeSet	For optional use with ExecType(150)=8 (Rejected)
ExecRestatementReason	[0..1]	CodeSet	Required for ExecType(150)=D (Restated)
Instrument	[1..1]	Component	
Side	[1..1]	CodeSet	
OrderQtyData	[0..1]	Component	
OrdType	[0..1]	CodeSet	
PriceType	[0..1]	CodeSet	

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Name	Mult.	Type	Description
Price	[0..1]	Price	Required if specified on the order.
StopPx	[0..1]	Price	Required if specified on the order.
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order.
ExecInst	[0..1]	CodeSet	
LastQty	[0..1]	Qty	
CalculatedCcyLastQty	[0..1]	Qty	
LastPx	[0..1]	Price	
LastMkt	[0..1]	Exchange	If ExecType(150)=F (Trade), indicates the market where the trade was executed. If ExecType(150)=0 (New), indicates the market where the order was routed.
LastCapacity	[0..1]	CodeSet	
LeavesQty	[1..1]	Qty	
CumQty	[1..1]	Qty	
AvgPx	[0..1]	Price	Not required for markets where average price is not calculated by the market. Conditionally required otherwise.
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
TransactTime	[0..1]	UTCTimestamp	
SettlCurrAmt	[0..1]	Amt	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
HandlInst	[0..1]	CodeSet	
Text	[0..1]	String	
TrdRegTimestamps	[0..*]	Group	
StandardTrailer	[1..1]	Component	

---

### 3 NewOrderSingle

Category: SingleGeneralOrderHandling

#### 3.1 Message Functionality

The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

The New Order 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.

#### 3.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = D
ClOrdID	[1..1]	String	
Parties	[0..*]	Group	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	
ExDestination	[0..1]	Exchange	Can be used to identify the destination Cryptocurrency.
ExDestinationIDSource	[0..1]	CodeSet	
Instrument	[1..1]	Component	
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader, trading system, or intermediary.
OrderQtyData	[1..1]	Component	
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
StopPx	[0..1]	Price	Required for OrdType(40)=3 (Stop) or OrdType(40)=4 (Stop limit).
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	

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<b>Name</b>	<b>Mult.</b>	<b>Type</b>	<b>Description</b>
TimeInForce	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
Text	[0..1]	String	
TrdRegTimestamps	[0..*]	Group	
StandardTrailer	[1..1]	Component	

---

## 4 OrderCancelReject

Category: SingleGeneralOrderHandling

### 4.1 Message Functionality

The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request message which cannot be honored.

### 4.2 Structure

---

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 9
OrderID	[1..1]	String	If CxlRejReason(102)=1 (Unknown order), specify "NONE".
ClOrdID	[0..1]	String	
OrigClOrdID	[0..1]	String	
OrdStatus	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	
CxlRejResponseTo	[1..1]	CodeSet	
CxlRejReason	[0..1]	CodeSet	
Text	[0..1]	String	
StandardTrailer	[1..1]	Component	

---



## 5 OrderCancelReplaceRequest

Category: SingleGeneralOrderHandling

### 5.1 Message Functionality

The order cancel/replace request 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 Order Cancel Request message for this purpose.

### 5.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = G
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).
Parties	[0..*]	Group	
OrigClOrdID	[0..1]	String	
ClOrdID	[1..1]	String	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	
ExDestination	[0..1]	Exchange	
ExDestinationIDSource	[0..1]	CodeSet	
Instrument	[1..1]	Component	
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	
OrderQtyData	[1..1]	Component	
OrdType	[1..1]	CodeSet	
PriceType	[0..1]	CodeSet	
Price	[0..1]	Price	
StopPx	[0..1]	Price	Required for OrdType(40)=3(Stop) or OrdType(40)=4(Stop limit).
Currency	[0..1]	Currency	
CurrencyCodeSource	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order.

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<b>Name</b>	<b>Mult.</b>	<b>Type</b>	<b>Description</b>
SettlCurrency	[0..1]	Currency	
SettlCurrencyCodeSource	[0..1]	CodeSet	
Text	[0..1]	String	
TrdRegTimestamps	[0..*]	Group	
StandardTrailer	[1..1]	Component	

---

## 6 OrderCancelRequest

Category: SingleGeneralOrderHandling

### 6.1 Message Functionality

The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order).

### 6.2 Structure

---

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = F
OrigCLOrdID	[0..1]	String	
OrderID	[0..1]	String	
CLOrdID	[1..1]	String	Unique ID of cancel request as assigned by the institution.
Parties	[0..*]	Group	
Instrument	[1..1]	Component	
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQtyData	[1..1]	Component	
Text	[0..1]	String	
StandardTrailer	[1..1]	Component	

---

## 7 OrderStatusRequest

Category: SingleGeneralOrderHandling

### 7.1 Message Functionality

The order status request message is used by the institution to generate an order status message back from the broker.

### 7.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = H
OrderID	[0..1]	String	Conditionally required if ClOrdID(11) is not provided. Either OrderID(37) or ClOrdID(11) must be provided.
ClOrdID	[0..1]	String	The ClOrdID(11) of the order whose status is being requested. Conditionally required if the OrderID(37) is not provided. Either OrderID(37) or ClOrdID(11) must be provided.
Parties	[0..*]	Group	
OrdStatusReqID	[0..1]	String	Optional, can be used to uniquely identify a specific OrderStatusRequest(35=H) message. Echoed back on ExecutionReport(35=8) if provided.
Instrument	[1..1]	Component	
Side	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

## 8 Message Elements

### 8.1 Data Types

Data type	Base type	Description
Amt	float	float field typically representing a Price times a Qty
char		Single character value, can include any alphanumeric character or punctuation except the delimiter. All char fields are case sensitive (i.e. m != M).
Currency	String	string field representing a currency type using ISO 4217 Currency code (3 character) values (see Appendix 6-A).
Exchange	String	string field representing a market or exchange using ISO 10383 Market Identifier Code (MIC) values (see Appendix 6-C).
int		Sequence of digits without commas or decimals and optional sign character (ASCII characters "-" and "0" - "9" ). The sign character utilizes one byte (i.e. positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23").
Length	int	int field representing the length in bytes. Value must be positive.
LocalMktDate	String	string field representing a Date of Local Market (as opposed to UTC) in YYYYMMDD format. This is the "normal" date field used by the FIX Protocol. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31
MultipleCharValue	String	string field containing one or more space delimited single character values (e.g.
NumInGroup	int	int field representing the number of entries in a repeating group. Value must be positive.
Price	float	float field representing a price. Note the number of decimal places may vary. For certain asset classes prices may be negative values. For example, prices for options strategies can be negative under certain market conditions. Refer to Volume 7: FIX Usage by Product for asset classes that support negative price values.
Qty	float	float field capable of storing either a whole number (no decimal places) of "shares" (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units).
SeqNum	int	int field representing a message sequence number. Value must be positive.
String		Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case sensitive (i.e. morstatt != Morstatt).

Data type	Base type	Description
UTCTimestamp	String	string field representing time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss* format, colons, dash, and period required. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss* fractions of seconds. The fractions of seconds may be empty when no fractions of seconds are conveyed (in such a case the period is not conveyed), it may include 3 digits to convey milliseconds, 6 digits to convey microseconds, 9 digits to convey nanoseconds, 12 digits to convey picoseconds; Other number of digits may be used with bilateral agreement. Leap Seconds: Note that UTC includes corrections for leap seconds, which are inserted to account for slowing of the rotation of the earth. Leap second insertion is declared by the International Earth Rotation Service (IERS) and has, since 1972, only occurred on the night of Dec. 31 or Jun 30. The IERS considers March 31 and September 30 as secondary dates for leap second insertion, but has never utilized these dates. During a leap second insertion, a UTCTimestamp field may read "19981231-23:59:59", "19981231-23:59:60", "19990101-00:00:00". (see <a href="http://tycho.usno.navy.mil/leapsec.html">http://tycho.usno.navy.mil/leapsec.html</a> )

## 8.2 Data Dictionary

### 8.2.1 AvgPx

Type: **Price**

Used in messages: **ExecutionReport**

### 8.2.2 BeginString

Type: **String**

Used in components: **StandardHeader**

### 8.2.3 BodyLength

Type: **Length**

Used in components: **StandardHeader**

#### **8.2.4 CalculatedCcyLastQty**

Type: Qty

Used in messages: ExecutionReport

#### **8.2.5 CashOrderQty**

Type: Qty

Used in components: OrderQtyData

#### **8.2.6 CheckSum**

Type: String

Used in components: StandardTrailer

#### **8.2.7 ClOrdID**

Type: String

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest

#### **8.2.8 CumQty**

Type: Qty

Used in messages: ExecutionReport

#### **8.2.9 Currency**

Type: Currency

Used in messages: ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest

### 8.2.10 CurrencyCodeSource

Type: **String**

Allowed values in CurrencyCodeSourceCodeSet:

---

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier (FIGI)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

---

Used in messages: **ExecutionReport**, **NewOrderSingle**, **OrderCancelReplaceRequest**

### 8.2.11 CxlRejReason

Type: **int**

Allowed values in CxlRejReasonCodeSet:

---

Code	Name	Description
0	TooLateToCancel	Too late to cancel
1	UnknownOrder	Unknown order
2	BrokerCredit	Broker / Exchange Option

---

Used in messages: **OrderCancelReject**

### 8.2.12 CxlRejResponseTo

Type: **char**

Allowed values in CxlRejResponseToCodeSet:



---

Code	Name	Description
1	OrderCancelRequest	Order cancel request
2	OrderCancelReplaceRequest	Order cancel/replace request

---

Used in messages: [OrderCancelReject](#)

### 8.2.13 ExDestination

Type: [Exchange](#)

Used in messages: [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.14 ExDestinationIDSource

Type: [char](#)

Allowed values in ExDestinationIDSourceCodeSet:

---

Code	Name	Description
D	Proprietary	Proprietary / Custom code
G	MIC	MIC (ISO 10383 - Market Identifier Code)

---

Used in messages: [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.15 ExecID

Type: [String](#)

Used in messages: [ExecutionReport](#)

### 8.2.16 ExecInst

Type: [MultipleCharValue](#)

Allowed values in ExecInstCodeSet:

---

Code	Name	Description
G	AllOrNone	All or none (AON)

---

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.17 ExecRefID

Type: [String](#)

Used in messages: [ExecutionReport](#)

### 8.2.18 ExecRestatementReason

Type: [int](#)

Allowed values in ExecRestatementReasonCodeSet:

---

Code	Name	Description
0	GTCorporateAction	GT corporate action
1	GTRenewal	GT renewal / restatement (no corporate action)
2	VerbalChange	Verbal change

---

Used in messages: [ExecutionReport](#)

### 8.2.19 ExecType

Type: [char](#)

Allowed values in ExecTypeCodeSet:

---

Code	Name	Description
0	New	New
4	Canceled	Canceled
5	Replaced	Replaced
8	Rejected	Rejected
B	Calculated	Calculated

---

Code	Name	Description
D	Restated	Restated (ExecutionReport(35=8) message sent unsolicited by sellside, with ExecRestatementReason(378) set)
F	Trade	Trade (partial fill or fill)
G	TradeCorrect	Trade Correct
I	OrderStatus	Order Status

Used in messages: [ExecutionReport](#)

### 8.2.20 HandInst

Type: [char](#)

Allowed values in HandInstCodeSet:

Code	Name	Description
1	AutomatedExecutionNoIntervention	Automated execution order, private, no Broker intervention
2	AutomatedExecutionInterventionOK	Automated execution order, public, Broker intervention OK
3	ManualOrder	Manual order, best execution

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.21 Instrument

No component usage documentation for Instrument

Name	Mult.	Type	Description
<a href="#">Symbol</a>	[1..1]	String	
<a href="#">SecurityID</a>	[0..1]	String	
<a href="#">SecurityIDSource</a>	[0..1]	CodeSet	
<a href="#">SecAltIDGrp</a>	[0..*]	Group	
<a href="#">SecurityType</a>	[0..1]	CodeSet	
<a href="#">SecurityExchange</a>	[0..1]	Exchange	
<a href="#">Issuer</a>	[0..1]	String	

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

### 8.2.22 Issuer

Type: [String](#)

Used in components: [Instrument](#)

### 8.2.23 LastCapacity

Type: [char](#)

Allowed values in LastCapacityCodeSet:

Code	Name	Description
1	Agent	Agent
2	CrossAsAgent	Cross as agent
3	CrossAsPrincipal	Cross as principal

Used in messages: [ExecutionReport](#)

### 8.2.24 LastMkt

Type: [Exchange](#)

Used in messages: [ExecutionReport](#)

### 8.2.25 LastPx

Type: [Price](#)

Used in messages: [ExecutionReport](#)

### 8.2.26 LastQty

Type: [Qty](#)

Used in messages: [ExecutionReport](#)

### 8.2.27 LeavesQty

Type: Qty

Used in messages: ExecutionReport

### 8.2.28 MsgSeqNum

Type: SeqNum

Used in components: StandardHeader

### 8.2.29 MsgType

Type: String

Allowed values in MsgTypeCodeSet:

---

Code	Name	Description
8	ExecutionReport	ExecutionReport
9	OrderCancelReject	OrderCancelReject
D	NewOrderSingle	NewOrderSingle
F	OrderCancelRequest	OrderCancelRequest
G	OrderCancelReplaceRequest	OrderCancelReplaceRequest
H	OrderStatusRequest	OrderStatusRequest

---

Used in components: StandardHeader

### 8.2.30 NoPartyIDs

Type: NumInGroup

Used in groups: Parties

### 8.2.31 NoPartySubIDs

Type: NumInGroup

Used in groups: PrysSubGrp

### 8.2.32 NoSecurityAltID

Type: [NumInGroup](#)

Used in groups: [SecAltIDGrp](#)

### 8.2.33 NoTrdRegTimestamps

Type: [NumInGroup](#)

Used in groups: [TrdRegTimestamps](#)

### 8.2.34 OrderID

Type: [String](#)

Used in messages: [ExecutionReport](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

### 8.2.35 OrderQty

Type: [Qty](#)

Used in components: [OrderQtyData](#)

### 8.2.36 OrderQtyData

No component usage documentation for OrderQtyData

---

Name	Mult.	Type	Description
<a href="#">OrderQty</a>	[0..1]	<a href="#">Qty</a>	Used to specify order quantity in number of tokens.
<a href="#">CashOrderQty</a>	[0..1]	<a href="#">Qty</a>	Used to specify the order quantity as a total amount of ccy1 currency.

---

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#)

### 8.2.37 OrdRejReason

Type: `int`

Allowed values in OrdRejReasonCodeSet:

---

Code	Name	Description
0	BrokerCredit	Broker / Exchange Option
1	UnknownSymbol	Unknown symbol
2	ExchangeClosed	Exchange Closed

---

Used in messages: `ExecutionReport`

### 8.2.38 OrdStatus

Type: `char`

Allowed values in OrdStatusCodeSet:

---

Code	Name	Description
0	New	New
1	PartiallyFilled	Partially filled
2	Filled	Filled

---

Used in messages: `ExecutionReport`, `OrderCancelReject`

### 8.2.39 OrdStatusReqID

Type: `String`

Used in messages: `OrderStatusRequest`

### 8.2.40 OrdType

Type: `char`

Allowed values in OrdTypeCodeSet:

Code	Name	Description
1	Market	Market
2	Limit	Limit
3	Stop	Stop/Stop Loss
4	StopLimit	Stop Limit

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

#### 8.2.41 OrigClOrdID

Type: [String](#)

Used in messages: [ExecutionReport](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#)

#### 8.2.42 Parties

The Parties component block is used to identify and convey information on the entities both central and peripheral to the financial transaction represented by the FIX message containing the Parties Block. The Parties block allows many different types of entities to be expressed through use of the PartyRole(452) field and identifies the source of the PartyID(448) through the the PartyIDSource(447).

Name	Mult.	Type	Description
<a href="#">NoPartyIDs</a>	[1..1]	NumInGroup	
<a href="#">PartyID</a>	[0..1]	String	
<a href="#">PartyIDSource</a>	[0..1]	CodeSet	
<a href="#">PartyRole</a>	[0..1]	CodeSet	
<a href="#">PtysSubGrp</a>	[0..*]	Group	

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

#### 8.2.43 PartyID

Type: [String](#)

Used in groups: [Parties](#)



#### 8.2.44 PartyIDSource

Type: **char**

Allowed values in PartyIDSourceCodeSet:

Code	Name	Description
C	GeneralIdentifier	Generally accepted market participant identifier (e.g. NASD mnemonic)
D	Proprietary	Proprietary / Custom code. Custom ID schema used between counterparties, trading platforms and repositories.
N	LegalEntityIdentifier	Legal Entity Identifier (ISO 17442) LEI

Used in groups: **Parties**

#### 8.2.45 PartyRole

Type: **int**

Allowed values in PartyRoleCodeSet:

Code	Name	Description
1	ExecutingFirm	Executing Firm
3	ClientID	Client ID

Used in groups: **Parties**

#### 8.2.46 PartySubID

Type: **String**

Used in groups: **PtysSubGrp**

#### 8.2.47 PartySubIDType

Type: **int**

Allowed values in PartySubIDTypeCodeSet:

Code	Name	Description
1	Firm	Firm

Used in groups: [PtysSubGrp](#)

### 8.2.48 Price

Type: [Price](#)

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.49 PriceType

Type: [int](#)

Allowed values in PriceTypeCodeSet:

Code	Name	Description
2	PerUnit	Per unit (i.e. per share or contract). Use for Cryptotokens (i.e. per token) representing other assets (ICOs).
3	FixedAmount	Fixed amount (absolute value). Use for Cryptocurrency with <a href="#">Price(44)</a> in <a href="#">Currency(15)</a> units

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.50 PtysSubGrp

No component usage documentation for PtysSubGrp

Name	Mult.	Type	Description
<a href="#">NoPartySubIDs</a>	[1..1]	NumInGroup	
<a href="#">PartySubID</a>	[0..1]	String	
<a href="#">PartySubIDType</a>	[0..1]	CodeSet	

Used in groups: [Parties](#)

### 8.2.51 SecAltIDGrp

No component usage documentation for SecAltIDGrp

Name	Mult.	Type	Description
NoSecurityAltID	[1..1]	NumInGroup	
SecurityAltID	[0..1]	String	
SecurityAltIDSource	[0..1]	CodeSet	
SymbolPositionNumber	[0..1]	int	

Used in components: [Instrument](#)

### 8.2.52 SecurityAltID

Type: [String](#)

Used in groups: [SecAltIDGrp](#)

### 8.2.53 SecurityAltIDSource

Type: [String](#)

Allowed values in SecurityIDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier (FIGI)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

Used in groups: [SecAltIDGrp](#)

### 8.2.54 SecurityExchange

Type: [Exchange](#)

Used in components: [Instrument](#)

### 8.2.55 SecurityID

Type: **String**

Used in components: **Instrument**

### 8.2.56 SecurityIDSource

Type: **String**

Allowed values in SecurityIDSourceCodeSet:

---

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier (FIGI)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

---

Used in components: **Instrument**

### 8.2.57 SecurityType

Type: **String**

Allowed values in SecurityTypeCodeSet:

---

Code	Name	Description
DIGITAL	DigitalAsset	Digital Asset. Asset that exists only in digital form or which is the digital representation of another asset (Source: ISO 24165 - Terms and Definitions).

---

Used in components: **Instrument**

### 8.2.58 SenderCompID

Type: **String**

Used in components: **StandardHeader**

### 8.2.59 SendingTime

Type: **UTCTimestamp**

Used in components: **StandardHeader**

### 8.2.60 SettlCurrAmt

Type: **Amt**

Used in messages: **ExecutionReport**

### 8.2.61 SettlCurrency

Type: **Currency**

Used in messages: **ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest**

### 8.2.62 SettlCurrencyCodeSource

Type: **String**

Allowed values in CurrencyCodeSourceCodeSet:

---

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
4	ISINNumber	ISIN
6	ISOCurrencyCode	ISO Currency Code (ISO 4217)
S	FinancialInstrumentGlobalIdentifier	Financial Instrument Global Identifier (FIGI)
Y	DigitalTokenIdentifier	Digital Token Identifier (ISO 24165)

---

Used in messages: **ExecutionReport, NewOrderSingle, OrderCancelReplaceRequest**

### 8.2.63 Side

Type: **char**

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

### 8.2.64 StandardHeader

The standard FIX message header.

Name	Mult.	Type	Description
<a href="#">BeginString</a>	[1..1]	String	FIXT.1.1 (Always unencrypted, must be first field in message)
<a href="#">BodyLength</a>	[1..1]	Length	(Always unencrypted, must be second field in message)
<a href="#">MsgType</a>	[1..1]	CodeSet	(Always unencrypted, must be third field in message)
<a href="#">SenderCompID</a>	[1..1]	String	(Always unencrypted)
<a href="#">TargetCompID</a>	[1..1]	String	(Always unencrypted)
<a href="#">MsgSeqNum</a>	[1..1]	SeqNum	(Can be embedded within encrypted data section.)
<a href="#">SendingTime</a>	[1..1]	UTCTimestamp	(Can be embedded within encrypted data section.)

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

### 8.2.65 StandardTrailer

The standard FIX message trailer.

Name	Mult.	Type	Description
<a href="#">Checksum</a>	[1..1]	String	(Always unencrypted, always last field in message)

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#), [OrderStatusRequest](#)

### 8.2.66 StopPx

Type: **Price**

Used in messages: **ExecutionReport**, **NewOrderSingle**, **OrderCancelReplaceRequest**

### 8.2.67 Symbol

Type: **String**

Used in components: **Instrument**

### 8.2.68 SymbolPositionNumber

Type: **int**

Used in groups: **SecAltIDGrp**

### 8.2.69 TargetCompID

Type: **String**

Used in components: **StandardHeader**

### 8.2.70 Text

Type: **String**

Used in messages: **ExecutionReport**, **NewOrderSingle**, **OrderCancelReject**, **OrderCancelReplaceRequest**, **OrderCancelRequest**

### 8.2.71 TimeInForce

Type: **char**

Allowed values in TimeInForceCodeSet:

---

<b>Code</b>	<b>Name</b>	<b>Description</b>
0	Day	Day (or session)
1	GoodTillCancel	Good Till Cancel (GTC)

---

Code	Name	Description
3	ImmediateOrCancel	Immediate Or Cancel (IOC)

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)

### 8.2.72 TradeDate

Type: [LocalMktDate](#)

Used in messages: [ExecutionReport](#)

### 8.2.73 TransactTime

Type: [UTCTimestamp](#)

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#), [OrderCancelRequest](#)

### 8.2.74 TrdRegTimestamp

Type: [UTCTimestamp](#)

Used in groups: [TrdRegTimestamps](#)

### 8.2.75 TrdRegTimestamps

No component usage documentation for TrdRegTimestamps

Name	Mult.	Type	Description
<a href="#">NoTrdRegTimestamps</a>	[1..1]	NumInGroup	
<a href="#">TrdRegTimestamp</a>	[0..1]	UTCTimestamp	
<a href="#">TrdRegTimestampType</a>	[0..1]	CodeSet	

Used in messages: [ExecutionReport](#), [NewOrderSingle](#), [OrderCancelReplaceRequest](#)



### 8.2.76 TrdRegTimestampType

Type: **int**

Allowed values in TrdRegTimestampTypeCodeSet:

Code	Name	Description
1	ExecutionTime	Execution Time
2	TimeIn	Time in
3	TimeOut	Time out

Used in groups: **TrdRegTimestamps**