FIX.4.2

Orchestra

unified2orchestra.xslt script

Contents

1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Category	Description
Allocation	Allocation	The Allocation message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.
AllocationAck	Allocation	The allocation ACK message is used to acknowledge the receipt and status of an allocation message received from the institution.
BusinessMessageReject	Common	The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means.
Email	EventCommunication	The email message is similar to the format and purpose of to the News message, however, it is intended for private use between two parties.
News	EventCommunication	The news message is a general free format message between the broker and institution.
Advertisement	Indication	Advertisement messages are used to announce completed transactions.
IOI	Indication	Indication of interest messages market merchandise which the broker is buying or selling in either a proprietary or agency capacity.
MarketDataIncrementalRefresh	MarketData	The second Market Data message format is used for incremental updates.
MarketDataRequest	MarketData	Some systems allow the transmission of real-time quote, order, trade and/or other price information on a subscription basis.
MarketDataRequestReject	MarketData	The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons.

Name	Category	Description
MarketDataSnapshotFullRefresh	MarketData	The Market Data messages are used as the response to a Market Data Request message.
BidRequest	ProgramTrading	The BidRequest Message can be used in one of two ways depending on which market conventions are being followed.
BidResponse	ProgramTrading	The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the “Non disclosed” convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See “Program/Basket/List Trading” for an example. In the “Disclosed” convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.
ListCancelRequest	ProgramTrading	The list cancel request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.
ListExecute	ProgramTrading	The list execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list.
ListStatus	ProgramTrading	The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side.
ListStatusRequest	ProgramTrading	The list status request message type is used by institutions to instruct the broker to generate status messages for a list.
ListStrikePrice	ProgramTrading	The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.

Name	Category	Description
OrderList	ProgramTrading	The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.
MassQuote	QuotationNegotiation	The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series.
Quote	QuotationNegotiation	The quote message is used as the response to a Quote Request message and can be used to publish unsolicited quotes.
QuoteAcknowledgement	QuotationNegotiation	An optional response to Quote, Mass Quote, Quote Cancel, and Quote Request message is the Quote Acknowledgement message.
QuoteCancel	QuotationNegotiation	The Quote Cancel message is used by an originator of quotes to cancel quotes.
QuoteRequest	QuotationNegotiation	In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose.
QuoteStatusRequest	QuotationNegotiation	The quote status request message is used by the institution to generate an execution report that contains the quote status message back from the counterparty.
SecurityDefinition	SecurityAndTradingSessionDefinitio	The Security Definition message is used for the following: 1. Accept the security defined in a Security Definition message. 2. Accept the security defined in a Security Definition message with changes to the definition and/or identity of the security. 3. Reject the security requested in a Security Definition message 4. Return a list of Security Types 5. Return a list of Securities

Name	Category	Description
SecurityDefinitionRequest	SecurityAndTradingSessionDefinitionOrStatus	The Security Definition Request message is used for the following: 1. Request a specific Security to be traded with the second party. The request security can be defined as a complex security made up of one or more underlying securities. 2. Request a list of the Security Types that can be traded with the second party. 3. Request a list of Securities that can be traded with the second party. This request can optionally be qualified with Symbol, TradingSessionID, SecurityExchange, and Security Type.
SecurityStatus	SecurityAndTradingSessionDefinitio	
SecurityStatusRequest	SecurityAndTradingSessionDefinitionOrStatus	The Security Status Request message provides for the ability to request the status of a security.
TradingSessionStatus	SecurityAndTradingSessionDefinitio	The Trading Session Status provides information on the status of a market.
TradingSessionStatusRequest	SecurityAndTradingSessionDefinitionOrStatus	The Trading Session Status Request is used to request information on the status of a market.
Heartbeat	Session	The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
Logon	Session	The logon message authenticates a user establishing a connection to a remote system.
Logout	Session	The logout message initiates or confirms the termination of a FIX session.
Reject	Session	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
ResendRequest	Session	The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

Name	Category	Description
SequenceReset	Session	The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
TestRequest	Session	The test request message forces a heartbeat from the opposing application.
SettlementInstructions	SettlementInstruction	The Settlement Instructions message provides either the broker's or the institution's instructions for trade settlement.
DontKnowTrade	SingleGeneralOrderHandling	The Don't Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected.
ExecutionReport	SingleGeneralOrderHandling	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. Reject orders 6. Report post-trade fees calculations associated with a trade
OrderCancelReject	SingleGeneralOrderHandling	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	SingleGeneralOrderHandling	The order cancel/replace request is used to change the parameters of an existing order.
OrderCancelRequest	SingleGeneralOrderHandling	The order cancel request message requests the cancellation of all the remaining quantity of an existing order.
OrderSingle	SingleGeneralOrderHandling	The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.
OrderStatusRequest	SingleGeneralOrderHandling	The order status request message is used by the institution to generate an order status message back from the broker.

2 Advertisement

Category: Indication

2.1 Message Functionality

Advertisement messages are used to announce completed transactions.

2.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 7
AdvId	[1..1]	String	
AdvTransType	[1..1]	CodeSet	
AdvRefID	[0..1]	String	Required for Cancel and Replace AdvTransType messages
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.

Name	Mult.	Type	Description
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
AdvSide	[1..1]	CodeSet	
Shares	[1..1]	Qty	
Price	[0..1]	Price	
Currency	[0..1]	Currency	
TradeDate	[0..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
LastMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	String	
StandardTrailer	[1..1]	Component	

3 Allocation

Category: Allocation

3.1 Message Functionality

The Allocation message provides the ability to specify how an order or set of orders should be subdivided amongst one or more accounts.

3.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = J
AllocID	[1..1]	String	
AllocTransType	[1..1]	CodeSet	
RefAllocID	[0..1]	String	Required for AllocTransType = Calculated, Replace, or Cancel
AllocLinkID	[0..1]	String	Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps"
AllocLinkType	[0..1]	CodeSet	Can be used to link two different Allocation messages and identifies the type of link. Required if AllocLinkID is specified.
OrdAllocGrp	[0..*]	Group	Indicates number of orders to be combined for allocation. If order(s) were manually delivered set to 1 (one).
ExecAllocGrp	[0..*]	Group	Indicates number of individual execution repeating group entries to follow. Absence of this field indicates that no individual execution entries are included. Primarily used to support step-outs.
Side	[1..1]	CodeSet	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Shares	[1..1]	Qty	Total number of shares allocated to all accounts
LastMkt	[0..1]	Exchange	Market of the executions.
TradingSessionID	[0..1]	String	
AvgPx	[1..1]	Price	For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points).
Currency	[0..1]	Currency	Currency of AvgPx. Should be the currency of the local market or exchange where the trade was conducted.

Name	Mult.	Type	Description
AvgPrxPrecision	[0..1]	int	Absence of this field indicates that default precision arranged by the broker/institution is to be used
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/time when allocation is generated
SettlmntTyp	[0..1]	CodeSet	Absence of this field is interpreted as Regular
FutSettDate	[0..1]	LocalMktDate	"Settlement Date". Required with SettlmntTyp other than regular
GrossTradeAmt	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of (AllocShares * AllocAvgPx or AllocPrice).
NetMoney	[0..1]	Amt	Expressed in same currency as AvgPx. Sum of AllocNetMoney.
OpenClose	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
NumDaysInterest	[0..1]	int	Applicable for Convertible Bonds and fixed income
AccruedInterestRate	[0..1]	float	Applicable for Convertible Bonds and fixed income
AllocGrp	[0..*]	Group	Indicates number of allocation groups to follow.
StandardTrailer	[1..1]	Component	

4 AllocationAck

Category: Allocation

4.1 Message Functionality

The allocation ACK message is used to acknowledge the receipt and status of an allocation message received from the institution.

4.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = P
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
AllocID	[1..1]	String	
TradeDate	[1..1]	LocalMktDate	
TransactTime	[0..1]	UTCTimestamp	Date/Time AllocationACK generated
AllocStatus	[1..1]	CodeSet	
AllocRejCode	[0..1]	CodeSet	Required for AllocStatus = 1 (rejected)
Text	[0..1]	String	Can include explanation for AllocRejCode = 7 (other)
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

5 BidRequest

Category: ProgramTrading

5.1 Message Functionality

The BidRequest Message can be used in one of two ways depending on which market conventions are being followed.

5.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = k (lowercase)
BidID	[0..1]	String	Required to relate the bid response
ClientBidID	[1..1]	String	
BidRequestTransType	[1..1]	CodeSet	Identifies the Bid Request message transaction type
ListName	[0..1]	String	
TotalNumSecurities	[1..1]	int	
BidType	[1..1]	int	e.g. "Non Disclosed", "Disclosed", No Bidding Process
NumTickets	[0..1]	int	Total number of tickets/allocations assuming fully executed
Currency	[0..1]	Currency	Used to represent the currency of monetary amounts.
SideValue1	[0..1]	Amt	Expressed in Currency
SideValue2	[0..1]	Amt	Expressed in Currency
BidDescReqGrp	[0..*]	Group	Used if BidType="Non Disclosed"
BidCompReqGrp	[0..*]	Group	Used if BidType="Disclosed"
LiquidityIndType	[0..1]	CodeSet	
WtAverageLiquidity	[0..1]	float	Overall weighted average liquidity expressed as a % of average daily volume
ExchangeForPhysical	[0..1]	CodeSet	
OutMainCntryUIndex	[0..1]	Amt	% value of stocks outside main country in Currency
CrossPercent	[0..1]	float	% of program that crosses in Currency

Name	Mult.	Type	Description
ProgRptReqs	[0..1]	CodeSet	
ProgPeriodInterval	[0..1]	int	Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.
IncTaxInd	[0..1]	CodeSet	Net/Gross
ForexReq	[0..1]	CodeSet	Is foreign exchange required
NumBidders	[0..1]	int	Indicates the total number of bidders on the list
TradeDate	[0..1]	LocalMktDate	
TradeType	[1..1]	CodeSet	
BasisPxType	[1..1]	CodeSet	
StrikeTime	[0..1]	UTCTimestamp	Used when BasisPxType = "C"
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

6 BidResponse

Category: ProgramTrading

6.1 Message Functionality

The Bid Response message can be used in one of two ways depending on which market conventions are being followed. In the "Non disclosed" convention the Bid Response message can be used to supply a bid based on the sector, country, index and liquidity information contained within the corresponding bid request message. See "Program/Basket/List Trading" for an example. In the "Disclosed" convention the Bid Response message can be used to supply bids based on the List Order Detail messages sent in advance of the corresponding Bid Request message.

6.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = l (lowercase L)
BidID	[0..1]	String	
ClientBidID	[0..1]	String	
BidCompRspGrp	[1..*]	Group	Number of bid repeating groups
StandardTrailer	[1..1]	Component	

7 BusinessMessageReject

Category: Common

7.1 Message Functionality

The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means.

7.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = j (lowercase)
RefSeqNum	[0..1]	int	MsgSeqNum of rejected message
RefMsgType	[1..1]	CodeSet	The MsgType of the FIX message being referenced.
BusinessRejectRefID	[0..1]	String	The value of the business-level "ID" field on the message being referenced. Required unless the corresponding ID field (see list above) was not specified.
BusinessRejectReason	[1..1]	CodeSet	Code to identify reason for a Business Message Reject message.
Text	[0..1]	String	Where possible, message to explain reason for rejection
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

8 DontKnowTrade

Category: SingleGeneralOrderHandling

8.1 Message Functionality

The Don’t Know Trade (DK) message notifies a trading partner that an electronically received execution has been rejected.

8.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Q
OrderID	[1..1]	String	Broker Order ID as identified on problem execution
ExecID	[1..1]	String	Execution ID of problem execution
DKReason	[1..1]	CodeSet	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.

Name	Mult.	Type	Description
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required.
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
LastShares	[0..1]	Qty	Required if specified on the ExecutionRpt
LastPx	[0..1]	Price	Required if specified on the ExecutionRpt
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

9 Email

Category: EventCommunication

9.1 Message Functionality

The email message is similar to the format and purpose of to the News message, however, it is intended for private use between two parties.

9.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = C
EmailThreadID	[1..1]	String	Unique identifier for the email message thread
EmailType	[1..1]	CodeSet	
OrigTime	[0..1]	UTCTimestamp	
Subject	[1..1]	String	Specifies the Subject text
EncodedSubjectLen	[0..1]	int	Must be set if EncodedSubject field is specified and must immediately precede it.
EncodedSubject	[0..1]	data	Encoded (non-ASCII characters) representation of the Subject field in the encoded format specified via the MessageEncoding field.
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
InstrmtGrp	[0..*]	Group	Specifies the number of repeating symbols specified
OrderID	[0..1]	String	
ClOrdID	[0..1]	String	
LinesOfTextGrp	[1..*]	Group	Specifies the number of repeating lines of text specified
RawDataLength	[0..1]	int	
RawData	[0..1]	data	
StandardTrailer	[1..1]	Component	

10 ExecutionReport

Category: SingleGeneralOrderHandling

10.1 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. Reject orders 6. Report post-trade fees calculations associated with a trade

10.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 8
OrderID	[1..1]	String	OrderID is required to be unique for each chain of orders.
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
ClOrdID	[0..1]	String	Required for executions against electronically submitted orders which were assigned an ID by the institution. Not required for orders manually entered by the broker.
OrigClOrdID	[0..1]	String	Conditionally required for response to an electronic Cancel or Cancel/Replace request (ExecType=PendingCancel, Replaced, or Canceled). ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ContraGrp	[0..*]	Group	Number of ContraBrokers repeating group instances.
ListID	[0..1]	String	Required for executions against orders which were submitted as part of a list.

Name	Mult.	Type	Description
ExecID	[1..1]	String	Must be unique for each Execution Report message
ExecTransType	[1..1]	CodeSet	
ExecRefID	[0..1]	String	Required for Cancel and Correct ExecTransType messages
ExecType	[1..1]	CodeSet	Describes the type of execution report. Same possible values as OrdStatus.
OrdStatus	[1..1]	CodeSet	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx
OrdRejReason	[0..1]	CodeSet	For optional use with ExecType = 8 (Rejected)
ExecRestatementReason	[0..1]	CodeSet	Required for ExecType = D (Restated).
Account	[0..1]	String	Required for executions against electronically submitted orders which were assigned an account by the institution
SettlmntTyp	[0..1]	CodeSet	Absence of this field is interpreted as Regular.
FutSettDate	[0..1]	LocalMktDate	Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.

Name	Mult.	Type	Description
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Not required for a rejected cash order or an order ack for a cash order.
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" conveyed on the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages involving fills.
OrdType	[0..1]	CodeSet	
Price	[0..1]	Price	Required if specified on the order
StopPx	[0..1]	Price	Required if specified on the order
PegDifference	[0..1]	PriceOffset	Required if specified on the order
DiscretionInst	[0..1]	CodeSet	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified.
DiscretionOffset	[0..1]	PriceOffset	Amount (signed) added to the "related to" price specified via DiscretionInst.
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Time specified on the order at which the order should be considered valid

Name	Mult.	Type	Description
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
Rule80A	[0..1]	CodeSet	
LastShares	[0..1]	Qty	Quantity of shares bought/sold on this (last) fill. Not required ExecTransType = 3 (Status). When required, should be "0" for non-fills ("fill" defined as ExecTransType=New and ExecType=Partial Fill or Fill) unless noted below. If ExecType=Stopped, represents the quantity stopped/guaranteed/protected for.
LastPx	[0..1]	Price	Price of this (last) fill. Not required for ExecTransType = 3 (Status), Should represent the "all-in" (LastSpotRate + LastForwardPoints) rate for F/X orders.). When required, should be "0" for non-fills ("fill" defined as ExecTransType=New and ExecType=Partial Fill or Fill) unless noted below. If ExecType=Stopped, represents the price stopped/guaranteed/protected at.
LastSpotRate	[0..1]	Price	Applicable for F/X orders
LastForwardPoints	[0..1]	PriceOffset	Applicable for F/X orders
LastMkt	[0..1]	Exchange	
TradingSessionID	[0..1]	String	
LastCapacity	[0..1]	CodeSet	
LeavesQty	[1..1]	Qty	Amount of shares 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.
CumQty	[1..1]	Qty	Currently executed shares for chain of orders.
AvgPx	[1..1]	Price	
DayOrderQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayCumQty	[0..1]	Qty	For GT orders on days following the day of the first trade.
DayAvgPx	[0..1]	Price	For GT orders on days following the day of the first trade.

Name	Mult.	Type	Description
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
TradeDate	[0..1]	LocalMktDate	Used when reporting other than current day trades.
TransactTime	[0..1]	UTCTimestamp	Time the transaction represented by this ExecutionReport occurred
ReportToExch	[0..1]	CodeSet	
Commission	[0..1]	Amt	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.
CommType	[0..1]	CodeSet	
GrossTradeAmt	[0..1]	Amt	
SettlCurrAmt	[0..1]	Amt	Used to report results of forex accommodation trade
SettlCurrency	[0..1]	Currency	Used to report results of forex accommodation trade
SettlCurrFxRate	[0..1]	float	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency
SettlCurrFxRateCalc	[0..1]	char	Specifies whether the SettlCurrFxRate should be multiplied or divided
HandlInst	[0..1]	CodeSet	
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
OpenClose	[0..1]	CodeSet	For options
MaxShow	[0..1]	Qty	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.

Name	Mult.	Type	Description
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
ClearingFirm	[0..1]	String	
ClearingAccount	[0..1]	String	
MultiLegReportingType	[0..1]	CodeSet	Default is a single security if not specified.
StandardTrailer	[1..1]	Component	

11 Heartbeat

Category: Session

11.1 Message Functionality

The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.

11.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 0
TestReqID	[0..1]	String	Required when the heartbeat is the result of a Test Request message.
StandardTrailer	[1..1]	Component	

12 IOI

Category: Indication

12.1 Message Functionality

Indication of interest messages market merchandise which the broker is buying or selling in either a proprietary or agency capacity.

12.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 6
IOIid	[1..1]	String	
IOITransType	[1..1]	CodeSet	
IOIRefID	[0..1]	String	Required for Cancel and Replace IOITransType messages
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.

Name	Mult.	Type	Description
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	Side of Indication Valid values: 1 = Buy 2 = Sell 7 = Undisclosed (for IOIs)
IOIShares	[1..1]	CodeSet	
Price	[0..1]	Price	
Currency	[0..1]	Currency	
ValidUntilTime	[0..1]	UTCTimestamp	
IOIQltyInd	[0..1]	CodeSet	
IOINaturalFlag	[0..1]	CodeSet	
IOIQualGrp	[0..*]	Group	Required if any IOIQualifiers are specified. Indicates the number of repeating IOIQualifiers.
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TransactTime	[0..1]	UTCTimestamp	
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
SpreadToBenchmark	[0..1]	PriceOffset	For Fixed Income

Name	Mult.	Type	Description
Benchmark	[0..1]	CodeSet	For Fixed Income
StandardTrailer	[1..1]	Component	

13 ListCancelRequest

Category: ProgramTrading

13.1 Message Functionality

The list cancel request message type is used by institutions wishing to cancel previously submitted lists either before or during execution.

13.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = K
ListID	[1..1]	String	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

14 ListExecute

Category: ProgramTrading

14.1 Message Functionality

The list execute message type is used by institutions to instruct the broker to begin execution of a previously submitted list.

14.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = L
ListID	[1..1]	String	Must be unique, by customer, for the day
ClientBidID	[0..1]	String	Used with BidType=Disclosed to provide the sell side the ability to determine the direction of the trade to execute.
BidID	[0..1]	String	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

15 ListStatus

Category: ProgramTrading

15.1 Message Functionality

The list status message is issued as the response to a List Status Request message sent in an unsolicited fashion by the sell-side.

15.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = N
ListID	[1..1]	String	
ListStatusType	[1..1]	int	
NoRpts	[1..1]	int	Total number of messages required to status complete list.
ListOrderStatus	[1..1]	int	
RptSeq	[1..1]	int	Sequence number of this report message.
ListStatusText	[0..1]	String	
EncodedListStatusTextLen	[0..1]	int	Must be set if EncodedListStatusText field is specified and must immediately precede it.
EncodedListStatusText	[0..1]	data	Encoded (non-ASCII characters) representation of the ListStatusText field in the encoded format specified via the MessageEncoding field.
TransactTime	[0..1]	UTCTimestamp	
TotNoOrders	[1..1]	int	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
OrdListStatGrp	[1..*]	Group	Number of orders statuses in this message, i.e. number of repeating groups to follow.
StandardTrailer	[1..1]	Component	

16 ListStatusRequest

Category: ProgramTrading

16.1 Message Functionality

The list status request message type is used by institutions to instruct the broker to generate status messages for a list.

16.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = M
ListID	[1..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

17 ListStrikePrice

Category: ProgramTrading

17.1 Message Functionality

The strike price message is used to exchange strike price information for principal trades. It can also be used to exchange reference prices for agency trades.

17.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = m (lowercase)
ListID	[1..1]	String	
TotNoStrikes	[1..1]	int	Used to support fragmentation. Sum of NoStrikes across all messages with the same ListID.
InstrmtStrkPxGrp	[1..*]	Group	Number of strike price entries
StandardTrailer	[1..1]	Component	

18 Logon

Category: Session

18.1 Message Functionality

The logon message authenticates a user establishing a connection to a remote system.

18.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = A
EncryptMethod	[1..1]	CodeSet	(Always unencrypted)
HeartBtInt	[1..1]	int	Note same value used by both sides
RawDataLength	[0..1]	int	Required for some authentication methods
RawData	[0..1]	data	Required for some authentication methods
ResetSeqNumFlag	[0..1]	CodeSet	Indicates both sides of a FIX session should reset sequence numbers
MaxMessageSize	[0..1]	int	Can be used to specify the maximum number of bytes supported for messages received
MsgTypeGrp	[0..*]	Group	Specifies the number of repeating MsgTypes specified
StandardTrailer	[1..1]	Component	

19 Logout

Category: Session

19.1 Message Functionality

The logout message initiates or confirms the termination of a FIX session.

19.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 5
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

20 MarketDataIncrementalRefresh

Category: MarketData

20.1 Message Functionality

The second Market Data message format is used for incremental updates.

20.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = X
MDReqID	[0..1]	String	Conditionally required if this message is in response to a Market Data Request.
MDIncGrp	[1..*]	Group	Number of entries following.
StandardTrailer	[1..1]	Component	

21 MarketDataRequest

Category: MarketData

21.1 Message Functionality

Some systems allow the transmission of real-time quote, order, trade and/or other price information on a subscription basis.

21.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = V
MDReqID	[1..1]	String	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
SubscriptionRequestType	[1..1]	CodeSet	SubscriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counterparty.
MarketDepth	[1..1]	int	
MDUpdateType	[0..1]	CodeSet	Required if SubscriptionRequestType = Snapshot + Updates (1).
AggregatedBook	[0..1]	CodeSet	
MDReqGrp	[1..*]	Group	Number of MDEntryType fields requested.
InstrmtMDReqGrp	[1..*]	Group	Number of symbols requested.
StandardTrailer	[1..1]	Component	

22 MarketDataRequestReject

Category: MarketData

22.1 Message Functionality

The Market Data Request Reject is used when the broker cannot honor the Market Data Request, due to business or technical reasons.

22.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Y
MDReqID	[1..1]	String	Must refer to the MDReqID of the request.
MDReqRejReason	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

23 MarketDataSnapshotFullRefresh

Category: MarketData

23.1 Message Functionality

The Market Data messages are used as the response to a Market Data Request message.

23.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = W
MDReqID	[0..1]	String	Conditionally required if this message is in response to a Market Data Request.
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.

Name	Mult.	Type	Description
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
TotalVolumeTraded	[0..1]	Qty	Total volume traded in this trading session for this security.
MDFullGrp	[1..*]	Group	Number of entries following.
StandardTrailer	[1..1]	Component	

24 MassQuote

Category: QuotationNegotiation

24.1 Message Functionality

The Mass Quote message can contain quotes for multiple securities to support applications that allow for the mass quoting of an option series.

24.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = i (lowercase)
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
DefBidSize	[0..1]	Qty	Default Bid Size for quote contained within this quote message – if not explicitly provided.
DefOfferSize	[0..1]	Qty	Default Offer Size for quotes contained within this quote message – if not explicitly provided.
QuotSetGrp	[1..*]	Group	The number of sets of quotes in the message
StandardTrailer	[1..1]	Component	

25 News

Category: EventCommunication

25.1 Message Functionality

The news message is a general free format message between the broker and institution.

25.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = B
OrigTime	[0..1]	UTCTimestamp	
Urgency	[0..1]	CodeSet	
Headline	[1..1]	String	Specifies the headline text
EncodedHeadlineLen	[0..1]	int	Must be set if EncodedHeadline field is specified and must immediately precede it.
EncodedHeadline	[0..1]	data	Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field.
RoutingGrp	[0..*]	Group	Required if any RoutingType and RoutingIDs are specified. Indicates the number within repeating group.
InstrmtGrp	[0..*]	Group	Specifies the number of repeating symbols specified
LinesOfTextGrp	[1..*]	Group	Specifies the number of repeating lines of text specified
URLLink	[0..1]	String	A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)
RawDataLength	[0..1]	int	
RawData	[0..1]	data	
StandardTrailer	[1..1]	Component	

26 OrderCancelReject

Category: SingleGeneralOrderHandling

26.1 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.

26.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 9
OrderID	[1..1]	String	If CxlRejReason="Unknown order", specify "NONE".
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
ClOrdID	[1..1]	String	Unique order id assigned by institution to the cancel request or to the replacement order.
OrigClOrdID	[1..1]	String	ClOrdID which could not be canceled/replaced. ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
OrdStatus	[1..1]	CodeSet	OrdStatus value after this cancel reject is applied.
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ListID	[0..1]	String	Required for rejects against orders which were submitted as part of a list.
Account	[0..1]	String	
TransactTime	[0..1]	UTCTimestamp	
CxlRejResponseTo	[1..1]	CodeSet	
CxlRejReason	[0..1]	CodeSet	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

27 OrderCancelReplaceRequest

Category: SingleGeneralOrderHandling

27.1 Message Functionality

The order cancel/replace request is used to change the parameters of an existing order.

27.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = G
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by broker.
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
OrigClOrdID	[1..1]	String	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
ClOrdID	[1..1]	String	Unique identifier of replacement order as assigned by institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.
ListID	[0..1]	String	Required for List Orders
Account	[0..1]	String	
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlmntTyp	[0..1]	CodeSet	Absence of this field is interpreted as Regular.
FutSettDate	[0..1]	LocalMktDate	Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)
HandlInst	[1..1]	CodeSet	

Name	Mult.	Type	Description
ExecInst	[0..1]	CodeSet	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).
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
Symbol	[1..1]	String	Must match original order
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	Must match original order
IDSource	[0..1]	CodeSet	Must match original order
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.

Name	Mult.	Type	Description
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	Must match original side, however, Buy and Buy Minus can be interchanged as well as Sell and Sell Plus
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified. Should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
OrdType	[1..1]	CodeSet	
Price	[0..1]	Price	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.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
PegDifference	[0..1]	PriceOffset	Amount (signed) added to the price of the peg
DiscretionInst	[0..1]	CodeSet	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified.
DiscretionOffset	[0..1]	PriceOffset	Amount (signed) added to the "related to" price specified via DiscretionInst.
ComplianceID	[0..1]	String	

Name	Mult.	Type	Description
SolicitedFlag	[0..1]	CodeSet	
Currency	[0..1]	Currency	Must match original order.
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
Commission	[0..1]	Amt	
CommType	[0..1]	CodeSet	
Rule80A	[0..1]	CodeSet	Must match original order
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
OpenClose	[0..1]	CodeSet	For options
CoveredOrUncovered	[0..1]	CodeSet	For options
CustomerOrFirm	[0..1]	CodeSet	For options when delivering the order to execution system/exchange.
MaxShow	[0..1]	Qty	
LocateReqd	[0..1]	CodeSet	
ClearingFirm	[0..1]	String	

Name	Mult.	Type	Description
ClearingAccount	[0..1]	String	
StandardTrailer	[1..1]	Component	

28 OrderCancelRequest

Category: SingleGeneralOrderHandling

28.1 Message Functionality

The order cancel request message requests the cancellation of all the remaining quantity of an existing order.

28.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = F
OrigClOrdID	[1..1]	String	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
OrderID	[0..1]	String	Unique identifier of most recent order as assigned by broker.
ClOrdID	[1..1]	String	Unique ID of cancel request as assigned by the institution.
ListID	[0..1]	String	Required for List Orders
Account	[0..1]	String	
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.

Name	Mult.	Type	Description
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. OrderQty = CumQty + LeavesQty (see exceptions above)
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
Text	[0..1]	String	

Name	Mult.	Type	Description
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

29 OrderList

Category: ProgramTrading

29.1 Message Functionality

The NewOrderList Message can be used in one of two ways depending on which market conventions are being followed.

29.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = E
ListID	[1..1]	String	Must be unique, by customer, for the day
BidID	[0..1]	String	Should refer to an earlier program if bidding took place.
ClientBidID	[0..1]	String	
ProgRptReqs	[0..1]	CodeSet	
BidType	[1..1]	int	e.g. Non Disclosed Model, Disclosed Model, No Bidding Process
ProgPeriodInterval	[0..1]	int	
ListExecInstType	[0..1]	CodeSet	Controls when execution should begin.
ListExecInst	[0..1]	String	Free-form text.
EncodedListExecInstLen	[0..1]	int	Must be set if EncodedListExecInst field is specified and must immediately precede it.
EncodedListExecInst	[0..1]	data	Encoded (non-ASCII characters) representation of the ListExecInst field in the encoded format specified via the MessageEncoding field.
TotNoOrders	[1..1]	int	Used to support fragmentation. Sum of NoOrders across all messages with the same ListID.
ListOrdGrp	[1..*]	Group	Number of orders in this message (number of repeating groups to follow)
StandardTrailer	[1..1]	Component	

30 OrderSingle

Category: SingleGeneralOrderHandling

30.1 Message Functionality

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

30.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = D
ClOrdID	[1..1]	String	Unique identifier of the order as assigned by institution.
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
Account	[0..1]	String	
PreAllocGrp	[0..*]	Group	Number of repeating groups for pre-trade allocation
SettlmntTyp	[0..1]	CodeSet	Absence of this field is interpreted as Regular.
FutSettDate	[0..1]	LocalMktDate	Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option)
HandlInst	[1..1]	CodeSet	
ExecInst	[0..1]	CodeSet	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.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	Specifies the number of repeating TradingSessionIDs
ProcessCode	[0..1]	CodeSet	Used to identify soft trades at order entry.

Name	Mult.	Type	Description
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
Side	[1..1]	CodeSet	
LocateReqd	[0..1]	CodeSet	Required for short sell orders

Name	Mult.	Type	Description
TransactTime	[1..1]	UTCTimestamp	Time this order request was initiated/released by the trader or trading system.
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified.
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
OrdType	[1..1]	CodeSet	
Price	[0..1]	Price	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.
StopPx	[0..1]	Price	Required for OrdType = "Stop" or OrdType = "Stop limit".
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIid	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	Absence of this field indicates Day order
EffectiveTime	[0..1]	UTCTimestamp	Can specify the time at which the order should be considered valid
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
Commission	[0..1]	Amt	
CommType	[0..1]	CodeSet	
Rule80A	[0..1]	CodeSet	

Name	Mult.	Type	Description
ForexReq	[0..1]	CodeSet	Indicates that broker is requested to execute a Forex accommodation trade in conjunction with the security trade.
SettlCurrency	[0..1]	Currency	Required if ForexReq = Y.
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
OpenClose	[0..1]	CodeSet	For options
CoveredOrUncovered	[0..1]	CodeSet	For options
CustomerOrFirm	[0..1]	CodeSet	For options when delivering the order to execution system/exchange.
MaxShow	[0..1]	Qty	
PegDifference	[0..1]	PriceOffset	Amount (signed) added to the price of the peg
DiscretionInst	[0..1]	CodeSet	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified.
DiscretionOffset	[0..1]	PriceOffset	Amount (signed) added to the "related to" price specified via DiscretionInst.
ClearingFirm	[0..1]	String	
ClearingAccount	[0..1]	String	
StandardTrailer	[1..1]	Component	

31 OrderStatusRequest

Category: SingleGeneralOrderHandling

31.1 Message Functionality

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

31.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = H
OrderID	[0..1]	String	
ClOrdID	[1..1]	String	
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
Account	[0..1]	String	
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.

Name	Mult.	Type	Description
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

32 Quote

Category: QuotationNegotiation

32.1 Message Functionality

The quote message is used as the response to a Quote Request message and can be used to publish unsolicited quotes.

32.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = S
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
TradingSessionID	[0..1]	String	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.

Name	Mult.	Type	Description
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
BidSize	[0..1]	Qty	
OfferSize	[0..1]	Qty	
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
TransactTime	[0..1]	UTCTimestamp	
FutSettDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for

Name	Mult.	Type	Description
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
StandardTrailer	[1..1]	Component	

33 QuoteAcknowledgement

Category: QuotationNegotiation

33.1 Message Functionality

An optional response to Quote, Mass Quote, Quote Cancel, and Quote Request message is the Quote Acknowledgement message.

33.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = b (lowercase)
QuoteReqID	[0..1]	String	Required when acknowledgment is in response to a Quote Request message
QuoteID	[0..1]	String	Required when acknowledgment is in response to a Quote message
QuoteAckStatus	[1..1]	CodeSet	Status of the quote acknowledgement.
QuoteRejectReason	[0..1]	CodeSet	Reason Quote was rejected.
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages. Is echoed back to the counterparty.
TradingSessionID	[0..1]	String	
Text	[0..1]	String	
QuotSetAckGrp	[0..*]	Group	The number of sets of quotes in the message
StandardTrailer	[1..1]	Component	

34 QuoteCancel

Category: QuotationNegotiation

34.1 Message Functionality

The Quote Cancel message is used by an originator of quotes to cancel quotes.

34.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = Z
QuoteReqID	[0..1]	String	Required when quote is in response to a Quote Request message
QuoteID	[1..1]	String	
QuoteCancelType	[1..1]	CodeSet	Identifies the type of Quote Cancel request.
QuoteResponseLevel	[0..1]	CodeSet	Level of Response requested from receiver of quote messages.
TradingSessionID	[0..1]	String	
QuotCxlEntriesGrp	[1..*]	Group	The number of securities whose quotes are to be canceled
StandardTrailer	[1..1]	Component	

35 QuoteRequest

Category: QuotationNegotiation

35.1 Message Functionality

In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose.

35.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = R
QuoteReqID	[1..1]	String	
QuotReqGrp	[1..*]	Group	Number of related symbols in Request
StandardTrailer	[1..1]	Component	

36 QuoteStatusRequest

Category: QuotationNegotiation

36.1 Message Functionality

The quote status request message is used by the institution to generate an execution report that contains the quote status message back from the counterparty.

36.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = a (lowercase)
QuoteID	[0..1]	String	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.

Name	Mult.	Type	Description
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Side	[0..1]	CodeSet	
TradingSessionID	[0..1]	String	
StandardTrailer	[1..1]	Component	

37 Reject

Category: Session

37.1 Message Functionality

The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.

37.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 3
RefSeqNum	[1..1]	int	MsgSeqNum of rejected message
RefTagID	[0..1]	int	The tag number of the FIX field being referenced.
RefMsgType	[0..1]	CodeSet	The MsgType of the FIX message being referenced.
SessionRejectReason	[0..1]	CodeSet	Code to identify reason for a session-level Reject message.
Text	[0..1]	String	Where possible, message to explain reason for rejection
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

38 ResendRequest

Category: Session

38.1 Message Functionality

The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.

38.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 2
BeginSeqNo	[1..1]	int	
EndSeqNo	[1..1]	int	
StandardTrailer	[1..1]	Component	

39 SecurityDefinition

Category: SecurityAndTradingSessionDefinitionOrStatus

39.1 Message Functionality

The Security Definition message is used for the following: 1. Accept the security defined in a Security Definition message. 2. Accept the security defined in a Security Definition message with changes to the definition and/or identity of the security. 3. Reject the security requested in a Security Definition message 4. Return a list of Security Types 5. Return a list of Securities

39.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = d (lowercase)
SecurityReqID	[1..1]	String	
SecurityResponseID	[1..1]	String	Identifier for the Security Definition message
SecurityResponseType	[0..1]	CodeSet	
TotalNumSecurities	[1..1]	int	
Symbol	[0..1]	String	Symbol of the requested Security
SymbolSfx	[0..1]	String	Suffix of the Requested Security
SecurityID	[0..1]	String	Security ID of the requested Security
IDSource	[0..1]	CodeSet	Source of the Security ID
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required. Set to "?" if Security Definition Request is looking for the Security Types
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.

Name	Mult.	Type	Description
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Currency	[0..1]	Currency	
TradingSessionID	[0..1]	String	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
StandardTrailer	[1..1]	Component	

40 SecurityDefinitionRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

40.1 Message Functionality

The Security Definition Request message is used for the following: 1. Request a specific Security to be traded with the second party. The request security can be defined as a complex security made up of one or more underlying securities. 2. Request a list of the Security Types that can be traded with the second party. 3. Request a list of Securities that can be traded with the second party. This request can optionally be qualified with Symbol, TradingSessionID, SecurityExchange, and Security Type.

40.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = c (lowercase)
SecurityReqID	[1..1]	String	
SecurityRequestType	[1..1]	CodeSet	
Symbol	[0..1]	String	Symbol of the requested Security
SymbolSfx	[0..1]	String	Suffix of the Requested Security
SecurityID	[0..1]	String	Security ID of the requested Security
IDSource	[0..1]	CodeSet	Source of the Security ID
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.

Name	Mult.	Type	Description
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Currency	[0..1]	Currency	
Text	[0..1]	String	Comment, instructions, or other identifying information.
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
TradingSessionID	[0..1]	String	Optional Trading Session Identifier to specify a particular trading session for which you want to obtain a list of securities that are tradeable.
UndInstrmtGrp	[0..*]	Group	Number of legs that make up the Security
StandardTrailer	[1..1]	Component	

41 SecurityStatus

Category: SecurityAndTradingSessionDefinitionOrStatus

41.1 Message Functionality

The message usage documentation for SecurityStatus

41.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = f (lowercase)
SecurityStatusReqID	[0..1]	String	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	

Name	Mult.	Type	Description
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Currency	[0..1]	Currency	
TradingSessionID	[0..1]	String	
UnsolicitedIndicator	[0..1]	CodeSet	Set to 'Y' if message is sent as a result of a subscription request not a snapshot request
SecurityTradingStatus	[0..1]	CodeSet	Identifies the trading status applicable to the transaction.
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
HaltReason	[0..1]	CodeSet	Denotes the reason for the Opening Delay or Trading Halt.
InViewOfCommon	[0..1]	CodeSet	
DueToRelated	[0..1]	CodeSet	
BuyVolume	[0..1]	Qty	
SellVolume	[0..1]	Qty	
HighPx	[0..1]	Price	
LowPx	[0..1]	Price	
LastPx	[0..1]	Price	Represents the last price for that security either on a Consolidated or an individual participant basis at the time it is disseminated.
TransactTime	[0..1]	UTCTimestamp	Trade Dissemination Time
Adjustment	[0..1]	CodeSet	
StandardTrailer	[1..1]	Component	

42 SecurityStatusRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

42.1 Message Functionality

The Security Status Request message provides for the ability to request the status of a security.

42.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = e (lowercase)
SecurityStatusReqID	[1..1]	String	Must be unique, or the ID of previous Security Status Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.

Name	Mult.	Type	Description
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
Currency	[0..1]	Currency	
SubscriptionRequestType	[1..1]	CodeSet	SubscriptionRequestType indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks for updates as the status changes. Unsubscribe will cancel any future update messages from the counterparty.)
TradingSessionID	[0..1]	String	
StandardTrailer	[1..1]	Component	

43 SequenceReset

Category: Session

43.1 Message Functionality

The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.

43.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 4
GapFillFlag	[0..1]	CodeSet	
NewSeqNo	[1..1]	int	
StandardTrailer	[1..1]	Component	

44 SettlementInstructions

Category: SettlementInstruction

44.1 Message Functionality

The Settlement Instructions message provides either the broker's or the institution's instructions for trade settlement.

44.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = T
SettlInstID	[1..1]	String	Unique message ID regardless of SettlInstMode
SettlInstTransType	[1..1]	CodeSet	New, Replace, or Cancel
SettlInstRefID	[1..1]	String	Required for Cancel and Replace SettlInstTransType messages
SettlInstMode	[1..1]	CodeSet	1=Standing Instructions, 2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing
SettlInstSource	[1..1]	CodeSet	1=Broker's Settlement Instructions, 2=Institution's Settlement Instructions
AllocAccount	[1..1]	String	Required for SettlInstMode=1, 2, or 3
SettlLocation	[0..1]	CodeSet	Required for SettlInstMode=2 or 3, may be required for SettlInstMode=1 (i.e. may not be required if StandInstDbType and StandInstDbID are used)
TradeDate	[0..1]	LocalMktDate	Required for SettlInstMode=2 or 3
AllocID	[0..1]	String	Required for SettlInstMode=2 or 3
LastMkt	[0..1]	Exchange	Required for SettlInstMode=2 or 3, May be required for SettlInstMode=1
TradingSessionID	[0..1]	String	
Side	[0..1]	CodeSet	Required for SettlInstMode=2 or 3, May be required for SettlInstMode=1
SecurityType	[0..1]	CodeSet	May be required for SettlInstMode=1
EffectiveTime	[0..1]	UTCTimestamp	May be required for SettlInstMode=1 (timestamp when it goes in to effect)

Name	Mult.	Type	Description
TransactTime	[1..1]	UTCTimestamp	Date/Time Settlement Instructions were generated
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
ExecBroker	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
StandInstDbType	[0..1]	CodeSet	1=DTC SID, 2=Thomson ALERT, 3=Global Custodian's, etc.
StandInstDbName	[0..1]	String	Name of StandInstDbType (i.e. DTC, Global Custodian's name)
StandInstDbID	[0..1]	String	Identifier used within the StandInstDbType
SettlDeliveryType	[0..1]	int	
SettlDepositoryCode	[0..1]	String	Applicable when SettlLocation is a depository
SettlBrkrCode	[0..1]	String	
SettlInstCode	[0..1]	String	
SecuritySettlAgentName	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
SecuritySettlAgentCode	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
SecuritySettlAgentAcctNum	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
SecuritySettlAgentAcctName	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
SecuritySettlAgentContactName	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
SecuritySettlAgentContactPhone	[0..1]	String	Applicable when settlement is being performed at a country vs. a depository
CashSettlAgentName	[0..1]	String	Applicable when SettlDeliveryType=Free
CashSettlAgentCode	[0..1]	String	Applicable when SettlDeliveryType=Free
CashSettlAgentAcctNum	[0..1]	String	Applicable when SettlDeliveryType=Free
CashSettlAgentAcctName	[0..1]	String	Applicable when SettlDeliveryType=Free
CashSettlAgentContactName	[0..1]	String	Applicable when SettlDeliveryType=Free
CashSettlAgentContactPhone	[0..1]	String	Applicable when SettlDeliveryType=Free
StandardTrailer	[1..1]	Component	

45 TestRequest

Category: Session

45.1 Message Functionality

The test request message forces a heartbeat from the opposing application.

45.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = 1
TestReqID	[1..1]	String	
StandardTrailer	[1..1]	Component	

46 TradingSessionStatus

Category: SecurityAndTradingSessionDefinitionOrStatus

46.1 Message Functionality

The Trading Session Status provides information on the status of a market.

46.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = h (lowercase)
TradSesReqID	[0..1]	String	Provided for a response to a specific Trading Session Status Request message (snapshot).
TradingSessionID	[1..1]	String	Identifier for Trading Session
TradSesMethod	[0..1]	CodeSet	Method of trading:
TradSesMode	[0..1]	CodeSet	Trading Session Mode
UnsolicitedIndicator	[0..1]	CodeSet	'Y' if message is sent unsolicited as a result of a previous subscription request.
TradSesStatus	[1..1]	CodeSet	State of the trading session
TradSesStartTime	[0..1]	UTCTimestamp	Starting time of the trading session
TradSesOpenTime	[0..1]	UTCTimestamp	Time of the opening of the trading session
TradSesPreCloseTime	[0..1]	UTCTimestamp	Time of the pre-close of the trading session
TradSesCloseTime	[0..1]	UTCTimestamp	Closing time of the trading session
TradSesEndTime	[0..1]	UTCTimestamp	End time of the trading session
TotalVolumeTraded	[0..1]	Qty	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.
StandardTrailer	[1..1]	Component	

47 TradingSessionStatusRequest

Category: SecurityAndTradingSessionDefinitionOrStatus

47.1 Message Functionality

The Trading Session Status Request is used to request information on the status of a market.

47.2 Structure

Name	Mult.	Type	Description
StandardHeader	[1..1]	Component	MsgType = g (lowercase)
TradSesReqID	[1..1]	String	Must be unique, or the ID of previous Market Data Request to disable if SubscriptionRequestType = Disable previous Snapshot + Updates Request (2).
TradingSessionID	[0..1]	String	Trading Session for which status is being requested
TradSesMethod	[0..1]	CodeSet	Method of trading
TradSesMode	[0..1]	CodeSet	Trading Session Mode
SubscriptionRequestType	[1..1]	CodeSet	
StandardTrailer	[1..1]	Component	

48 Message Elements

48.1 Data Types

Data type	Base type	Description
Amt	float	float field typically representing a Price times a Qty
Boolean	char	char field containing one of two values: 'Y' = True/Yes 'N' = False/No
char		Single character value, can include any alphanumeric character or punctuation except the delimiter. All char fields are case sensitive
Currency	String	String field (see definition of "String" above) representing a currency type (see Appendix A-Valid Currency Codes).
data		string field containing opaque or non-ASCII data with no format or content restrictions. Data fields are always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field (up to but not including the terminating SOH). The number of bytes does not equal the number of characters when multibyte character sets are used. Caution: The value of these fields may contain the delimiter (SOH) character. Note that the value specified for these fields must be followed by the delimiter (SOH) character as all tag-value fields are terminated with an SOH.
DayOfMonth	int	int field representing a day during a particular month (values 1 to 31).
Exchange	String	String field (see definition of "String" above) representing a market or exchange. (see Appendix C-Reuters Exchange Mnemonics).
float		Sequence of digits with optional decimal point and sign character (ASCII characters "-", "0" - "9" and "."); the absence of the decimal point within the string will be interpreted as the float representation of an integer value. All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties.
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"). Examples: 723 in field 21 would be mapped int as
LocalMktDate	String	Date of Local Market (vs. UTC) in YYYYMMDD format. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
MonthYear	String	char field representing month of a year in YYYYMM format. Valid values: YYYY = 0000-9999, MM = 01-12.
MultipleValueString	String	String field containing one or more space delimited multiple character values.

Data type	Base type	Description
Price	float	float field (see definition of "float" above) representing a price. Note the number of decimal places may vary.
PriceOffset	float	float field (see definition of "float" above) representing a price offset, which can be mathematically added to a "Price". Note the number of decimal places may vary and some fields such as LastForwardPoints may be negative.
Qty	float	float field (see definition of "float" above) capable of storing either a whole number (no decimal places) of "shares" or a decimal value containing decimal places for non-share quantity asset classes.
String		Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case-sensitive.
UTCDate	String	Date represented in UTC (Universal Time Coordinated, also known as "GMT") in YYYYMMDD format. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
UTCTimeOnly	String	Time-only represented in UTC (Universal Time Coordinated, also known as "GMT") in either HH:MM:SS (whole seconds) or HH:MM:SS.sss (milliseconds) format, colons, and period required. Valid values: * HH = 00-23, MM = 00-59, SS = 00-59. (without milliseconds) * HH = 00-23, MM = 00-59, SS = 00-59. sss=000-999 (indicating milliseconds).
UTCTimestamp	String	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 (milliseconds) format, colons, dash, and period required. Valid values: * YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59 (without milliseconds). * YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59. sss=000-999 (indicating milliseconds).

48.2 Data Dictionary

48.2.1 Account

Account mnemonic as agreed between broker and institution.

Type: String

Used in groups: BidCompReqGrp, ListOrdGrp

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

48.2.2 AccruedInterestAmt

Amount of Accrued Interest for convertible bonds and fixed income

Type: Amt

Used in groups: AllocGrp

48.2.3 AccruedInterestRate

Accrued Interest Rate for convertible bonds and fixed income

Type: float

Used in messages: Allocation

48.2.4 Adjustment

Identifies the type of adjustment.

Type: int

Allowed values in AdjustmentCodeSet:

Code	Name	Description
1	Cancel	Cancel
2	Error	Error
3	Correction	Correction

Used in messages: SecurityStatus

48.2.5 AdvId

Unique identifier of advertisement message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

48.2.6 AdvRefID

Reference identifier used with CANCEL and REPLACE transaction types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Advertisement

48.2.7 AdvSide

Broker's side of advertised trade

Type: char

Allowed values in AdvSideCodeSet:

Code	Name	Description
B	Buy	Buy
S	Sell	Sell
T	Trade	Trade
X	Cross	Cross

Used in messages: Advertisement

48.2.8 AdvTransType

Identifies advertisement message transaction type

Type: String

Allowed values in AdvTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Used in messages: Advertisement

48.2.9 AggregatedBook

Specifies whether or not book entries should be aggregated.

Type: Boolean

Allowed values in AggregatedBookCodeSet:

Code	Name	Description
N	BookEntriesShouldNotBeAggregated	Multiple entries per side per price allowed
Y	BookEntriesToBeAggregated	one book entry per side per price

Used in messages: MarketDataRequest

48.2.10 AllocAccount

Sub-account mnemonic

Type: String

Used in groups: AllocGrp, PreAllocGrp

Used in messages: SettlementInstructions

48.2.11 AllocAvgPx

AvgPx for a specific AllocAccount

Type: Price

Used in groups: AllocGrp

48.2.12 AllocGrp

No component usage documentation for AllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	int	

Name	Mult.	Type	Description
AllocAccount	[0..1]	String	May be the same value as BrokerOfCredit if ProcessCode is step-out or soft-dollar step-out and Institution does not wish to disclose individual account breakdowns to the ExecBroker. Required if NoAllocs > 0. Must be first field in repeating group.
AllocPrice	[0..1]	Price	Used when performing "executed price" vs. "average price" allocations (e.g. Japan). AllocAccount plus AllocPrice form a unique Allocs entry. Used in lieu of AllocAvgPx.
AllocShares	[1..1]	Qty	
ProcessCode	[0..1]	CodeSet	
BrokerOfCredit	[0..1]	String	Required if ProcessCode is step-out or soft-dollar step-out
NotifyBrokerOfCredit	[0..1]	CodeSet	
AllocHandlInst	[0..1]	CodeSet	
AllocText	[0..1]	String	Free format text field related to this AllocAccount
EncodedAllocTextLen	[0..1]	int	Must be set if EncodedAllocText field is specified and must immediately precede it.
EncodedAllocText	[0..1]	data	Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field.
ExecBroker	[0..1]	String	Required for step-in and step-out trades
ClientID	[0..1]	String	Used for firm identification in third-party transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).
Commission	[0..1]	Amt	
CommType	[0..1]	CodeSet	
AllocAvgPx	[0..1]	Price	AvgPx for this AllocAccount. For F/X orders, should be the "all-in" rate (spot rate adjusted for forward points) for this allocation.
AllocNetMoney	[0..1]	Amt	NetMoney for this AllocAccount ((AllocShares * AllocAvgPx) - Commission - sum of MiscFeeAmt + AccruedInterestAmt) if a Sell ((AllocShares * AllocAvgPx) + Commission + sum of MiscFeeAmt + AccruedInterestAmt) if a Buy
SettlCurrAmt	[0..1]	Amt	AllocNetMoney in SettlCurrency for this AllocAccount if SettlCurrency is different from "overall" Currency

Name	Mult.	Type	Description
SettlCurrency	[0..1]	Currency	SettlCurrency for this AllocAccount if different from "overall" Currency. Required if SettlCurrAmt is specified.
SettlCurrFxRate	[0..1]	float	Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency
SettlCurrFxRateCalc	[0..1]	char	Specifies whether the SettlCurrFxRate should be multiplied or divided
AccruedInterestAmt	[0..1]	Amt	Applicable for Convertible Bonds and fixed income
SettlInstMode	[0..1]	CodeSet	Type of Settlement Instructions which will be provided via Settlement Instructions message (0=Default, 1=Standing Instructions, 2=Specific Allocation Account Overriding, 3=Specific Allocation Account Standing)
MiscFeesGrp	[0..*]	Group	Required if any miscellaneous fees are reported. Indicates number of repeating entries. Repeating group within Alloc repeating group. ** Nested Repeating Group follows **

Used in messages: Allocation

48.2.13 AllocHandlInst

Indicates how the receiver (i.e. third party) of Allocation message should handle/process the account details.

Type: int

Allowed values in AllocHandlInstCodeSet:

Code	Name	Description
1	Match	Match
2	Forward	Forward
3	ForwardAndMatch	Forward and Match

Used in groups: AllocGrp

48.2.14 AllocID

Unique identifier for allocation message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Allocation, AllocationAck, SettlementInstructions

48.2.15 AllocLinkID

Can be used to link two different Allocation messages (each with unique AllocID) together, i.e. for F/X "Netting" or "Swaps". Should be unique.

Type: String

Used in messages: Allocation

48.2.16 AllocLinkType

Identifies the type of Allocation linkage when AllocLinkID is used.

Type: int

Allowed values in AllocLinkTypeCodeSet:

Code	Name	Description
0	FXNetting	F/X Netting
1	FXSwap	F/X Swap

Used in messages: Allocation

48.2.17 AllocNetMoney

NetMoney for a specific AllocAccount

Type: Amt

Used in groups: AllocGrp

48.2.18 AllocPrice

Executed price for an AllocAccount entry used when using "executed price" vs. "average price" allocations (e.g. Japan).

Type: Price

Used in groups: AllocGrp

48.2.19 AllocRejCode

Identifies reason for rejection.

Type: int

Allowed values in AllocRejCodeCodeSet:

Code	Name	Description
0	UnknownAccount	unknown account(s)
1	IncorrectQuantity	incorrect quantity
2	IncorrectAveragegPrice	incorrect average price
3	UnknownExecutingBrokerMnemonic	unknown executing broker mnemonic
4	CommissionDifference	commission difference
5	UnknownOrderID	unknown OrderID
6	UnknownListID	unknown ListID
7	OtherSeeText	other

Used in messages: AllocationAck

48.2.20 AllocShares

Number of shares to be allocated to specific sub-account (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: AllocGrp, PreAllocGrp

48.2.21 AllocStatus

Identifies status of allocation.

Type: int

Allowed values in AllocStatusCodeSet:

Code	Name	Description
0	Accepted	accepted (successfully processed)
1	BlockLevelReject	rejected
2	AccountLevelReject	partial accept
3	Received	received (received, not yet processed)

Used in messages: AllocationAck

48.2.22 AllocText

Free format text related to a specific AllocAccount.

Type: String

Used in groups: AllocGrp

48.2.23 AllocTransType

Identifies allocation transaction type

Type: char

Allowed values in AllocTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Replace	Replace
2	Cancel	Cancel
3	Preliminary	Preliminary (without MiscFees and NetMoney)
4	Calculated	Calculated (includes MiscFees and NetMoney)
5	CalculatedWithoutPreliminary	Calculated without Preliminary (sent unsolicited by broker, includes MiscFees and NetMoney)

Used in messages: Allocation

48.2.24 AvgPrxPrecision

Indicates number of decimal places to be used for average pricing. Absence of this field indicates that default precision arranged by the broker/institution is to be used.

Type: int

Used in messages: Allocation

48.2.25 AvgPx

Calculated average price of all fills on this order.

Type: Price

Used in groups: OrdListStatGrp

Used in messages: Allocation, ExecutionReport

48.2.26 BasisPxType

Code to represent the basis price type.

Type: char

Allowed values in BasisPxTypeCodeSet:

Code	Name	Description
2	ClosingPriceAtMorningSession	Closing Price at morning session
3	ClosingPrice	Closing Price
4	CurrentPrice	Current price
5	SQ	SQ
6	VWAPThroughADay	VWAP through a day
7	VWAPThroughAMorningSession	VWAP through a morning session
8	VWAPThroughAnAfternoonSession	VWAP through an afternoon session
9	VWAPThroughADayExcept	VWAP through a day except YORI
A	VWAPThroughAMorningSessionExcept	VWAP through a morning session except YORI
B	VWAPThroughAnAfternoonSessionExcept	VWAP through an afternoon session except YORI
C	Strike	Strike

Code	Name	Description
D	Open	Open
Z	Others	Others

Used in messages: BidRequest

48.2.27 BeginSeqNo

Message sequence number of first message in range to be resent

Type: int

Used in messages: ResendRequest

48.2.28 BeginString

Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted)

Type: String

Used in components: StandardHeader

48.2.29 Benchmark

For Fixed Income. Identifies the benchmark (e.g. used in conjunction with the SpreadToBenchmark field).

Type: char

Allowed values in BenchmarkCodeSet:

Code	Name	Description
1	CURVE	CURVE
2	FiveYR	5-YR
3	OLD5	OLD-5
4	TenYR	10-YR
5	OLD10	OLD-10
6	ThirtyYR	30-YR

Code	Name	Description
7	OLD30	OLD-30
8	ThreeMOLIBOR	3-MO-LIBOR
9	SixMOLIBOR	6-MO-LIBOR

Used in messages: IOI

48.2.30 BidCompReqGrp

No component usage documentation for BidCompReqGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	int	
ListID	[0..1]	String	Required if NoBidComponents > 0. Must be first field in repeating group.
Side	[0..1]	CodeSet	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.
TradingSessionID	[0..1]	String	Indicates off-exchange type activities for Detail.
NetGrossInd	[0..1]	CodeSet	Indicates Net or Gross for selling Detail.
SettlmntTyp	[0..1]	CodeSet	Indicates order settlement period for Detail.
FutSettDate	[0..1]	LocalMktDate	
Account	[0..1]	String	

Used in messages: BidRequest

48.2.31 BidCompRspGrp

No component usage documentation for BidCompRspGrp

Name	Mult.	Type	Description
NoBidComponents	[1..1]	int	
Commission	[1..1]	Amt	First element of price. Required if NoBidComponents > 0.

Name	Mult.	Type	Description
CommType	[1..1]	CodeSet	
ListID	[0..1]	String	
Country	[0..1]	String	ISO Country Code
Side	[0..1]	CodeSet	When used in response to a "Disclosed" request indicates whether SideValue1 is Buy or Sell. SideValue2 can be derived by inference.
Price	[0..1]	Price	Second element of price
PriceType	[0..1]	CodeSet	
FairValue	[0..1]	Amt	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).
NetGrossInd	[0..1]	CodeSet	Net/Gross
SettlmntTyp	[0..1]	CodeSet	Indicates order settlement period for Detail.
FutSettDate	[0..1]	LocalMktDate	
TradingSessionID	[0..1]	String	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: BidResponse

48.2.32 BidDescReqGrp

No component usage documentation for BidDescReqGrp

Name	Mult.	Type	Description
NoBidDescriptors	[1..1]	int	
BidDescriptorType	[0..1]	int	Required if NoBidDescriptors > 0. Must be first field in repeating group.
BidDescriptor	[0..1]	String	

Name	Mult.	Type	Description
SideValueInd	[0..1]	int	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.
LiquidityValue	[0..1]	Amt	Value between LiquidityPctLow and LiquidityPctHigh in Currency
LiquidityNumSecurities	[0..1]	int	Number of Securities between LiquidityPctLow and LiquidityPctHigh in Currency
LiquidityPctLow	[0..1]	float	Liquidity indicator or lower limit if LiquidityNumSecurities > 1
LiquidityPctHigh	[0..1]	float	Upper liquidity indicator if LiquidityNumSecurities > 1
EFPTrackingError	[0..1]	float	Eg Used in EFP (Exchange For Physical) trades 12%
FairValue	[0..1]	Amt	Used in EFP trades
OutsideIndexPct	[0..1]	float	Used in EFP trades
ValueOfFutures	[0..1]	Amt	Used in EFP trades

Used in messages: BidRequest

48.2.33 BidDescriptor

BidDescriptor value. Usage depends upon BidDescriptorType.

Type: String

Used in groups: BidDescReqGrp

48.2.34 BidDescriptorType

Code to identify the type of BidDescriptor.

Type: int

Used in groups: BidDescReqGrp

48.2.35 BidForwardPoints

Bid F/X forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.36 BidID

Unique identifier for Bid Response as assigned by broker. Uniqueness must be guaranteed within a single trading day.

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, OrderList

48.2.37 BidPx

Bid price/rate

Type: Price

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.38 BidRequestTransType

Identifies the Bid Request message type.

Type: char

Allowed values in BidRequestTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New

Used in messages: BidRequest

48.2.39 BidSize

Quantity of bid (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.40 BidSpotRate

Bid F/X spot rate.y vary and not limited to four)

Type: Price

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.41 BidType

Code to identify the type of Bid Request.

Type: int

Used in messages: BidRequest, OrderList

48.2.42 BodyLength

Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)

Type: int

Used in components: StandardHeader

48.2.43 BrokerOfCredit

Broker to receive trade credit.

Type: String

Used in groups: AllocGrp

48.2.44 BusinessRejectReason

Code to identify reason for a Business Message Reject message.

Type: int

Allowed values in BusinessRejectReasonCodeSet:

Code	Name	Description
0	Other	Other
1	UnknownID	Unknown ID
2	UnknownSecurity	Unknown Security
3	UnsupportedMessageType	Unsupported Message Type
4	ApplicationNotAvailable	Application not available
5	ConditionallyRequiredFieldMissing	Conditionally Required Field Missing

Used in messages: BusinessMessageReject

48.2.45 BusinessRejectRefID

The value of the business-level "ID" field on the message being referenced.

Type: String

Used in messages: BusinessMessageReject

48.2.46 BuyVolume

Number of shares bought.

Type: Qty

Used in messages: SecurityStatus

48.2.47 CashOrderQty

Specifies the approximate order quantity desired in total monetary units vs. as a number of shares. The broker would be responsible for converting and calculating a share quantity (OrderQty) based upon this amount to be used for the actual order and subsequent messages.

Type: Qty

Used in groups: ListOrdGrp

Used in messages: DontKnowTrade, ExecutionReport, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle

48.2.48 CashSettlAgentAcctName

Name of SettlInstSource's account at local agent bank if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.49 CashSettlAgentAcctNum

SettlInstSource's account number at local agent bank if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.50 CashSettlAgentCode

BIC (Bank Identification Code–Swift managed) code of the SettlInstSource's local agent bank if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.51 CashSettlAgentContactName

Name of contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.52 CashSettlAgentContactPhone

Phone number for contact at local agent bank for SettlInstSource's account if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.53 CashSettlAgentName

Name of SettlInstSource's local agent bank if SettlDeliveryType=Free

Type: String

Used in messages: SettlementInstructions

48.2.54 CheckSum

Three byte, simple checksum (see Appendix B: CheckSum Calculation for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted)

Type: String

Used in components: StandardTrailer

48.2.55 ClearingAccount

Supplemental accounting information forwarded to clearing house/firm.

Type: String

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.56 ClearingFirm

Firm that will clear the trade. Used if different from the executing firm.

Type: String

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.57 ClientBidID

Unique identifier for a Bid Request as assigned by institution. Uniqueness must be guaranteed within a single trading day.

Type: String

Used in messages: BidRequest, BidResponse, ListExecute, OrderList

48.2.58 ClientID

Firm identifier used in third party-transactions (should not be a substitute for OnBehalfOfCompID/DeliverToCompID).

Type: String

Used in groups: AllocGrp, ListOrdGrp

Used in messages: AllocationAck, ExecutionReport, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, SettlementInstructions

48.2.59 ClOrdID

Unique identifier for Order as assigned by institution (identified by SenderCompID or OnBehalfOfCompID as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods,should ensure uniqueness across days, for example by embedding a date within the ClOrdID field.

Type: String

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, OrdAllocGrp, OrdListStatGrp

Used in messages: Email, ExecutionReport, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest

48.2.60 Commission

Commission. Note if CommType is percentage, Commission of 5% should be represented as .05.

Type: Amt

Used in groups: AllocGrp, BidCompRspGrp, ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.61 CommType

Commission type

Type: char

Allowed values in CommTypeCodeSet:

Code	Name	Description
1	PerUnit	per share
2	Percent	percentage
3	Absolute	absolute

Used in groups: AllocGrp, BidCompRspGrp, ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.62 ComplianceID

ID used to represent this transaction for compliance purposes (e.g. OATS reporting).

Type: String

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle

48.2.63 ContraBroker

Identifies contra broker. Standard NASD market-maker mnemonic is preferred.

Type: String

Used in groups: ContraGrp

48.2.64 ContractMultiplier

Specifies the ratio or multiply factor to convert from contracts to shares (e.g. 1.0, 100, 1000, etc). Applicable For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.

Type: float

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.65 ContraGrp

No component usage documentation for ContraGrp

Name	Mult.	Type	Description
NoContraBrokers	[1..1]	int	
ContraBroker	[0..1]	String	First field in repeating group. Required if NoContraBrokers > 0.
ContraTrader	[0..1]	String	
ContraTradeQty	[0..1]	Qty	
ContraTradeTime	[0..1]	UTCTimestamp	

Used in messages: ExecutionReport

48.2.66 ContraTradeQty

Quantity traded with the ContraBroker.

Type: Qty

Used in groups: ContraGrp

48.2.67 ContraTrader

Identifies the trader (e.g. "badge number") of the ContraBroker.

Type: String

Used in groups: ContraGrp

48.2.68 ContraTradeTime

Identifies the time of the trade with the ContraBroker. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ContraGrp

48.2.69 CorporateAction

Identifies the type of Corporate Action.

Type: char

Allowed values in CorporateActionCodeSet:

Code	Name	Description
A	ExDividend	Ex-Dividend
B	ExDistribution	Ex-Distribution
C	ExRights	Ex-Rights
D	New	New
E	ExInterest	Ex-Interest

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh, SecurityStatus

48.2.70 Country

ISO Country Code in field

Type: String

Used in groups: BidCompRspGrp

48.2.71 CouponRate

For Fixed Income. Coupon rate of the bond. Will be zero for step-up bonds.

Type: float

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.72 CoveredOrUncovered

Used for options

Type: int

Allowed values in CoveredOrUncoveredCodeSet:

Code	Name	Description
0	Covered	Covered
1	Uncovered	Uncovered

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.73 CrossPercent

Percentage of program that crosses in Currency. Represented as a percentage.

Type: float

Used in messages: BidRequest

48.2.74 CumQty

Total number of shares filled. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

48.2.75 Currency

Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See Appendix A: Valid Currency Codes for information on obtaining valid values.

Type: Currency

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, BidRequest, ExecutionReport, IOI, OrderCancelReplaceRequest, OrderSingle, Quote, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.76 CustomerOrFirm

Used for options when delivering the order to an execution system/exchange to specify if the order is for a customer or the firm placing the order itself.

Type: int

Allowed values in CustomerOrFirmCodeSet:

Code	Name	Description
0	Customer	Customer
1	Firm	Firm

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.77 CxlQty

Total number of shares canceled for this order. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

48.2.78 CxlRejReason

Code to identify reason for cancel rejection.

Type: int

Allowed values in CxlRejReasonCodeSet:

Code	Name	Description
0	TooLateToCancel	Too late to cancel
1	UnknownOrder	Unknown order

Code	Name	Description
2	BrokerCredit	Broker Option
3	OrderAlreadyInPendingStatus	Order already in Pending Cancel or Pending Replace status

Used in messages: OrderCancelReject

48.2.79 CxlRejResponseTo

Identifies the type of request that a Cancel Reject is in response to.

Type: char

Allowed values in CxlRejResponseToCodeSet:

Code	Name	Description
1	OrderCancelRequest	Order Cancel Request
2	OrderCancel	Order Cancel/Replace Request

Used in messages: OrderCancelReject

48.2.80 DayAvgPx

The average price of shares on a GT order that have traded today.

Type: Price

Used in messages: ExecutionReport

48.2.81 DayCumQty

The number of shares on a GT order that have traded today.

Type: Qty

Used in messages: ExecutionReport

48.2.82 DayOrderQty

For GT orders, the OrderQty less all shares (adjusted for stock splits) that traded on previous days. DayOrderQty = OrderQty – (CumQty - DayCumQty)

Type: Qty

Used in messages: ExecutionReport

48.2.83 DefBidSize

Default Bid Size.

Type: Qty

Used in messages: MassQuote

48.2.84 DefOfferSize

Default Offer Size.

Type: Qty

Used in messages: MassQuote

48.2.85 DeleteReason

Reason for deletion.

Type: char

Allowed values in DeleteReasonCodeSet:

Code	Name	Description
0	Cancellation	Cancelation / Trade Bust
1	Error	Error

Used in groups: MDIncGrp

48.2.86 DeliverToCompID

Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID field and the ultimate receiver firm ID in this field.

Type: String

Used in components: StandardHeader

48.2.87 DeliverToLocationID

Assigned value used to identify specific message recipient's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

48.2.88 DeliverToSubID

Assigned value used to identify specific message recipient (i.e. trader) if the message is delivered by a third party

Type: String

Used in components: StandardHeader

48.2.89 DeskID

Identification of a Market Maker's desk

Type: String

Used in groups: MDFullGrp, MDIncGrp

48.2.90 DiscretionInst

Code to identify the price a DiscretionOffset is related to and should be mathematically added to.

Type: char

Allowed values in DiscretionInstCodeSet:

Code	Name	Description
0	RelatedToDisplayedPrice	Related to displayed price
1	RelatedToMarketPrice	Related to market price
2	RelatedToPrimaryPrice	Related to primary price
3	RelatedToLocalPrimaryPrice	Related to local primary price
4	RelatedToMidpointPrice	Related to midpoint price
5	RelatedToLastTradePrice	Related to last trade price

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.91 DiscretionOffset

Amount (signed) added to the "related to" price specified via DiscretionInst.

Type: PriceOffset

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.92 DKReason

Reason for execution rejection.

Type: char

Allowed values in DKReasonCodeSet:

Code	Name	Description
A	UnknownSymbol	Unknown symbol
B	WrongSide	Wrong side
C	QuantityExceedsOrder	Quantity exceeds order
D	NoMatchingOrder	No matching order
E	PriceExceedsLimit	Price exceeds limit
Z	Other	Other

Used in messages: DontKnowTrade

48.2.93 DueToRelated

Indicates whether or not the halt was due to the Related Security being halted.

Type: Boolean

Allowed values in DueToRelatedCodeSet:

Code	Name	Description
N	NotRelatedToSecurityHalt	Halt was not related to a halt of the related security
Y	RelatedToSecurityHalt	Halt was due to related security being halted

Used in messages: SecurityStatus

48.2.94 EffectiveTime

Time the details within the message should take effect (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle, SettlementInstructions

48.2.95 EFPTrackingError

Eg Used in EFP trades 12% (EFP – Exchange for Physical). Represented as a percentage.

Type: float

Used in groups: BidDescReqGrp

48.2.96 EmailThreadID

Unique identifier for an email thread (new and chain of replies)

Type: String

Used in messages: Email

48.2.97 EmailType

Email message type.

Type: char

Allowed values in EmailTypeCodeSet:

Code	Name	Description
0	New	New
1	Reply	Reply
2	AdminReply	Admin Reply

Used in messages: Email

48.2.98 EncodedAllocText

Encoded (non-ASCII characters) representation of the AllocText field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the AllocText field.

Type: data

Used in groups: AllocGrp

48.2.99 EncodedAllocTextLen

Byte length of encoded (non-ASCII characters) EncodedAllocText field.

Type: int

Used in groups: AllocGrp

48.2.100 EncodedHeadline

Encoded (non-ASCII characters) representation of the Headline field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Headline field.

Type: data

Used in messages: News

48.2.101 EncodedHeadlineLen

Byte length of encoded (non-ASCII characters) EncodedHeadline field.

Type: int

Used in messages: News

48.2.102 EncodedIssuer

Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Issuer field.

Type: data

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.103 EncodedIssuerLen

Byte length of encoded (non-ASCII characters) EncodedIssuer field.

Type: int

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.104 EncodedListExecInst

Encoded (non-ASCII characters) representation of the ListExecInst field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the ListExecInst field.

Type: data

Used in messages: OrderList

48.2.105 EncodedListExecInstLen

Byte length of encoded (non-ASCII characters) EncodedListExecInst field.

Type: int

Used in messages: OrderList

48.2.106 EncodedListStatusText

Encoded (non-ASCII characters) representation of the ListStatusText field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the ListStatusText field.

Type: data

Used in messages: ListStatus

48.2.107 EncodedListStatusTextLen

Byte length of encoded (non-ASCII characters) EncodedListStatusText field.

Type: int

Used in messages: ListStatus

48.2.108 EncodedSecurityDesc

Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the SecurityDesc field.

Type: data

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest,

Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.109 EncodedSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedSecurityDesc field.

Type: int

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.110 EncodedSubject

Encoded (non-ASCII characters) representation of the Subject field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Subject field.

Type: data

Used in messages: Email

48.2.111 EncodedSubjectLen

Byte length of encoded (non-ASCII characters) EncodedSubject field.

Type: int

Used in messages: Email

48.2.112 EncodedText

Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the Text field.

Type: data

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, BusinessMessageReject, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, Reject, SecurityDefinition, SecurityDefinitionRequest, TradingSessionStatus

48.2.113 EncodedTextLen

Byte length of encoded (non-ASCII characters) EncodedText field.

Type: int

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, BusinessMessageReject, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, Reject, SecurityDefinition, SecurityDefinitionRequest, TradingSessionStatus

48.2.114 EncodedUnderlyingIssuer

Encoded (non-ASCII characters) representation of the UnderlyingIssuer field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the UnderlyingIssuer field.

Type: data

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.115 EncodedUnderlyingIssuerLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingIssuer field.

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.116 EncodedUnderlyingSecurityDesc

Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc field in the encoded format specified via the MessageEncoding field. If used, the ASCII (English) representation should also be specified in the UnderlyingSecurityeDesc field.

Type: data

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.117 EncodedUnderlyingSecurityDescLen

Byte length of encoded (non-ASCII characters) EncodedUnderlyingSecurityDesc field.

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.118 EncryptMethod

Method of encryption.

Type: int

Allowed values in EncryptMethodCodeSet:

Code	Name	Description
0	None	None / other
1	PKCS	PKCS (proprietary)
2	DES	DES (ECB mode)
3	PKCSDES	PKCS/DES (proprietary)
4	PGPDES	PGP/DES (defunct)
5	PGPDESMD5	PGP/DES-MD5 (see app note on FIX website)
6	PEM	PEM/DES-MD5 (see app note on FIX website)

Used in messages: Logon

48.2.119 EndSeqNo

Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).

Type: int

Used in messages: ResendRequest

48.2.120 ExchangeForPhysical

Indicates whether or not to exchange for physical.

Type: Boolean

Allowed values in ExchangeForPhysicalCodeSet:

Code	Name	Description
N	False	False
Y	True	True

Used in messages: BidRequest

48.2.121 ExDestination

Execution destination as defined by institution when order is entered. Valid values: See Appendix C

Type: Exchange

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.122 ExecAllocGrp

No component usage documentation for ExecAllocGrp

Name	Mult.	Type	Description
NoExecs	[1..1]	int	

Name	Mult.	Type	Description
LastShares	[0..1]	Qty	Number of shares in individual execution. Required if NoExecs > 0
ExecID	[0..1]	String	
LastPx	[0..1]	Price	Price of individual execution. Required if NoExecs > 0
LastCapacity	[0..1]	CodeSet	Can be specified by broker for AllocTransTyp=Calculated

Used in messages: Allocation

48.2.123 ExecBroker

Identifies executing / give-up broker. Standard NASD market-maker mnemonic is preferred.

Type: String

Used in groups: AllocGrp, ListOrdGrp

Used in messages: AllocationAck, ExecutionReport, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, SettlementInstructions

48.2.124 ExecID

Unique identifier of execution message as assigned by broker (will be 0 (zero) for ExecTransType=3 (Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ExecAllocGrp

Used in messages: DontKnowTrade, ExecutionReport

48.2.125 ExecInst

Instructions for order handling on exchange trading floor. If more than one instruction is applicable to an order, this field can contain multiple instructions separated by space.

Type: MultipleValueString

Allowed values in ExecInstCodeSet:

Code	Name	Description
0	StayOnOfferSide	Stay on offerside
1	NotHeld	Not held
2	Work	Work
3	GoAlong	Go along
4	OverTheDay	Over the day
5	Held	Held
6	ParticipateDoNotInitiate	Participate don't initiate
7	StrictScale	Strict scale
8	TryToScale	Try to scale
9	StayOnBidSide	Stay on bidside
A	NoCross	No cross (cross is forbidden)
B	OKToCross	OK to cross
C	CallFirst	Call first
D	PercentOfVolume	Percent of volume (indicates that the sender does not want to be all the volume on the floor vs. a specific percentage)
E	DoNotIncrease	Do not increase - DNI
F	DoNotReduce	Do not reduce - DNR
G	AllOrNone	All or none - AON
I	InstitutionsOnly	Institutions only
L	LastPeg	Last peg (last sale)
M	MidPricePeg	Mid-price peg (midprice of inside quote)
N	NonNegotiable	Non-negotiable
O	OpeningPeg	Opening peg
P	MarketPeg	Market peg
R	PrimaryPeg	Primary peg (primary market - buy at bid/sell at offer)
S	Suspend	Suspend
T	FixedPegToLocalBestBidOrOfferAt-TimeOfOrder	Fixed Peg to Local best bid or offer at time of order
U	CustomerDisplayInstruction	Customer Display Instruction (Rule11Ac1-1/4)
V	Netting	Netting (for Forex)
W	PegToVWAP	Peg to VWAP

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.126 ExecRefID

Reference identifier used with Cancel and Correct transaction types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: ExecutionReport

48.2.127 ExecRestatementReason

Code to identify reason for an ExecutionRpt message sent with ExecType=Restated or used when communicating an unsolicited cancel.

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
3	RepricingOfOrder	Repricing of order
4	BrokerOption	Broker option
5	PartialDeclineOfOrderQty	Partial decline of OrderQty (e.g. exchange-initiated partial cancel)

Used in messages: ExecutionReport

48.2.128 ExecTransType

Identifies transaction type

Type: char

Allowed values in ExecTransTypeCodeSet:

Code	Name	Description
0	New	New
1	Cancel	Cancel
2	Correct	Correct
3	Status	Status

Used in messages: ExecutionReport

48.2.129 ExecType

Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus will always identify the current order status (i.e. Partially Filled)

Type: char

Allowed values in ExecTypeCodeSet:

Code	Name	Description
0	New	New
1	PartialFill	Partial fill
2	Fill	Fill
3	DoneForDay	Done for day
4	Canceled	Canceled
5	Replaced	Replace
6	PendingCancel	Pending Cancel (e.g. result of Order Cancel Request)
7	Stopped	Stopped
8	Rejected	Rejected
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	Restated	Restated (ExecutionRpt sent unsolicited by sellside, with ExecRestatementReason set)
E	PendingReplace	Pending Replace (e.g. result of Order Cancel/Replace Request)

Used in messages: ExecutionReport

48.2.130 ExpireDate

Date of order expiration (last day the order can trade), always expressed in terms of the local market date. The time at which the order expires is determined by the local market's business practices

Type: LocalMktDate

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.131 ExpireTime

Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp, QuotReqGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.132 FairValue

Used in EFP trades

Type: Amt

Used in groups: BidCompRspGrp, BidDescReqGrp

48.2.133 FinancialStatus

Identifies a firm's financial status.

Type: char

Allowed values in FinancialStatusCodeSet:

Code	Name	Description
1	Bankrupt	Bankrupt

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh, SecurityStatus

48.2.134 ForexReq

Indicates request for forex accommodation trade to be executed along with security transaction.

Type: Boolean

Allowed values in ForexReqCodeSet:

Code	Name	Description
N	DoNotExecuteForexAfterSecurity-Trade	Do not execute Forex after security trade
Y	ExecuteForexAfterSecurityTrade	Execute Forex after security trade

Used in groups: ListOrdGrp

Used in messages: BidRequest, OrderCancelReplaceRequest, OrderSingle

48.2.135 FutSettDate

Specific date of trade settlement (SettlementDate) in YYYYMMDD format. Required when SettlmntTyp = 6 (Future) or SettlmntTyp = 8 (Sellers Option). (expressed in local time at place of settlement)

Type: LocalMktDate

Used in groups: BidCompReqGrp, BidCompRspGrp, ListOrdGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: Allocation, ExecutionReport, OrderCancelReplaceRequest, OrderSingle, Quote

48.2.136 FutSettDate2

FutSettDate of the future part of an F/X swap order.

Type: LocalMktDate

Used in groups: ListOrdGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle, Quote

48.2.137 GapFillFlag

Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.

Type: Boolean

Allowed values in GapFillFlagCodeSet:

Code	Name	Description
N	SequenceReset	Sequence Reset, ignore MsgSeqNum
Y	GapFillMessage	Gap Fill message, MsgSeqNum field valid

Used in messages: SequenceReset

48.2.138 GrossTradeAmt

Total amount traded (e.g. CumQty * AvgPx) expressed in units of currency.

Type: Amt

Used in messages: Allocation, ExecutionReport

48.2.139 GTBookingInst

Code to identify whether to book out executions on a part-filled GT order on the day of execution or to accumulate.

Type: int

Allowed values in GTBookingInstCodeSet:

Code	Name	Description
0	BookOutAllTradesOnDayOfExecution	book out all trades on day of execution
1	AccumulateUntilFilledOrExpired	accumulate executions until order is filled or expires
2	AccumulateUntilVerballlyNotifiedOtherwise	accumulate until verbally notified otherwise

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.140 HaltReason

Denotes the reason for the Opening Delay or Trading Halt.

Type: char

Allowed values in HaltReasonCodeSet:

Code	Name	Description
D	NewsDissemination	News Dissemination
E	OrderInflux	Order Influx
I	OrderImbalance	Order Imbalance
M	AdditionalInformation	Additional Information
P	NewsPending	News Pending
X	EquipmentChangeover	Equipment Changeover

Used in messages: SecurityStatus

48.2.141 HandlInst

Instructions for order handling on Broker trading floor

Type: char

Allowed values in HandlInstCodeSet:

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 groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.142 Headline

The headline of a News message

Type: String

Used in messages: News

48.2.143 HeartBtInt

Heartbeat interval (seconds)

Type: int

Used in messages: Logon

48.2.144 HighPx

Represents an indication of the high end of the price range for a security prior to the open or reopen

Type: Price

Used in messages: SecurityStatus

48.2.145 IDSource

Identifies class of alternative SecurityID

Type: String

Allowed values in IDSourceCodeSet:

Code	Name	Description
1	CUSIP	CUSIP
2	SEDOL	SEDOL
3	QUIK	QUIK
4	ISINNumber	ISIN number
5	RICCode	RIC code
6	ISOCurrencyCode	ISO Currency Code
7	ISOCountryCode	ISO Country Code
8	ExchangeSymbol	Exchange Symbol
9	ConsolidatedTapeAssociation	Consolidated Tape Association (CTA) Symbol (SIAC CTS/CQS line format)

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest,

Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.146 IncTaxInd

Code to represent whether value is net (inclusive of tax) or gross.

Type: int

Allowed values in IncTaxIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in messages: BidRequest

48.2.147 InstrmtGrp

No component usage documentation for InstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	int	
RelatdSym	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SymbolSfx	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SecurityID	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
IDSource	[0..1]	CodeSet	Can be repeated multiple times if message is related to multiple symbols.
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: RelatdSym, SecurityType, and MaturityMonthYear are required. If an Option: RelatdSym, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.

Name	Mult.	Type	Description
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.

Used in messages: Email, News

48.2.148 InstrmtMDReqGrp

No component usage documentation for InstrmtMDReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	int	
Symbol	[1..1]	String	Must be the first field in the repeating group.

Name	Mult.	Type	Description
SymbolSfx	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SecurityID	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
IDSource	[0..1]	CodeSet	Can be repeated multiple times if message is related to multiple symbols.
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future:Symbol, SecurityType, and MaturityMonthYear are required. If an Option:Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.

Name	Mult.	Type	Description
TradingSessionID	[0..1]	String	

Used in messages: MarketDataRequest

48.2.149 InstrmtStrkPxGrp

No component usage documentation for InstrmtStrkPxGrp

Name	Mult.	Type	Description
NoStrikes	[1..1]	int	
Symbol	[1..1]	String	Required if NoStrikes > 0. Must be first field in repeating group.
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	

Name	Mult.	Type	Description
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
ClOrdID	[0..1]	String	Can use client order identifier or the symbol and side to uniquely identify the stock in the list.
Side	[0..1]	CodeSet	
Price	[1..1]	Price	
Currency	[0..1]	Currency	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: ListStrikePrice

48.2.150 InViewOfCommon

Indicates whether or not the halt was due to Common Stock trading being halted.

Type: Boolean

Allowed values in InViewOfCommonCodeSet:

Code	Name	Description
N	HaltWasNotRelatedToA-HaltOfTheCommonStock	Halt was not related to a halt of the common stock

Code	Name	Description
Y	HaltWasDueToCommonStockBeing-Halted	Halt was due to common stock being halted

Used in messages: SecurityStatus

48.2.151 IOIid

Unique identifier of IOI message. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in groups: ListOrdGrp

Used in messages: IOI, OrderSingle

48.2.152 IOINaturalFlag

Indicates that IOI is the result of an existing agency order or a facilitation position resulting from an agency order, not from principal trading or order solicitation activity.

Type: Boolean

Allowed values in IOINaturalFlagCodeSet:

Code	Name	Description
N	NotNatural	Not natural
Y	Natural	Natural

Used in messages: IOI

48.2.153 IOIQltyInd

Relative quality of indication

Type: char

Allowed values in IOIQltyIndCodeSet:

Code	Name	Description
H	High	High
L	Low	Low
M	Medium	Medium

Used in messages: IOI

48.2.154 IOIQualGrp

No component usage documentation for IOIQualGrp

Name	Mult.	Type	Description
NoIOIQualifiers	[1..1]	int	
IOIQualifier	[0..1]	CodeSet	Required if NoIOIQualifiers > 0

Used in messages: IOI

48.2.155 IOIQualifier

Code to qualify IOI use.

Type: char

Allowed values in IOIQualifierCodeSet:

Code	Name	Description
A	AllOrNone	All or none
C	AtTheClose	At the close
I	InTouchWith	In touch with
L	Limit	Limit
M	MoreBehind	More behind
O	AtTheOpen	At the open
P	TakingAPosition	Taking a position
Q	AtTheMarket	At the Market (previously called Current Quote)
R	ReadyToTrade	Ready to trade

Code	Name	Description
S	PortfolioShown	Portfolio show-n
T	ThroughTheDay	Through the day
V	Versus	Versus
W	Indication	Indication - Working away
X	CrossingOpportunity	Crossing opportunity
Y	AtTheMidpoint	At the Midpoint
Z	PreOpen	Pre-open

Used in groups: IOIQualGrp

48.2.156 IOIRefID

Reference identifier used with CANCEL and REPLACE, transaction types. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: IOI

48.2.157 IOIShares

Number of shares in numeric or relative size.

Type: String

Allowed values in IOISharesCodeSet:

Code	Name	Description
L	Large	Large
M	Medium	Medium
S	Small	Small

Used in messages: IOI

48.2.158 IOITransType

Identifies IOI message transaction type

Type: char

Allowed values in IOITransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Used in messages: IOI

48.2.159 Issuer

Company name of security issuer (e.g. International Business Machines)

Type: String

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.160 LastCapacity

Broker capacity in order execution

Type: char

Allowed values in LastCapacityCodeSet:

Code	Name	Description
1	Agent	Agent
2	CrossAsAgent	Cross as agent

Code	Name	Description
3	CrossAsPrincipal	Cross as principal
4	Principal	Principal

Used in groups: ExecAllocGrp

Used in messages: ExecutionReport

48.2.161 LastForwardPoints

F/X forward points added to LastSpotRate. May be a negative value.

Type: PriceOffset

Used in messages: ExecutionReport

48.2.162 LastMkt

Market of execution for last fill

Type: Exchange

Used in messages: Advertisement, Allocation, ExecutionReport, SettlementInstructions

48.2.163 LastMsgSeqNumProcessed

The last MsgSeqNum value received and processed. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.

Type: int

Used in components: StandardHeader

48.2.164 LastPx

Price of this (last) fill. Field not required for ExecTransType = 3 (Status)

Type: Price

Used in groups: ExecAllocGrp

Used in messages: DontKnowTrade, ExecutionReport, SecurityStatus

48.2.165 LastShares

Quantity of shares bought/sold on this (last) fill. Field not required for ExecTransType = 3 (Status) (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ExecAllocGrp

Used in messages: DontKnowTrade, ExecutionReport

48.2.166 LastSpotRate

F/X spot rate.

Type: Price

Used in messages: ExecutionReport

48.2.167 LeavesQty

Amount of shares 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. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

48.2.168 LinesOfText

Identifies number of lines of text body

Type: int

Used in groups: LinesOfTextGrp

48.2.169 LinesOfTextGrp

No component usage documentation for LinesOfTextGrp

Name	Mult.	Type	Description
LinesOfText	[1..1]	int	
Text	[1..1]	String	Repeating field, number of instances defined in LinesOfText
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: Email, News

48.2.170 LiquidityIndType

Code to identify the type of liquidity indicator.

Type: int

Allowed values in LiquidityIndTypeCodeSet:

Code	Name	Description
1	FiveDayMovingAverage	5 day moving average
2	TwentyDayMovingAverage	20 day moving average
3	NormalMarketSize	Normal Market Size
4	Other	Other

Used in messages: BidRequest

48.2.171 LiquidityNumSecurities

Number of Securities between LiquidityPctLow and LiquidityPctHigh in Currency.

Type: int

Used in groups: BidDescReqGrp

48.2.172 LiquidityPctHigh

Upper liquidity indicator if TotalNumSecurities > 1. Represented as a percentage.

Type: float

Used in groups: BidDescReqGrp

48.2.173 LiquidityPctLow

Liquidity indicator or lower limit if TotalNumSecurities > 1. Represented as a percentage.

Type: float

Used in groups: BidDescReqGrp

48.2.174 LiquidityValue

Value between LiquidityPctLow and LiquidityPctHigh in Currency

Type: Amt

Used in groups: BidDescReqGrp

48.2.175 ListExecInst

Free format text message containing list handling and execution instructions.

Type: String

Used in messages: OrderList

48.2.176 ListExecInstType

Identifies the type of ListExecInst.

Type: char

Allowed values in ListExecInstTypeCodeSet:

Code	Name	Description
1	Immediate	Immediate

Code	Name	Description
2	WaitForInstruction	Wait for Execute Instruction (e.g. a List Execute message or phone call before proceeding with execution of the list)

Used in messages: OrderList

48.2.177 ListID

Unique identifier for list as assigned by institution, used to associate multiple individual orders. Uniqueness must be guaranteed within a single trading day. Firms which generate multi-day orders should consider embedding a date within the ListID field to assure uniqueness across days.

Type: String

Used in groups: BidCompReqGrp, BidCompRspGrp, OrdAllocGrp

Used in messages: ExecutionReport, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderList

48.2.178 ListName

Descriptive name for list order.

Type: String

Used in messages: BidRequest

48.2.179 ListOrderStatus

Code to represent the status of a list order.

Type: int

Used in messages: ListStatus

48.2.180 ListOrdGrp

No component usage documentation for ListOrdGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	int	
ClOrdID	[1..1]	String	Must be the first field in the repeating group.
ListSeqNo	[1..1]	int	Order number within the list
SettlInstMode	[0..1]	CodeSet	
ClientID	[0..1]	String	
ExecBroker	[0..1]	String	
Account	[0..1]	String	
PreAllocGrp	[0..*]	Group	Indicates number of pre-trade allocation accounts to follow
SettlmntTyp	[0..1]	CodeSet	
FutSettDate	[0..1]	LocalMktDate	
HandlInst	[0..1]	CodeSet	
ExecInst	[0..1]	CodeSet	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.
MinQty	[0..1]	Qty	
MaxFloor	[0..1]	Qty	
ExDestination	[0..1]	Exchange	
TrdgSesGrp	[0..*]	Group	
ProcessCode	[0..1]	CodeSet	
Symbol	[1..1]	String	
SymbolSfx	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SecurityID	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
IDSource	[0..1]	CodeSet	Can be repeated multiple times if message is related to multiple symbols.
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.

Name	Mult.	Type	Description
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
Side	[1..1]	CodeSet	Note: to indicate the side of SideValue1 or SideValue2, specify Side=Undisclosed and SideValueInd=either the SideValue1 or SideValue2 indicator.
SideValueInd	[0..1]	int	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.
LocateReqd	[0..1]	CodeSet	
TransactTime	[0..1]	UTCTimestamp	
OrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified.

Name	Mult.	Type	Description
CashOrderQty	[0..1]	Qty	Either CashOrderQty or OrderQty is required. Note that either, but not both, CashOrderQty or OrderQty should be specified. Specifies the approximate "monetary quantity" for the order. Broker is responsible for converting and calculating OrderQty in shares for subsequent messages.
OrdType	[0..1]	CodeSet	
Price	[0..1]	Price	
StopPx	[0..1]	Price	
Currency	[0..1]	Currency	
ComplianceID	[0..1]	String	
SolicitedFlag	[0..1]	CodeSet	
IOIid	[0..1]	String	Required for Previously Indicated Orders (OrdType=E)
QuoteID	[0..1]	String	Required for Previously Quoted Orders (OrdType=D)
TimeInForce	[0..1]	CodeSet	
EffectiveTime	[0..1]	UTCTimestamp	
ExpireDate	[0..1]	LocalMktDate	Conditionally required if TimeInForce = GTD and ExpireTime is not specified.
ExpireTime	[0..1]	UTCTimestamp	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.
GTBookingInst	[0..1]	CodeSet	States whether executions are booked out or accumulated on a partially filled GT order
Commission	[0..1]	Amt	
CommType	[0..1]	CodeSet	
Rule80A	[0..1]	CodeSet	
ForexReq	[0..1]	CodeSet	
SettlCurrency	[0..1]	Currency	
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Name	Mult.	Type	Description
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
OpenClose	[0..1]	CodeSet	
CoveredOrUncovered	[0..1]	CodeSet	
CustomerOrFirm	[0..1]	CodeSet	
MaxShow	[0..1]	Qty	
PegDifference	[0..1]	PriceOffset	
DiscretionInst	[0..1]	CodeSet	Code to identify the price a DiscretionOffset is related to and should be mathematically added to. Required if DiscretionOffset is specified.
DiscretionOffset	[0..1]	PriceOffset	Amount (signed) added to the "related to" price specified via DiscretionInst.
ClearingFirm	[0..1]	String	
ClearingAccount	[0..1]	String	

Used in messages: OrderList

48.2.181 ListSeqNo

Sequence of individual order within list (i.e. ListSeqNo of ListNoOrds, 2 of 25, 3 of 25, . . .)

Type: int

Used in groups: ListOrdGrp

48.2.182 ListStatusText

Free format text string related to List Status.

Type: String

Used in messages: ListStatus

48.2.183 ListStatusType

Code to represent the price type.

Type: int

Used in messages: ListStatus

48.2.184 LocateReqd

Indicates whether the broker is to locate the stock in conjunction with a short sell order.

Type: Boolean

Allowed values in LocateReqdCodeSet:

Code	Name	Description
N	No	Indicates the broker is not required to locate
Y	Yes	Indicates the broker is responsible for locating the stock

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.185 LocationID

Identification of a Market Maker's location

Type: String

Used in groups: MDFullGrp, MDIncGrp

48.2.186 LowPx

Represents an indication of the low end of the price range for a security prior to the open or reopen

Type: Price

Used in messages: SecurityStatus

48.2.187 MarketDepth

Depth of market for Book Snapshot

Type: int

Used in messages: MarketDataRequest

48.2.188 MaturityDay

Day of month used in conjunction with MaturityMonthYear to specify the maturity date for SecurityType=FUT or SecurityType=OPT.

Type: DayOfMonth

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.189 MaturityMonthYear

Month and Year of the maturity for SecurityType=FUT or SecurityType=OPT. Required if MaturityDay is specified. Format: YYYYMM (i.e. 199903)

Type: MonthYear

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.190 MaxFloor

Maximum number of shares within an order to be shown on the exchange floor at any given time. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.191 MaxMessageSize

Maximum number of bytes supported for a single message.

Type: int

Used in messages: Logon

48.2.192 MaxShow

Maximum number of shares within an order to be shown to other customers (i.e. sent via an IOI). (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.193 MDEntryBuyer

Buying party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

48.2.194 MDEntryDate

Date of Market Data Entry.

Type: UTCDate

Used in groups: MDFullGrp, MDIncGrp

48.2.195 MDEntryID

Unique Market Data Entry identifier.

Type: String

Used in groups: MDIncGrp

48.2.196 MDEntryOriginator

Originator of a Market Data Entry

Type: String

Used in groups: MDFullGrp, MDIncGrp

48.2.197 MDEntryPositionNo

Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.

Type: int

Used in groups: MDFullGrp, MDIncGrp

48.2.198 MDEntryPx

Price of the Market Data Entry.

Type: Price

Used in groups: MDFullGrp, MDIncGrp

48.2.199 MDEntryRefID

Refers to a previous MDEntryID.

Type: String

Used in groups: MDIncGrp

48.2.200 MDEntrySeller

Selling party in a trade

Type: String

Used in groups: MDFullGrp, MDIncGrp

48.2.201 MDEntrySize

Number of shares represented by the Market Data Entry.

Type: Qty

Used in groups: MDFullGrp, MDIncGrp

48.2.202 MDEntryTime

Time of Market Data Entry.

Type: UTCTimeOnly

Used in groups: MDFullGrp, MDIncGrp

48.2.203 MDEntryType

Type Market Data entry.

Type: char

Allowed values in MDEntryTypeCodeSet:

Code	Name	Description
0	Bid	Bid
1	Offer	Offer
2	Trade	Trade
3	IndexValue	Index Value
4	OpeningPrice	Opening Price
5	ClosingPrice	Closing Price
6	SettlementPrice	Settlement Price
7	TradingSessionHighPrice	Trading Session High Price

Code	Name	Description
8	TradingSessionLowPrice	Trading Session Low Price
9	TradingSessionVWAPPrice	Trading Session VWAP Price

Used in groups: MDFullGrp, MDIncGrp, MDReqGrp

48.2.204 MDFullGrp

No component usage documentation for MDFullGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	int	
MDEntryType	[1..1]	CodeSet	Must be the first field in this repeating group.
MDEntryPx	[1..1]	Price	
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
MDEntrySize	[0..1]	Qty	Conditionally required if MDEntryType = Bid(0), Offer(1), or Trade(2)
MDEntryDate	[0..1]	UTCDate	
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	Market posting quote / trade. Valid values: See Appendix C
TradingSessionID	[0..1]	String	
QuoteCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a quote.
TradeCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a trade
MDEntryOriginator	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	
OpenCloseSettleFlag	[0..1]	CodeSet	Used if MDEntryType = Opening Price(4), Closing Price(5), or Settlement Price(6).
TimeInForce	[0..1]	CodeSet	For optional use when this Bid or Offer represents an order

Name	Mult.	Type	Description
ExpireDate	[0..1]	LocalMktDate	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.
ExpireTime	[0..1]	UTCTimestamp	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.
MinQty	[0..1]	Qty	For optional use when this Bid or Offer represents an order
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
SellerDays	[0..1]	int	
OrderID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents an order
QuoteEntryID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents a quote
MDEntryBuyer	[0..1]	String	For optional use in reporting Trades
MDEntrySeller	[0..1]	String	For optional use in reporting Trades
NumberOfOrders	[0..1]	int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
MDEntryPositionNo	[0..1]	int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
Text	[0..1]	String	Text to describe the Market Data Entry. Part of repeating group.
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: MarketDataSnapshotFullRefresh

48.2.205 MDIncGrp

No component usage documentation for MDIncGrp

Name	Mult.	Type	Description
NoMDEntries	[1..1]	int	
MDUpdateAction	[1..1]	CodeSet	Must be first field in this repeating group.
DeleteReason	[0..1]	CodeSet	If MDUpdateAction = Delete(2), can be used to specify a reason for the deletion.
MDEntryType	[0..1]	CodeSet	Conditionally required if MDUpdateAction = New(0). Cannot be changed.
MDEntryID	[0..1]	String	If specified, must be unique among currently active entries if MDUpdateAction = New (0), must be the same as a previous MDEntryID if MDUpdateAction = Delete (2), and must be the same as a previous MDEntryID if MDUpdateAction = Change (1) and MDEntryRefID is not specified, or must be unique among currently active entries if MDUpdateAction = Change(1) and MDEntryRefID is specified.
MDEntryRefID	[0..1]	String	If MDUpdateAction = New(0), for the first Market Data Entry in a message, either this field or a Symbol must be specified. If MDUpdateAction = Change(1), this must refer to a previous MDEntryID.
Symbol	[0..1]	String	Either Symbol or MDEntryRefID must be specified if MDUpdateAction = New(0) for the first Market Data Entry in a message. For subsequent Market Data Entries where MDUpdateAction = New(0), the default is the instrument used in the previous Market Data Entry if neither Symbol nor MDEntryRefID are specified, or in the case of options and futures, the previous instrument with changes specified in MaturityMonthYear, MaturityDay, PutOrCall, StrikePrice, OptAttribute, and SecurityExchange. May not be changed.
SymbolSfx	[0..1]	String	May not be changed.
SecurityID	[0..1]	String	May not be changed.
IDSource	[0..1]	CodeSet	May not be changed.
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required. May not be changed.

Name	Mult.	Type	Description
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified. May not be changed.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date. May not be changed.
PutOrCall	[0..1]	CodeSet	For Options. May not be changed.
StrikePrice	[0..1]	Price	For Options. May not be changed.
OptAttribute	[0..1]	char	For Options. May not be changed.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security. May not be changed.
Issuer	[0..1]	String	May not be changed.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	May not be changed.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
FinancialStatus	[0..1]	CodeSet	
CorporateAction	[0..1]	CodeSet	
MDEntryPx	[0..1]	Price	Conditionally required when MDUpdateAction = New(0).
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.
MDEntrySize	[0..1]	Qty	Conditionally required when MDUpdateAction = New(0) andMDEntryType = Bid(0), Offer(1), or Trade(2).
MDEntryDate	[0..1]	UTCDate	

Name	Mult.	Type	Description
MDEntryTime	[0..1]	UTCTimeOnly	
TickDirection	[0..1]	CodeSet	
MDMkt	[0..1]	Exchange	Market posting quote / trade. Valid values: See Appendix C
TradingSessionID	[0..1]	String	
QuoteCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a quote.
TradeCondition	[0..1]	CodeSet	Space-delimited list of conditions describing a trade
MDEntryOriginator	[0..1]	String	
LocationID	[0..1]	String	
DeskID	[0..1]	String	
OpenCloseSettleFlag	[0..1]	CodeSet	Used if MDEntryType = Opening Price(4), Closing Price(5), or Settlement Price(6).
TimeInForce	[0..1]	CodeSet	For optional use when this Bid or Offer represents an order
ExpireDate	[0..1]	LocalMktDate	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.
ExpireTime	[0..1]	UTCTimestamp	For optional use when this Bid or Offer represents an order. ExpireDate and ExpireTime cannot both be specified in one Market Data Entry.
MinQty	[0..1]	Qty	For optional use when this Bid or Offer represents an order
ExecInst	[0..1]	CodeSet	Can contain multiple instructions, space delimited.
SellerDays	[0..1]	int	
OrderID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents an order
QuoteEntryID	[0..1]	String	For optional use when this Bid, Offer, or Trade represents a quote
MDEntryBuyer	[0..1]	String	For optional use in reporting Trades
MDEntrySeller	[0..1]	String	For optional use in reporting Trades
NumberOfOrders	[0..1]	int	In an Aggregated Book, used to show how many individual orders make up an MDEntry
MDEntryPositionNo	[0..1]	int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1

Name	Mult.	Type	Description
TotalVolumeTraded	[0..1]	Qty	Total volume traded in this trading session for this security.
Text	[0..1]	String	Text to describe the Market Data Entry. Part of repeating group.
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: MarketDataIncrementalRefresh

48.2.206 MDMkt

Market posting quote / trade. Valid values: See Appendix C

Type: Exchange

Used in groups: MDFullGrp, MDIncGrp

48.2.207 MDReqGrp

No component usage documentation for MDReqGrp

Name	Mult.	Type	Description
NoMDEntryTypes	[1..1]	int	
MDEntryType	[1..1]	CodeSet	Must be the first field in this repeating group. This is a list of all the types of Market Data Entries that the firm requesting the Market Data is interested in receiving.

Used in messages: MarketDataRequest

48.2.208 MDReqID

Unique identifier for Market Data Request

Type: String

Used in messages: MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh

48.2.209 MDReqRejReason

Reason for the rejection of a Market Data request.

Type: char

Allowed values in MDReqRejReasonCodeSet:

Code	Name	Description
0	UnknownSymbol	Unknown symbol
1	DuplicateMDReqID	Duplicate MDReqID
2	InsufficientBandwidth	Insufficient Bandwidth
3	InsufficientPermissions	Insufficient Permissions
4	UnsupportedSubscriptionRequest-Type	Unsupported SubscriptionRequestType
5	UnsupportedMarketDepth	Unsupported MarketDepth
6	UnsupportedMDUpdateType	Unsupported MDUpdateType
7	UnsupportedAggregatedBook	Unsupported AggregatedBook
8	UnsupportedMDEntryType	Unsupported MDEntryType

Used in messages: MarketDataRequestReject

48.2.210 MDUpdateAction

Type of Market Data update action.

Type: char

Allowed values in MDUpdateActionCodeSet:

Code	Name	Description
0	New	New
1	Change	Change
2	Delete	Delete

Used in groups: MDIncGrp

48.2.211 MDUpdateType

Specifies the type of Market Data update.

Type: int

Allowed values in MDUpdateTypeCodeSet:

Code	Name	Description
0	FullRefresh	Full Refresh
1	IncrementalRefresh	Incremental Refresh

Used in messages: MarketDataRequest

48.2.212 MessageEncoding

Type of message encoding (non-ASCII (non-English) characters) used in a message's "Encoded" fields.

Type: String

Allowed values in MessageEncodingCodeSet:

Code	Name	Description
EUC-JP	EUCJP	(for using EUC)
ISO-2022-JP	ISO2022JP	(for using JIS)
Shift_JIS	ShiftJIS	(for using SJIS)
UTF-8	UTF8	(for using Unicode)

Used in components: StandardHeader

48.2.213 MinQty

Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.214 MiscFeeAmt

Miscellaneous fee value

Type: Amt

Used in groups: MiscFeesGrp

48.2.215 MiscFeeCurr

Currency of miscellaneous fee

Type: Currency

Used in groups: MiscFeesGrp

48.2.216 MiscFeesGrp

No component usage documentation for MiscFeesGrp

Name	Mult.	Type	Description
NoMiscFees	[1..1]	int	
MiscFeeAmt	[0..1]	Amt	Required if NoMiscFees > 0
MiscFeeCurr	[0..1]	Currency	Required if NoMiscFees > 0
MiscFeeType	[0..1]	CodeSet	Required if NoMiscFees > 0

Used in groups: AllocGrp

48.2.217 MiscFeeType

Indicates type of miscellaneous fee.

Type: char

Allowed values in MiscFeeTypeCodeSet:

Code	Name	Description
1	Regulatory	Regulatory (e.g. SEC)
2	Tax	Tax

Code	Name	Description
3	LocalCommission	Local Commission
4	ExchangeFees	Exchange Fees
5	Stamp	Stamp
6	Levy	Levy
7	Other	Other
8	Markup	Markup
9	ConsumptionTax	Consumption Tax

Used in groups: MiscFeesGrp

48.2.218 MsgDirection

Specifies the direction of the message.

Type: char

Allowed values in MsgDirectionCodeSet:

Code	Name	Description
R	Receive	Receive
S	Send	Send

Used in groups: MsgTypeGrp

48.2.219 MsgSeqNum

Integer message sequence number.

Type: int

Used in components: StandardHeader

48.2.220 MsgType

Defines message type. ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A "U" as the first character in the MsgType field (i.e. U1, U2, etc) indicates that the message format is privately defined between the sender and receiver.

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat
1	TestRequest	Test Request
2	ResendRequest	Resend Request
3	Reject	Reject
4	SequenceReset	Sequence Reset
5	Logout	Logout
6	IOI	Indication of Interest
7	Advertisement	Advertisement
8	ExecutionReport	Execution Report
9	OrderCancelReject	Order Cancel Reject
A	Logon	Logon
B	News	News
C	Email	Email
D	NewOrderSingle	Order Single
E	NewOrderList	Order List
F	OrderCancelRequest	Order Cancel Request
G	OrderCancelReplaceRequest	Order Cancel/Replace Request
H	OrderStatusRequest	Order Status Request
J	Allocation	Allocation
K	ListCancelRequest	List Cancel Request
L	ListExecute	List Execute
M	ListStatusRequest	List Status Request
N	ListStatus	List Status
P	AllocationAck	Allocation ACK
Q	DontKnowTrade	Dont Know Trade (DK)
R	QuoteRequest	Quote Request
S	Quote	Quote
T	SettlementInstructions	Settlement Instructions
V	MarketDataRequest	Market Data Request
W	MarketDataSnapshotFullRefresh	Market Data-Snapshot/Full Refresh
X	MarketDataIncrementalRefresh	Market Data-Incremental Refresh

Code	Name	Description
Y	MarketDataRequestReject	Market Data Request Reject
Z	QuoteCancel	Quote Cancel
a	QuoteStatusRequest	Quote Status Request
b	MassQuoteAcknowledgement	Quote Acknowledgement
c	SecurityDefinitionRequest	Security Definition Request
d	SecurityDefinition	Security Definition
e	SecurityStatusRequest	Security Status Request
f	SecurityStatus	Security Status
g	TradingSessionStatusRequest	Trading Session Status Request
h	TradingSessionStatus	Trading Session Status
i	MassQuote	Mass Quote
j	BusinessMessageReject	Business Message Reject
k	BidRequest	Bid Request
l	BidResponse	Bid Response (lowercase L)
m	ListStrikePrice	List Strike Price

Used in components: StandardHeader

48.2.221 MsgTypeGrp

No component usage documentation for MsgTypeGrp

Name	Mult.	Type	Description
NoMsgTypes	[1..1]	int	
RefMsgType	[0..1]	CodeSet	Specifies a specific, supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message
MsgDirection	[0..1]	CodeSet	Indicates direction (send vs. receive) of a supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message

Used in messages: Logon

48.2.222 MultiLegReportingType

Used to indicate what an Execution Report represents (e.g. used with multi-leg securities, such as option strategies, spreads, etc.).

Type: char

Allowed values in MultiLegReportingTypeCodeSet:

Code	Name	Description
1	SingleSecurity	Single Security (default if not specified)
2	IndividualLegOfAMultiLegSecurity	Individual leg of a multi-leg security
3	MultiLegSecurity	Multi-leg security

Used in messages: ExecutionReport

48.2.223 NetGrossInd

Code to represent whether value is net (inclusive of tax) or gross.

Type: int

Allowed values in NetGrossIndCodeSet:

Code	Name	Description
1	Net	Net
2	Gross	Gross

Used in groups: BidCompReqGrp, BidCompRspGrp

48.2.224 NetMoney

Total amount due as the result of the transaction (e.g. for Buy order - principal + commission + fees) reported in currency of execution.

Type: Amt

Used in messages: Allocation

48.2.225 NewSeqNo

New sequence number

Type: int

Used in messages: SequenceReset

48.2.226 NoAllocs

Number of repeating AllocAccount/AllocPrice entries.

Type: int

Used in groups: AllocGrp, PreAllocGrp

48.2.227 NoBidComponents

Indicates the number of list entries.

Type: int

Used in groups: BidCompReqGrp, BidCompRspGrp

48.2.228 NoBidDescriptors

Number of BidDescriptor entries.

Type: int

Used in groups: BidDescReqGrp

48.2.229 NoContraBrokers

The number of ContraBroker entries.

Type: int

Used in groups: ContraGrp

48.2.230 NoExecs

No of execution repeating group entries to follow.

Type: int

Used in groups: ExecAllocGrp

48.2.231 NoIOIQualifiers

Number of repeating groups of IOIQualifiers.

Type: int

Used in groups: IOIQualGrp

48.2.232 NoMDEntries

Number of entries in Market Data message.

Type: int

Used in groups: MDFullGrp, MDIncGrp

48.2.233 NoMDEntryTypes

Number of MDEntryType fields requested.

Type: int

Used in groups: MDReqGrp

48.2.234 NoMiscFees

Number of repeating groups of miscellaneous fees

Type: int

Used in groups: MiscFeesGrp

48.2.235 NoMsgTypes

Number of MsgTypes in repeating group.

Type: int

Used in groups: MsgTypeGrp

48.2.236 NoOrders

Indicates number of orders to be combined for average pricing and allocation.

Type: int

Used in groups: ListOrdGrp, OrdAllocGrp, OrdListStatGrp

48.2.237 NoQuoteEntries

The number of quote entries for a QuoteSet.

Type: int

Used in groups: QuotCxlEntriesGrp, QuoteEntryAckGrp, QuoteEntryGrp

48.2.238 NoQuoteSets

The number of sets of quotes in the message.

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp

48.2.239 NoRelatedSym

Specifies the number of repeating symbols specified.

Type: int

Used in groups: InstrmtGrp, InstrmtMDReqGrp, QuotReqGrp, UndInstrmtGrp

48.2.240 NoRoutingIDs

Number of repeating groups of RoutingID and RoutingType values. See Appendix L – Pre-Trade Message Targeting/Routing

Type: int

Used in groups: RoutingGrp

48.2.241 NoRpts

Total number of reports within series.

Type: int

Used in messages: ListStatus

48.2.242 NoStrikes

Number of list strike price entries.

Type: int

Used in groups: InstrmtStrkPxGrp

48.2.243 NotifyBrokerOfCredit

Indicates whether or not details should be communicated to BrokerOfCredit (i.e. step-in broker).

Type: Boolean

Allowed values in NotifyBrokerOfCreditCodeSet:

Code	Name	Description
N	DetailsShouldNotBeCommunicated	Details should not be communicated
Y	DetailsShouldBeCommunicated	Details should be communicated

Used in groups: AllocGrp

48.2.244 NoTradingSessions

Number of TradingSessionIDs in repeating group.

Type: int

Used in groups: TrdgSesGrp

48.2.245 NumberOfOrders

Number of orders in the market.

Type: int

Used in groups: MDFullGrp, MDIncGrp

48.2.246 NumBidders

Indicates the total number of bidders on the list

Type: int

Used in messages: BidRequest

48.2.247 NumDaysInterest

Number of Days of Interest for convertible bonds and fixed income

Type: int

Used in messages: Allocation

48.2.248 NumTickets

Total number of tickets.

Type: int

Used in messages: BidRequest

48.2.249 OfferForwardPoints

Offer F/X forward points added to spot rate. May be a negative value.

Type: PriceOffset

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.250 OfferPx

Offer price/rate

Type: Price

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.251 OfferSize

Quantity of offer (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.252 OfferSpotRate

Offer F/X spot rate.

Type: Price

Used in groups: QuoteEntryGrp

Used in messages: Quote

48.2.253 OnBehalfOfCompID

Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field.

Type: String

Used in components: StandardHeader

48.2.254 OnBehalfOfLocationID

Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

48.2.255 OnBehalfOfSendingTime

Used when a message is sent via a "hub" or "service bureau". If A sends to Q (the hub) who then sends to B via a separate FIX session, then when Q sends to B the value of this field should represent the SendingTime on the message A sent to Q. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in components: StandardHeader

48.2.256 OnBehalfOfSubID

Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party

Type: String

Used in components: StandardHeader

48.2.257 OpenClose

Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.

Type: char

Allowed values in OpenCloseCodeSet:

Code	Name	Description
C	Close	Close
O	Open	Open

Used in groups: ListOrdGrp

Used in messages: Allocation, ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.258 OpenCloseSettleFlag

Flag that identifies a price.

Type: char

Allowed values in OpenCloseSettleFlagCodeSet:

Code	Name	Description
0	DailyOpen	Daily Open / Close / Settlement price
1	SessionOpen	Session Open / Close / Settlement price
2	DeliverySettlementEntry	Delivery Settlement price

Used in groups: MDFullGrp, MDIncGrp

48.2.259 OptAttribute

Can be used for SecurityType=OPT to identify a particular security.

Type: char

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.260 OrdAllocGrp

No component usage documentation for OrdAllocGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	int	
ClOrdID	[0..1]	String	Order ID assigned by client if order(s) were electronically delivered and executed. If order(s) were manually delivered this field should contain string "MANUAL".
OrderID	[0..1]	String	
SecondaryOrderID	[0..1]	String	Can be used to provide order id used by exchange or executing system.
ListID	[0..1]	String	Required for List Orders.
WaveNo	[0..1]	String	

Used in messages: Allocation

48.2.261 OrderID

Unique identifier for Order as assigned by broker. Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.

Type: String

Used in groups: MDFullGrp, MDIncGrp, OrdAllocGrp

Used in messages: DontKnowTrade, Email, ExecutionReport, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderStatusRequest

48.2.262 OrderQty

Number of shares ordered. This represents the number of shares for equities or based on normal convention the number of contracts for options, futures, convertible bonds, etc. (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in groups: ListOrdGrp, QuotReqGrp

Used in messages: DontKnowTrade, ExecutionReport, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle

48.2.263 OrderQty2

OrderQty of the future part of an F/X swap order.

Type: Qty

Used in groups: ListOrdGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle, Quote

48.2.264 OrdListStatGrp

No component usage documentation for OrdListStatGrp

Name	Mult.	Type	Description
NoOrders	[1..1]	int	
ClOrdID	[1..1]	String	
CumQty	[1..1]	Qty	
OrdStatus	[1..1]	CodeSet	
LeavesQty	[1..1]	Qty	Amount of shares open for further execution. LeavesQty = OrderQty - CumQty.
CxlQty	[1..1]	Qty	
AvgPx	[1..1]	Price	
OrdRejReason	[0..1]	CodeSet	Used if the order is rejected
Text	[0..1]	String	
EncodedTextLen	[0..1]	int	Must be set if EncodedText field is specified and must immediately precede it.
EncodedText	[0..1]	data	Encoded (non-ASCII characters) representation of the Text field in the encoded format specified via the MessageEncoding field.

Used in messages: ListStatus

48.2.265 OrdRejReason

Code to identify reason for order rejection.

Type: int

Allowed values in OrdRejReasonCodeSet:

Code	Name	Description
0	BrokerCredit	Broker option
1	UnknownSymbol	Unknown symbol
2	ExchangeClosed	Exchange closed
3	OrderExceedsLimit	Order exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownOrder	Unknown Order
6	DuplicateOrder	Duplicate Order (e.g. dupe ClOrdID)
7	DuplicateOfAVerballyCommunicate-dOrder	Duplicate of a verbally communicated order
8	StaleOrder	Stale Order

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport

48.2.266 OrdStatus

Identifies current status of order.

Type: char

Allowed values in OrdStatusCodeSet:

Code	Name	Description
0	New	New
1	PartiallyFilled	Partially filled
2	Filled	Filled
3	DoneForDay	Done for day
4	Canceled	Canceled
5	Replaced	Replaced
6	PendingCancel	Pending Cancel (e.g. result of Order Cancel Request)
7	Stopped	Stopped
8	Rejected	Rejected

Code	Name	Description
9	Suspended	Suspended
A	PendingNew	Pending New
B	Calculated	Calculated
C	Expired	Expired
D	AcceptedForBidding	Accepted for bidding
E	PendingReplace	Pending Replace (e.g. result of Order Cancel/Replace Request)

Used in groups: OrdListStatGrp

Used in messages: ExecutionReport, OrderCancelReject

48.2.267 OrdType

Order type.

Type: char

Allowed values in OrdTypeCodeSet:

Code	Name	Description
1	Market	Market
2	Limit	Limit
3	Stop	Stop
4	StopLimit	Stop limit
5	MarketOnClose	Market on close
6	WithOrWithout	With or without
7	LimitOrBetter	Limit or better
8	LimitWithOrWithout	Limit with or without
9	OnBasis	On basis
A	OnClose	On close
B	LimitOnClose	Limit on close
C	ForexMarket	Forex - Market
D	PreviouslyQuoted	Previously quoted
E	PreviouslyIndicated	Previously indicated
F	ForexLimit	Forex - Limit
G	ForexSwap	Forex - Swap

Code	Name	Description
H	ForexPreviouslyQuoted	Forex - Previously Quoted
I	Funari	Funari (Limit Day Order with unexecuted portion handled as Market On Close. e.g. Japan)
P	Pegged	Pegged

Used in groups: ListOrdGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle, Quote

48.2.268 OrigClOrdID

ClOrdID of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.

Type: String

Used in messages: ExecutionReport, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest

48.2.269 OrigSendingTime

Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request.

Type: UTCTimestamp

Used in components: StandardHeader

48.2.270 OrigTime

Time of message origination (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))

Type: UTCTimestamp

Used in messages: Email, News

48.2.271 OutMainCntryUIndex

Value of stocks in Currency

Type: Amt

Used in messages: BidRequest

48.2.272 OutsideIndexPct

Used in EFP trades. Represented as a percentage.

Type: float

Used in groups: BidDescReqGrp

48.2.273 PegDifference

Amount (signed) added to the price of the peg for a pegged order.

Type: PriceOffset

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.274 PossDupFlag

Indicates possible retransmission of message with this sequence number

Type: Boolean

Allowed values in PossDupFlagCodeSet:

Code	Name	Description
N	OriginalTransmission	Original transmission
Y	PossibleDuplicate	Possible duplicate

Used in components: StandardHeader

48.2.275 PossResend

Indicates that message may contain information that has been sent under another sequence number.

Type: Boolean

Allowed values in PossResendCodeSet:

Code	Name	Description
N	OriginalTransmission	Original transmission
Y	PossibleResend	Possible resend

Used in components: StandardHeader

48.2.276 PreAllocGrp

No component usage documentation for PreAllocGrp

Name	Mult.	Type	Description
NoAllocs	[1..1]	int	
AllocAccount	[0..1]	String	Required if NoAllocs > 0. Must be first field in repeating group.
AllocShares	[0..1]	Qty	

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.277 PrevClosePx

Previous closing price of security.

Type: Price

Used in groups: InstrmtStrkPxGrp, ListOrdGrp, QuotReqGrp

Used in messages: OrderSingle

48.2.278 Price

Price per share

Type: Price

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, ListOrdGrp

Used in messages: Advertisement, ExecutionReport, IOI, OrderCancelReplaceRequest, OrderSingle

48.2.279 PriceType

Code to represent the price type.

Type: int

Allowed values in PriceTypeCodeSet:

Code	Name	Description
1	Percentage	Percentage
2	PerUnit	per share (e.g. cents per share)
3	FixedAmount	Fixed Amount (absolute value)

Used in groups: BidCompRspGrp

48.2.280 ProcessCode

Processing code for sub-account. Absence of this field in AllocAccount / AllocPrice/AllocShares / ProcessCode instance indicates regular trade.

Type: char

Allowed values in ProcessCodeCodeSet:

Code	Name	Description
0	Regular	regular
1	SoftDollar	soft dollar
2	StepIn	step-in
3	StepOut	step-out
4	SoftDollarStepIn	soft-dollar step-in

Code	Name	Description
5	SoftDollarStepOut	soft-dollar step-out
6	PlanSponsor	plan sponsor

Used in groups: AllocGrp, ListOrdGrp

Used in messages: OrderSingle

48.2.281 ProgPeriodInterval

Time in minutes between each ListStatus report sent by SellSide. Zero means don't send status.

Type: int

Used in messages: BidRequest, OrderList

48.2.282 ProgRptReqs

Code to identify the desired frequency of progress reports.

Type: int

Allowed values in ProgRptReqsCodeSet:

Code	Name	Description
1	BuySideRequests	BuySide explicitly requests status using StatusRequest (Default) The sell-side firm can however, send a DONE status List Status Response in an unsolicited fashion
2	SellSideSends	SellSide periodically sends status using ListStatus. Period optionally specified in ProgressPeriod
3	RealTimeExecutionReports	Real-time execution reports (to be discouraged)

Used in messages: BidRequest, OrderList

48.2.283 PutOrCall

Indicates whether an Option is for a put or call.

Type: int

Allowed values in PutOrCallCodeSet:

Code	Name	Description
0	Put	Put
1	Call	Call

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.284 QuotCxlEntriesGrp

No component usage documentation for QuotCxlEntriesGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	int	
Symbol	[1..1]	String	Must be the first field in the repeating group.
SymbolSfx	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SecurityID	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
IDSource	[0..1]	CodeSet	Can be repeated multiple times if message is related to multiple symbols.
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future:Symbol, SecurityType, and MaturityMonthYear are required. If an Option:Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.

Name	Mult.	Type	Description
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
UnderlyingSymbol	[0..1]	String	The symbol of the underlying security of options that should be canceled.

Used in messages: QuoteCancel

48.2.285 QuoteAckStatus

Identifies the status of the quote acknowledgement.

Type: int

Allowed values in QuoteAckStatusCodeSet:

Code	Name	Description
0	Accepted	Accepted
1	CancelForSymbol	Canceled for Symbol(s)

Code	Name	Description
2	CanceledForSecurityType	Canceled for Security Type(s)
3	CanceledForUnderlying	Canceled for Underlying
4	CanceledAll	Canceled All
5	Rejected	Rejected

Used in messages: QuoteAcknowledgement

48.2.286 QuoteCancelType

Identifies the type of quote cancel.

Type: int

Allowed values in QuoteCancelTypeCodeSet:

Code	Name	Description
1	CancelForOneOrMoreSecurities	Cancel for Symbol(s)
2	CancelForSecurityType	Cancel for Security Type(s)
3	CancelForUnderlyingSecurity	Cancel for Underlying Symbol
4	CancelAllQuotes	Cancel for All Quotes

Used in messages: QuoteCancel

48.2.287 QuoteCondition

Space-delimited list of conditions describing a quote.

Type: MultipleValueString

Allowed values in QuoteConditionCodeSet:

Code	Name	Description
A	Open	Open / Active
B	Closed	Closed / Inactive
C	ExchangeBest	Exchange Best
D	ConsolidatedBest	Consolidated Best

Code	Name	Description
E	Locked	Locked
F	Crossed	Crossed
G	Depth	Depth
H	FastTrading	Fast Trading
I	NonFirm	Non-Firm

Used in groups: MDFullGrp, MDIncGrp

48.2.288 QuoteEntryAckGrp

No component usage documentation for QuoteEntryAckGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	int	
QuoteEntryID	[0..1]	String	Uniquely identifies the quote as part of a QuoteSet. First field in repeating group. Required if NoQuoteEntries > 0.
Symbol	[0..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.

Name	Mult.	Type	Description
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
QuoteEntryRejectReason	[0..1]	CodeSet	Reason Quote Entry was rejected.

Used in groups: QuotSetAckGrp

48.2.289 QuoteEntryGrp

No component usage documentation for QuoteEntryGrp

Name	Mult.	Type	Description
NoQuoteEntries	[1..1]	int	
QuoteEntryID	[0..1]	String	Uniquely identifies the quote as part of a QuoteSet. First field in repeating group. Required if NoQuoteEntries > 0.
Symbol	[0..1]	String	
SymbolSfx	[0..1]	String	
SecurityID	[0..1]	String	
IDSource	[0..1]	CodeSet	

Name	Mult.	Type	Description
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future: Symbol, SecurityType, and MaturityMonthYear are required. If an Option: Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
BidPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
OfferPx	[0..1]	Price	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.
BidSize	[0..1]	Qty	
OfferSize	[0..1]	Qty	

Name	Mult.	Type	Description
ValidUntilTime	[0..1]	UTCTimestamp	
BidSpotRate	[0..1]	Price	May be applicable for F/X quotes
OfferSpotRate	[0..1]	Price	May be applicable for F/X quotes
BidForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
OfferForwardPoints	[0..1]	PriceOffset	May be applicable for F/X quotes
TransactTime	[0..1]	UTCTimestamp	
TradingSessionID	[0..1]	String	
FutSettDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify a specific "value date"
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote is for
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.

Used in groups: QuotSetGrp

48.2.290 QuoteEntryID

Uniquely identifies the quote as part of a QuoteSet.

Type: String

Used in groups: MDFullGrp, MDIncGrp, QuoteEntryAckGrp, QuoteEntryGrp

48.2.291 QuoteEntryRejectReason

Reason Quote Entry was rejected:

Type: int

Allowed values in QuoteEntryRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (Security)
2	Exchange	Exchange (Security) closed
3	QuoteExceedsLimit	Quote exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownQuote	Unknown Quote
6	DuplicateQuote	Duplicate Quote
7	InvalidBidAskSpread	Invalid bid/ask spread
8	InvalidPrice	Invalid price
9	NotAuthorizedToQuoteSecurity	Not authorized to quote security

Used in groups: QuoteEntryAckGrp

48.2.292 QuoteID

Unique identifier for quote

Type: String

Used in groups: ListOrdGrp

Used in messages: MassQuote, OrderSingle, Quote, QuoteAcknowledgement, QuoteCancel, QuoteStatusRequest

48.2.293 QuoteRejectReason

Reason Quote was rejected:

Type: int

Allowed values in QuoteRejectReasonCodeSet:

Code	Name	Description
1	UnknownSymbol	Unknown symbol (Security)
2	Exchange	Exchange (Security) closed
3	QuoteRequestExceedsLimit	Quote Request exceeds limit
4	TooLateToEnter	Too late to enter
5	UnknownQuote	Unknown Quote

Code	Name	Description
6	DuplicateQuote	Duplicate Quote
7	InvalidBid	Invalid bid/ask spread
8	InvalidPrice	Invalid price
9	NotAuthorizedToQuoteSecurity	Not authorized to quote security

Used in messages: QuoteAcknowledgement

48.2.294 QuoteReqID

Unique identifier for quote request

Type: String

Used in messages: MassQuote, Quote, QuoteAcknowledgement, QuoteCancel, QuoteRequest

48.2.295 QuoteRequestType

Indicates the type of Quote Request being generated

Type: int

Allowed values in QuoteRequestTypeCodeSet:

Code	Name	Description
1	Manual	Manual
2	Automatic	Automatic

Used in groups: QuotReqGrp

48.2.296 QuoteResponseLevel

Level of Response requested from receiver of quote messages.

Type: int

Allowed values in QuoteResponseLevelCodeSet:

Code	Name	Description
0	NoAcknowledgement	No Acknowledgement (Default)
1	AcknowledgeOnlyNegativeOrErroneousQuotes	Acknowledge only negative or erroneous quotes
2	AcknowledgeEachQuoteMessage	Acknowledge each quote messages

Used in messages: MassQuote, Quote, QuoteAcknowledgement, QuoteCancel

48.2.297 QuoteSetID

Unique id for the Quote Set.

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp

48.2.298 QuoteSetValidUntilTime

Indicates expiration time of this particular QuoteSet (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuotSetGrp

48.2.299 QuotReqGrp

No component usage documentation for QuotReqGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	int	
Symbol	[1..1]	String	Must be the first field in the repeating group.
SymbolSfx	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
SecurityID	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
IDSource	[0..1]	CodeSet	Can be repeated multiple times if message is related to multiple symbols.

Name	Mult.	Type	Description
SecurityType	[0..1]	CodeSet	Must be specified if a Future or Option. If a Future:Symbol, SecurityType, and MaturityMonthYear are required. If an Option:Symbol, SecurityType, MaturityMonthYear, PutOrCall, and StrikePrice are required.
MaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if MaturityDay is specified.
MaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
PutOrCall	[0..1]	CodeSet	For Options.
StrikePrice	[0..1]	Price	For Options.
OptAttribute	[0..1]	char	For Options.
ContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount.
CouponRate	[0..1]	float	For Fixed Income.
SecurityExchange	[0..1]	Exchange	Can be used to identify the security.
Issuer	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedIssuerLen	[0..1]	int	Must be set if EncodedIssuer field is specified and must immediately precede it.
EncodedIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the Issuer field in the encoded format specified via the MessageEncoding field.
SecurityDesc	[0..1]	String	Can be repeated multiple times if message is related to multiple symbols.
EncodedSecurityDescLen	[0..1]	int	Must be set if EncodedSecurityDesc field is specified and must immediately precede it.
EncodedSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the SecurityDesc field in the encoded format specified via the MessageEncoding field.
PrevClosePx	[0..1]	Price	Useful for verifying security identification
QuoteRequestType	[0..1]	CodeSet	Indicates the type of Quote Request (e.g. Manual vs. Automatic) being generated.
TradingSessionID	[0..1]	String	
Side	[0..1]	CodeSet	If OrdType = "Forex - Swap", should be the side of the future portion of an F/X swap

Name	Mult.	Type	Description
OrderQty	[0..1]	Qty	
FutSettDate	[0..1]	LocalMktDate	Can be used with forex quotes to specify the desired "value date"
OrdType	[0..1]	CodeSet	Can be used to specify the type of order the quote request is for
FutSettDate2	[0..1]	LocalMktDate	Can be used with OrdType = "Forex - Swap" to specify the "value date" for the future portion of an F/X swap.
OrderQty2	[0..1]	Qty	Can be used with OrdType = "Forex - Swap" to specify the order quantity for the future portion of an F/X swap.
ExpireTime	[0..1]	UTCTimestamp	The time when Quote Request will expire.
TransactTime	[0..1]	UTCTimestamp	Time transaction was entered
Currency	[0..1]	Currency	Can be used to specify the currency of the quoted price.

Used in messages: QuoteRequest

48.2.300 QuotSetAckGrp

No component usage documentation for QuotSetAckGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	int	
QuoteSetID	[0..1]	String	First field in repeating group. Required if NoQuoteSets > 0
UnderlyingSymbol	[0..1]	String	Required if NoQuoteSets > 0
UnderlyingSymbolSfx	[0..1]	String	
UnderlyingSecurityID	[0..1]	String	
UnderlyingIDSource	[0..1]	String	
UnderlyingSecurityType	[0..1]	String	
UnderlyingMaturityMonthYear	[0..1]	MonthYear	Required if UnderlyingMaturityDay is specified.
UnderlyingMaturityDay	[0..1]	DayOfMonth	
UnderlyingPutOrCall	[0..1]	int	
UnderlyingStrikePrice	[0..1]	Price	

Name	Mult.	Type	Description
UnderlyingOptAttribute	[0..1]	char	
UnderlyingContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc.
UnderlyingCouponRate	[0..1]	float	For Fixed Income.
UnderlyingSecurityExchange	[0..1]	Exchange	
UnderlyingIssuer	[0..1]	String	
EncodedUnderlyingIssuerLen	[0..1]	int	Must be set if EncodedUnderlyingIssuer field is specified and must immediately precede it.
EncodedUnderlyingIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer field in the encoded format specified via the MessageEncoding field.
UnderlyingSecurityDesc	[0..1]	String	
EncodedUnderlyingSecurityDescLen	[0..1]	int	Must be set if EncodedUnderlyingSecurityDesc field is specified and must immediately precede it.
EncodedUnderlyingSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc field in the encoded format specified via the MessageEncoding field.
TotQuoteEntries	[0..1]	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set. Required if NoQuoteEntries > 0
QuoteEntryAckGrp	[0..*]	Group	The number of quotes for this Symbol (QuoteSet) that follow in this message.

Used in messages: QuoteAcknowledgement

48.2.301 QuotSetGrp

No component usage documentation for QuotSetGrp

Name	Mult.	Type	Description
NoQuoteSets	[1..1]	int	
QuoteSetID	[1..1]	String	Sequential number for the Quote Set. For a given QuoteID – assumed to start at 1. Must be the first field in the repeating group.
UnderlyingSymbol	[1..1]	String	

Name	Mult.	Type	Description
UnderlyingSymbolSfx	[0..1]	String	
UnderlyingSecurityID	[0..1]	String	
UnderlyingIDSource	[0..1]	String	
UnderlyingSecurityType	[0..1]	String	
UnderlyingMaturityMonthYear	[0..1]	MonthYear	Required if UnderlyingMaturityDay is specified.
UnderlyingMaturityDay	[0..1]	DayOfMonth	
UnderlyingPutOrCall	[0..1]	int	
UnderlyingStrikePrice	[0..1]	Price	
UnderlyingOptAttribute	[0..1]	char	
UnderlyingContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc.
UnderlyingCouponRate	[0..1]	float	For Fixed Income.
UnderlyingSecurityExchange	[0..1]	Exchange	
UnderlyingIssuer	[0..1]	String	
EncodedUnderlyingIssuerLen	[0..1]	int	Must be set if EncodedUnderlyingIssuer field is specified and must immediately precede it.
EncodedUnderlyingIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer field in the encoded format specified via the MessageEncoding field.
UnderlyingSecurityDesc	[0..1]	String	
EncodedUnderlyingSecurityDescLen	[0..1]	int	Must be set if EncodedUnderlyingSecurityDesc field is specified and must immediately precede it.
EncodedUnderlyingSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc field in the encoded format specified via the MessageEncoding field.
QuoteSetValidUntilTime	[0..1]	UTCTimestamp	
TotQuoteEntries	[1..1]	int	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set.
QuoteEntryGrp	[1..*]	Group	The number of quotes for this Symbol (QuoteSet) that follow in this message. ** Nested Repeating Group follows **

Used in messages: MassQuote

48.2.302 RatioQty

Quantity of a particular leg in the security.

Type: Qty

Used in groups: UndInstrmtGrp

48.2.303 RawData

Unformatted raw data, can include bitmaps, word processor documents, etc.

Type: data

Used in messages: Email, Logon, News

48.2.304 RawDataLength

Number of bytes in raw data field.

Type: int

Used in messages: Email, Logon, News

48.2.305 RefAllocID

Reference identifier to be used with Replace, Cancel, and Calculated AllocTransType messages. (Prior to FIX 4.1 this field was of type int)

Type: String

Used in messages: Allocation

48.2.306 RefMsgType

The MsgType of the FIX message being referenced.

Type: String

Allowed values in MsgTypeCodeSet:

Code	Name	Description
0	Heartbeat	Heartbeat
1	TestRequest	Test Request
2	ResendRequest	Resend Request
3	Reject	Reject
4	SequenceReset	Sequence Reset
5	Logout	Logout
6	IOI	Indication of Interest
7	Advertisement	Advertisement
8	ExecutionReport	Execution Report
9	OrderCancelReject	Order Cancel Reject
A	Logon	Logon
B	News	News
C	Email	Email
D	NewOrderSingle	Order Single
E	NewOrderList	Order List
F	OrderCancelRequest	Order Cancel Request
G	OrderCancelReplaceRequest	Order Cancel/Replace Request
H	OrderStatusRequest	Order Status Request
J	Allocation	Allocation
K	ListCancelRequest	List Cancel Request
L	ListExecute	List Execute
M	ListStatusRequest	List Status Request
N	ListStatus	List Status
P	AllocationAck	Allocation ACK
Q	DontKnowTrade	Dont Know Trade (DK)
R	QuoteRequest	Quote Request
S	Quote	Quote
T	SettlementInstructions	Settlement Instructions
V	MarketDataRequest	Market Data Request
W	MarketDataSnapshotFullRefresh	Market Data-Snapshot/Full Refresh
X	MarketDataIncrementalRefresh	Market Data-Incremental Refresh
Y	MarketDataRequestReject	Market Data Request Reject
Z	QuoteCancel	Quote Cancel
a	QuoteStatusRequest	Quote Status Request

Code	Name	Description
b	MassQuoteAcknowledgement	Quote Acknowledgement
c	SecurityDefinitionRequest	Security Definition Request
d	SecurityDefinition	Security Definition
e	SecurityStatusRequest	Security Status Request
f	SecurityStatus	Security Status
g	TradingSessionStatusRequest	Trading Session Status Request
h	TradingSessionStatus	Trading Session Status
i	MassQuote	Mass Quote
j	BusinessMessageReject	Business Message Reject
k	BidRequest	Bid Request
l	BidResponse	Bid Response (lowercase L)
m	ListStrikePrice	List Strike Price

Used in groups: MsgTypeGrp

Used in messages: BusinessMessageReject, Reject

48.2.307 RefSeqNum

Reference message sequence number

Type: int

Used in messages: BusinessMessageReject, Reject

48.2.308 RefTagID

The tag number of the FIX field being referenced.

Type: int

Used in messages: Reject

48.2.309 RelatdSym

Symbol of issue related to story. Can be repeated within message to identify multiple companies.

Type: String

Used in groups: InstrmtGrp

48.2.310 ReportToExch

Identifies party of trade responsible for exchange reporting.

Type: Boolean

Allowed values in ReportToExchCodeSet:

Code	Name	Description
N	SenderReports	Indicates that party sending message will report trade
Y	ReceiverReports	Indicates that party receiving message must report trade

Used in messages: ExecutionReport

48.2.311 ResetSeqNumFlag

Indicates that the both sides of the FIX session should reset sequence numbers.

Type: Boolean

Allowed values in ResetSeqNumFlagCodeSet:

Code	Name	Description
N	No	No
Y	Yes	Yes, reset sequence numbers

Used in messages: Logon

48.2.312 RoutingGrp

No component usage documentation for RoutingGrp

Name	Mult.	Type	Description
NoRoutingIDs	[1..1]	int	
RoutingType	[0..1]	CodeSet	Indicates type of RoutingID. Required if NoRoutingIDs is > 0.
RoutingID	[0..1]	String	Identifies routing destination. Required if NoRoutingIDs is > 0.

Used in messages: Email, IOI, News

48.2.313 RoutingID

Assigned value used to identify a specific routing destination.

Type: String

Used in groups: RoutingGrp

48.2.314 RoutingType

Indicates the type of RoutingID specified.

Type: int

Allowed values in RoutingTypeCodeSet:

Code	Name	Description
1	TargetFirm	Target Firm
2	TargetList	Target List
3	BlockFirm	Block Firm
4	BlockList	Block List

Used in groups: RoutingGrp

48.2.315 RptSeq

Sequence number of message within report series.

Type: int

Used in messages: ListStatus

48.2.316 Rule80A

Note that the name of this field is changing to "OrderCapacity" as Rule80A is a very US market-specific term. Other world markets need to convey similar information, however, often a subset of the US values. . See the "Rule80A (aka OrderCapacity) Usage by Market" appendix for market-specific usage of this field.

Type: char

Allowed values in Rule80ACodeSet:

Code	Name	Description
A	AgencySingleOrder	Agency single order
B	ShortExemptTransactionAType	Short exempt transaction (refer to A type)
C	ProprietaryNonAlgo	Program Order, non-index arb, for Member firm/org
D	ProgramOrderMember	Program Order, index arb, for Member firm/org
E	ShortExemptTransactionForPrincipal	Registered Equity Market Maker trades
F	ShortExemptTransactionWType	Short exempt transaction (refer to W type)
H	ShortExemptTransactionIType	Short exempt transaction (refer to I type)
I	IndividualInvestor	Individual Investor, single order
J	ProprietaryAlgo	Program Order, index arb, for individual customer
K	AgencyAlgo	Program Order, non-index arb, for individual customer
L	ShortExemptTransactionMemberAf-fliated	Short exempt transaction for member competing market-maker affiliated with the firm clearing the trade (refer to P and O types)
M	ProgramOrderOtherMember	Program Order, index arb, for other member
N	AgentForOtherMember	Program Order, non-index arb, for other member
O	ProprietaryTransactionAffiliated	Competing dealer trades
P	Principal	Principal
R	TransactionNonMember	Competing dealer trades
S	SpecialistTrades	Specialist trades
T	TransactionUnaffiliatedMember	Competing dealer trades
U	AgencyIndexArb	Program Order, index arb, for other agency
W	AllOtherOrdersAsAgentForOther-Member	All other orders as agent for other member
X	ShortExemptTransactionMemberNo-tAffliated	Short exempt transaction for member competing market-maker not affiliated with the firm clearing the trade (refer to W and T types)
Y	AgencyNonAlgo	Program Order, non-index arb, for other agency
Z	ShortExemptTransactionNonMem-ber	Short exempt transaction for non-member competing market-maker (refer to A and R types)

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.317 SecondaryOrderID

Assigned by the party which accepts the order. Can be used to provide the OrderID used by an exchange or executing system.

Type: String

Used in groups: OrdAllocGrp

Used in messages: ExecutionReport, OrderCancelReject

48.2.318 SecureData

Actual encrypted data stream

Type: data

Used in components: StandardHeader

48.2.319 SecureDataLen

Length of encrypted message

Type: int

Used in components: StandardHeader

48.2.320 SecurityDesc

Security description.

Type: String

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.321 SecurityExchange

Market used to help identify a security.

Type: Exchange

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.322 SecurityID

CUSIP or other alternate security identifier

Type: String

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.323 SecurityReqID

Unique ID of a Security Definition Request.

Type: String

Used in messages: SecurityDefinition, SecurityDefinitionRequest

48.2.324 SecurityRequestType

Type of Security Definition Request.

Type: int

Allowed values in SecurityRequestTypeCodeSet:

Code	Name	Description
0	RequestSecurityIdentityAndSpecifications	Request Security identity and specifications
1	RequestSecurityIdentityForSpecifications	Request Security identity for the specifications provided (Name of the security is not supplied)
2	RequestListSecurityTypes	Request List Security Types
3	RequestListSecurities	Request List Securities (Can be qualified with Symbol, SecurityType, TradingSessionID, SecurityExchange is provided then only list Securities for the specific type)

Used in messages: SecurityDefinitionRequest

48.2.325 SecurityResponseID

Unique ID of a Security Definition message.

Type: String

Used in messages: SecurityDefinition

48.2.326 SecurityResponseType

Type of Security Definition message response.

Type: int

Allowed values in SecurityResponseTypeCodeSet:

Code	Name	Description
1	AcceptAsIs	Accept security proposal as is
2	AcceptWithRevisions	Accept security proposal with revisions as indicated in the message
3	ListOfSecurityTypesReturnedPerRequest	List of security types returned per request
4	ListOfSecuritiesReturnedPerRequest	List of securities returned per request
5	RejectSecurityProposal	Reject security proposal
6	CannotMatchSelectionCriteria	Can not match selection criteria

Used in messages: SecurityDefinition

48.2.327 SecuritySettlAgentAcctName

Name of SettlInstSource's account at local agent bank if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.328 SecuritySettlAgentAcctNum

SettlInstSource's account number at local agent bank if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.329 SecuritySettlAgentCode

BIC (Bank Identification Code–Swift managed) code of the SettlInstSource's local agent bank if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.330 SecuritySettlAgentContactName

Name of contact at local agent bank for SettlInstSource's account if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.331 SecuritySettlAgentContactPhone

Phone number for contact at local agent bank if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.332 SecuritySettlAgentName

Name of SettlInstSource's local agent bank if SettlLocation is not a depository

Type: String

Used in messages: SettlementInstructions

48.2.333 SecurityStatusReqID

Unique ID of a Security Status Request message.

Type: String

Used in messages: SecurityStatus, SecurityStatusRequest

48.2.334 SecurityTradingStatus

Identifies the trading status applicable to the transaction.

Type: int

Allowed values in SecurityTradingStatusCodeSet:

Code	Name	Description
1	OpeningDelay	Opening Delay
10	MarketOnCloseImbalanceSell	Market On Close Imbalance Sell
12	NoMarketImbalance	No Market Imbalance
13	NoMarketOnCloseImbalance	No Market On Close Imbalance
14	ITSPreOpening	ITS Pre-Opening
15	NewPriceIndication	New Price Indication
16	TradeDisseminationTime	Trade Dissemination Time
17	ReadyToTrade	Ready to trade (start of session)
18	NotAvailableForTrading	Not Available for trading (end of session)
19	NotTradedOnThisMarket	Not Traded on this Market
2	TradingHalt	Trading Halt
20	UnknownOrInvalid	Unknown or Invalid
3	Resume	Resume
4	NoOpen	No Open/No Resume
5	PriceIndication	Price Indication

Code	Name	Description
6	TradingRangeIndication	Trading Range Indication
7	MarketImbalanceBuy	Market Imbalance Buy
8	MarketImbalanceSell	Market Imbalance Sell
9	MarketOnCloseImbalanceBuy	Market On Close Imbalance Buy

Used in messages: SecurityStatus

48.2.335 SecurityType

Indicates type of security (ISITC spec)

Type: String

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
?	Wildcard	Wildcard entry (used on Security Definition Request message)
BA	BankersAcceptance	Bankers Acceptance
CB	ConvertibleBond	Convertible Bond (Note not part of ISITC spec)
CD	CertificateOfDeposit	Certificate Of Deposit
CMO	CollateralizedMortgageObligation	Collateralize Mortgage Obligation
CORP	CorporateBond	Corporate Bond
CP	CommercialPaper	Commercial Paper
CPP	CorporatePrivatePlacement	Corporate Private Placement
CS	CommonStock	Common Stock
FHA	FederalHousingAuthority	Federal Housing Authority
FHL	FederalHomeLoan	Federal Home Loan
FN	FederalNationalMortgageAssociation	Federal National Mortgage Association
FOR	ForeignExchangeContract	Foreign Exchange Contract
FUT	Future	Future
GN	GovernmentNationalMortgageAssociation	Government National Mortgage Association
GOVT	TreasuriesAgencyDebenture	Treasuries + Agency Debenture
IET	IOETTEMortgage	Mortgage IOETTE

Code	Name	Description
MF	MutualFund	Mutual Fund
MIO	MortgageInterestOnly	Mortgage Interest Only
MPO	MortgagePrincipalOnly	Mortgage Principal Only
MPP	MortgagePrivatePlacement	Mortgage Private Placement
MPT	MiscellaneousPassThrough	Miscellaneous Pass-Thru
MUNI	MunicipalBond	Municipal Bond
NONE	NoSecurityType	No ISITC Security Type
OPT	Option	Option
PS	PreferredStock	Preferred Stock
RP	RepurchaseAgreement	Repurchase Agreement
RVRP	ReverseRepurchaseAgreement	Reverse Repurchase Agreement
SL	StudentLoanMarketingAssociation	Student Loan Marketing Association
TD	TimeDeposit	Time Deposit
USTB	USTreasuryBillOld	US Treasury Bill
WAR	Warrant	Warrant
ZOO	CatsTigersAndLions	Cats, Tigers & Lions (a real code: US Treasury Receipts)

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest, SettlementInstructions

48.2.336 SellerDays

Specifies the number of days that may elapse before delivery of the security

Type: int

Used in groups: MDFullGrp, MDIncGrp

48.2.337 SellVolume

Number of shares sold.

Type: Qty

Used in messages: SecurityStatus

48.2.338 SenderCompID

Assigned value used to identify firm sending message.

Type: String

Used in components: StandardHeader

48.2.339 SenderLocationID

Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

48.2.340 SenderSubID

Assigned value used to identify specific message originator (desk, trader, etc.)

Type: String

Used in components: StandardHeader

48.2.341 SendingTime

Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in components: StandardHeader

48.2.342 SessionRejectReason

Code to identify reason for a session-level Reject message.

Type: int

Allowed values in SessionRejectReasonCodeSet:

Code	Name	Description
0	InvalidTagNumber	Invalid tag number
1	RequiredTagMissing	Required tag missing
10	SendingTimeAccuracyProblem	SendingTime accuracy problem
11	InvalidMsgType	Invalid MsgType
2	TagNotDefinedForThisMessageType	Tag not defined for this message type
3	UndefinedTag	Undefined Tag
4	TagSpecifiedWithoutAValue	Tag specified without a value
5	ValueIsIncorrect	Value is incorrect (out of range) for this tag
6	IncorrectDataFormatForValue	Incorrect data format for value
7	DecryptionProblem	Decryption problem
8	SignatureProblem	Signature problem
9	CompIDProblem	CompID problem

Used in messages: Reject

48.2.343 SettlBrkrCode

BIC (Bank Identification Code—Swift managed) code of the broker involved (i.e. for multi-company brokerage firms)

Type: String

Used in messages: SettlementInstructions

48.2.344 SettlCurrAmt

Total amount due expressed in settlement currency (includes the effect of the forex transaction)

Type: Amt

Used in groups: AllocGrp

Used in messages: ExecutionReport

48.2.345 SettlCurrency

Currency code of settlement denomination.

Type: Currency

Used in groups: AllocGrp, ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.346 SettlCurrFxRate

Foreign exchange rate used to compute SettlCurrAmt from Currency to SettlCurrency

Type: float

Used in groups: AllocGrp

Used in messages: ExecutionReport

48.2.347 SettlCurrFxRateCalc

Specifies whether or not SettlCurrFxRate should be multiplied or divided.

Type: char

Used in groups: AllocGrp

Used in messages: ExecutionReport

48.2.348 SettlDeliveryType

Identifies type of settlement

Type: int

Used in messages: SettlementInstructions

48.2.349 SettlDepositoryCode

Broker's account code at the depository (i.e. CEDEL ID for CEDEL, FINS for DTC, or Euroclear ID for Euroclear) if SettlLocation is a depository

Type: String

Used in messages: SettlementInstructions

48.2.350 SettlInstCode

BIC (Bank Identification Code—Swift managed) code of the institution involved (i.e. for multi-company institution firms)

Type: String

Used in messages: SettlementInstructions

48.2.351 SettlInstID

Unique identifier for Settlement Instructions message.

Type: String

Used in messages: SettlementInstructions

48.2.352 SettlInstMode

Indicates mode used for Settlement Instructions

Type: char

Allowed values in SettlInstModeCodeSet:

Code	Name	Description
0	Default	Default
1	StandingInstructionsProvided	Standing Instructions Provided
2	SpecificAllocationAccountOverriding	Specific Allocation Account Overriding
3	SpecificAllocationAccountStanding	Specific Allocation Account Standing

Used in groups: AllocGrp, ListOrdGrp

Used in messages: SettlementInstructions

48.2.353 SettlInstRefID

Reference identifier for the SettlInstID with Cancel and Replace SettlInstTransType transaction types.

Type: String

Used in messages: SettlementInstructions

48.2.354 SettlInstSource

Indicates source of Settlement Instructions

Type: char

Allowed values in SettlInstSourceCodeSet:

Code	Name	Description
1	BrokerCredit	Brokers Instructions
2	Institution	Institutions Instructions

Used in messages: SettlementInstructions

48.2.355 SettlInstTransType

Settlement Instructions message transaction type

Type: char

Allowed values in SettlInstTransTypeCodeSet:

Code	Name	Description
C	Cancel	Cancel
N	New	New
R	Replace	Replace

Used in messages: SettlementInstructions

48.2.356 SettlLocation

Identifies Settlement Depository or Country Code (ISITC spec) using ISO 3166 (2 character) representing the country of settlement.

Type: String

Allowed values in SettlLocationCodeSet:

Code	Name	Description
CED	CEDEL	CEDEL
DTC	DepositoryTrustCompany	Depository Trust Company
EUR	EuroClear	Euroclear
FED	FederalBookEntry	Federal Book Entry
ISO Country Code	LocalMarketSettleLocation	Local Market Settle Location
PNY	Physical	Physical
PTC	ParticipantTrustCompany	Participant Trust Company

Used in messages: SettlementInstructions

48.2.357 SettlmntTyp

Indicates order settlement period. Absence of this field is interpreted as Regular. Regular is defined as the default settlement period for the particular security on the exchange of execution.

Type: char

Allowed values in SettlmntTypCodeSet:

Code	Name	Description
0	Regular	Regular
1	Cash	Cash
2	NextDay	Next Day
3	TPlus2	T+2
4	TPlus3	T+3
5	TPlus4	T+4
6	Future	Future
7	WhenAndIfIssued	When Issued
8	SellersOption	Sellers Option
9	TPlus5	T+ 5

Used in groups: BidCompReqGrp, BidCompRspGrp, ListOrdGrp

Used in messages: Allocation, ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.358 Shares

Number of shares (Prior to FIX 4.2 this field was of type int)

Type: Qty

Used in messages: Advertisement, Allocation

48.2.359 Side

Side of order

Type: char

Allowed values in SideCodeSet:

Code	Name	Description
1	Buy	Buy
2	Sell	Sell
3	BuyMinus	Buy minus
4	SellPlus	Sell plus
5	SellShort	Sell short
6	SellShortExempt	Sell short exempt
7	Undisclosed	Undisclosed (valid for IOI and List Order messages only)
8	Cross	Cross (orders where counterparty is an exchange, valid for all messages except IOIs)
9	CrossShort	Cross short

Used in groups: BidCompReqGrp, BidCompRspGrp, InstrmtStrkPxGrp, ListOrdGrp, QuotReqGrp, UndInstrmtGrp

Used in messages: Allocation, DontKnowTrade, ExecutionReport, IOI, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, QuoteStatusRequest, SettlementInstructions

48.2.360 SideValue1

Amounts in currency

Type: Amt

Used in messages: BidRequest

48.2.361 SideValue2

Amounts in currency

Type: Amt

Used in messages: BidRequest

48.2.362 SideValueInd

Code to identify which "SideValue" the value refers to. SideValue1 and SideValue2 are used as opposed to Buy or Sell so that the basket can be quoted either way as Buy or Sell.

Type: int

Used in groups: BidDescReqGrp, ListOrdGrp

48.2.363 Signature

Electronic signature

Type: data

Used in components: StandardTrailer

48.2.364 SignatureLength

Number of bytes in signature field.

Type: int

Used in components: StandardTrailer

48.2.365 SolicitedFlag

Indicates whether or not the order was solicited.

Type: Boolean

Allowed values in SolicitedFlagCodeSet:

Code	Name	Description
N	WasNotSolicited	Was not solicited
Y	WasSolicited	Was solicited

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle

48.2.366 SpreadToBenchmark

For Fixed Income. Basis points relative to a benchmark. To be expressed as "count of basis points" (vs. an absolute value). E.g. High Grade Corporate Bonds may express price as basis points relative to benchmark (the Benchmark field). Note: Basis points can be negative.

Type: PriceOffset

Used in messages: IOI

48.2.367 StandardHeader

The standard FIX message header

Name	Mult.	Type	Description
BeginString	[1..1]	String	FIX.4.2 (Always unencrypted, must be first field in message)
BodyLength	[1..1]	int	(Always unencrypted, must be second field in message)
MsgType	[1..1]	CodeSet	(Always unencrypted, must be third field in message)
SenderCompID	[1..1]	String	(Always unencrypted)
TargetCompID	[1..1]	String	(Always unencrypted)
OnBehalfOfCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)
DeliverToCompID	[0..1]	String	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)

Name	Mult.	Type	Description
SecureDataLen	[0..1]	int	Required to identify length of encrypted section of message. (Always unencrypted)
SecureData	[0..1]	data	Required when message body is encrypted. Always immediately follows SecureDataLen field.
MsgSeqNum	[1..1]	int	(Can be embedded within encrypted data section.)
SenderSubID	[0..1]	String	(Can be embedded within encrypted data section.)
SenderLocationID	[0..1]	String	Sender's LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
TargetSubID	[0..1]	String	"ADMIN" reserved for administrative messages not intended for a specific user. (Can be embedded within encrypted data section.)
TargetLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) (Can be embedded within encrypted data section.)
OnBehalfOfSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
OnBehalfOfLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToSubID	[0..1]	String	Trading partner SubID used when delivering messages via a third party. (Can be embedded within encrypted data section.)
DeliverToLocationID	[0..1]	String	Trading partner LocationID (i.e. geographic location and/or desk) used when delivering messages via a third party. (Can be embedded within encrypted data section.)
PossDupFlag	[0..1]	CodeSet	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. (Can be embedded within encrypted data section.)
PossResend	[0..1]	CodeSet	Required when message may be duplicate of another message sent under a different sequence number. (Can be embedded within encrypted data section.)
SendingTime	[1..1]	UTCTimestamp	(Can be embedded within encrypted data section.)

Name	Mult.	Type	Description
OrigSendingTime	[0..1]	UTCTimestamp	Required for message resent as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.)
XmlDataLen	[0..1]	int	Required when specifying XmlData to identify the length of a XmlData message block. (Can be embedded within encrypted data section.)
XmlData	[0..1]	data	Can contain an XML-formatted message block (e.g. FIXML). Always immediately follows XmlDataLen field. (Can be embedded within encrypted data section.) See Appendix M – FIXML Support
MessageEncoding	[0..1]	CodeSet	Type of message encoding (non-ASCII characters) used in a message's "Encoded" fields. Required if any "Encoding" fields are used.
LastMsgSeqNumProcessed	[0..1]	int	The last MsgSeqNum value received and processed. Can be specified on every message sent. Useful for detecting a backlog with a counterparty.
OnBehalfOfSendingTime	[0..1]	UTCTimestamp	Used when a message is sent via a "hub" or "service bureau". If A sends to Q (the hub) who then sends to B via a separate FIX session, then when Q sends to B the value of this field should represent the SendingTime on the message A sent to Q. (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, BidResponse, BusinessMessageReject, DontKnowTrade, Email, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MassQuote, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderList, OrderSingle, OrderStatusRequest, Quote, QuoteAcknowledgement, QuoteCancel, QuoteRequest, QuoteStatusRequest, Reject, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest, SequenceReset, SettlementInstructions, TestRequest, TradingSessionStatus, TradingSessionStatusRequest

48.2.368 StandardTrailer

The standard FIX message trailer

Name	Mult.	Type	Description
SignatureLength	[0..1]	int	Required when trailer contains signature. Note: Not to be included within SecureData field
Signature	[0..1]	data	Note: Not to be included within SecureData field
CheckSum	[1..1]	String	(Always unencrypted, always last field in message)

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, BidResponse, BusinessMessageReject, DontKnowTrade, Email, ExecutionReport, Heartbeat, IOI, ListCancelRequest, ListExecute, ListStatus, ListStatusRequest, ListStrikePrice, Logon, Logout, MarketDataIncrementalRefresh, MarketDataRequest, MarketDataRequestReject, MarketDataSnapshotFullRefresh, MassQuote, News, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderList, OrderSingle, OrderStatusRequest, Quote, QuoteAcknowledgement, QuoteCancel, QuoteRequest, QuoteStatusRequest, Reject, ResendRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest, SequenceReset, SettlementInstructions, TestRequest, TradingSessionStatus, TradingSessionStatusRequest

48.2.369 StandInstDbID

Unique identifier used on the Standing Instructions database for the Standing Instructions to be referenced.

Type: String

Used in messages: SettlementInstructions

48.2.370 StandInstDbName

Name of the Standing Instruction database represented with StandInstDbType (i.e. the Global Custodian's name).

Type: String

Used in messages: SettlementInstructions

48.2.371 StandInstDbType

Identifies the Standing Instruction database used

Type: int

Allowed values in StandInstDbTypeCodeSet:

Code	Name	Description
0	Other	Other
1	DTCSID	DTC SID
2	ThomsonALERT	Thomson ALERT
3	AGlobalCustodian	A Global Custodian (StandInstDbName must be provided)

Used in messages: SettlementInstructions

48.2.372 StopPx

Price per share

Type: Price

Used in groups: ListOrdGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.373 StrikePrice

Strike Price for an Option.

Type: Price

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.374 StrikeTime

The time at which current market prices are used to determine the value of a basket.

Type: UTCTimestamp

Used in messages: BidRequest

48.2.375 Subject

The subject of an Email message

Type: String

Used in messages: Email

48.2.376 SubscriptionRequestType

Subscription Request Type

Type: char

Allowed values in SubscriptionRequestTypeCodeSet:

Code	Name	Description
0	Snapshot	Snapshot
1	SnapshotAndUpdates	Snapshot + Updates (Subscribe)
2	DisablePreviousSnapshot	Disable previous Snapshot + Update Request (Unsubscribe)

Used in messages: MarketDataRequest, SecurityStatusRequest, TradingSessionStatusRequest

48.2.377 Symbol

Ticker symbol

Type: String

Used in groups: InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest,

Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.378 SymbolSfx

Additional information about the security (e.g. preferred, warrants, etc.). Note also see SecurityType. Valid values: As defined in the NYSE Stock and bond Symbol Directory and in the AMEX Fitch Directory

Type: String

Used in groups: InstrmtGrp, InstrmtMDReqGrp, InstrmtStrkPxGrp, ListOrdGrp, MDIncGrp, QuotCxlEntriesGrp, QuotReqGrp, QuoteEntryAckGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, DontKnowTrade, ExecutionReport, IOI, MarketDataSnapshotFullRefresh, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, OrderStatusRequest, Quote, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest

48.2.379 TargetCompID

Assigned value used to identify receiving firm.

Type: String

Used in components: StandardHeader

48.2.380 TargetLocationID

Assigned value used to identify specific message destination's location (i.e. geographic location and/or desk, trader)

Type: String

Used in components: StandardHeader

48.2.381 TargetSubID

Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.

Type: String

Used in components: StandardHeader

48.2.382 TestReqID

Identifier included in Test Request message to be returned in resulting Heartbeat

Type: String

Used in messages: Heartbeat, TestRequest

48.2.383 Text

Free format text string (Note: this field does not have a specified maximum length)

Type: String

Used in groups: BidCompRspGrp, InstrmtStrkPxGrp, LinesOfTextGrp, ListOrdGrp, MDFullGrp, MDIncGrp, OrdListStatGrp

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, BusinessMessageReject, DontKnowTrade, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatusRequest, Logout, MarketDataRequestReject, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, QuoteAcknowledgement, Reject, SecurityDefinition, SecurityDefinitionRequest, TradingSessionStatus

48.2.384 TickDirection

Direction of the "tick".

Type: char

Allowed values in TickDirectionCodeSet:

Code	Name	Description
0	PlusTick	Plus Tick
1	ZeroPlusTick	Zero-Plus Tick
2	MinusTick	Minus Tick
3	ZeroMinusTick	Zero-Minus Tick

Used in groups: MDFullGrp, MDIncGrp

48.2.385 TimeInForce

Specifies how long the order remains in effect. Absence of this field is interpreted as DAY.

Type: char

Allowed values in TimeInForceCodeSet:

Code	Name	Description
0	Day	Day
1	GoodTillCancel	Good Till Cancel (GTC)
2	AtTheOpening	At the Opening (OPG)
3	ImmediateOrCancel	Immediate or Cancel (IOC)
4	FillOrKill	Fill or Kill (FOK)
5	GoodTillCrossing	Good Till Crossing (GTX)
6	GoodTillDate	Good Till Date

Used in groups: ListOrdGrp, MDFullGrp, MDIncGrp

Used in messages: ExecutionReport, OrderCancelReplaceRequest, OrderSingle

48.2.386 TotalNumSecurities

Total number of securities.

Type: int

Used in messages: BidRequest, SecurityDefinition

48.2.387 TotalVolumeTraded

Total volume (quantity) traded.

Type: Qty

Used in groups: MDIncGrp

Used in messages: MarketDataSnapshotFullRefresh, TradingSessionStatus

48.2.388 TotNoOrders

Total number of list order entries across all messages. Should be the sum of all NoOrders in each message that has repeating list order entries related to the same ListID. Used to support fragmentation. (Prior to FIX 4.2 this field was named "ListNoOrds")

Type: int

Used in messages: ListStatus, OrderList

48.2.389 TotNoStrikes

Total number of strike price entries across all messages. Should be the sum of all NoStrikes in each message that has repeating strike price entries related to the same ListID. Used to support fragmentation.

Type: int

Used in messages: ListStrikePrice

48.2.390 TotQuoteEntries

Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set.

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp

48.2.391 TradeCondition

Space-delimited list of conditions describing a trade

Type: MultipleValueString

Allowed values in TradeConditionCodeSet:

Code	Name	Description
A	Cash	Cash (only) Market
B	AveragePriceTrade	Average Price Trade
C	CashTrade	Cash Trade (same day clearing)
D	NextDay	Next Day (only) Market

Code	Name	Description
E	Opening	Opening / Reopening Trade Detail
F	IntradayTradeDetail	Intraday Trade Detail
G	Rule127Trade	Rule 127 Trade (NYSE)
H	Rule155Trade	Rule 155 Trade (Amex)
I	SoldLast	Sold Last (late reporting)
J	NextDayTrade	Next Day Trade (next day clearing)
K	Opened	Opened (late report of opened trade)
L	Seller	Seller
M	Sold	Sold (out of sequence)
N	StoppedStock	Stopped Stock (guarantee of price but does not execute the order)

Used in groups: MDFullGrp, MDIncGrp

48.2.392 TradeDate

Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).

Type: LocalMktDate

Used in messages: Advertisement, Allocation, AllocationAck, BidRequest, ExecutionReport, SettlementInstructions

48.2.393 TradeType

Code to represent the type of trade.

Type: char

Allowed values in TradeTypeCodeSet:

Code	Name	Description
A	Agency	Agency
G	VWAPGuarantee	VWAP Guarantee
J	GuaranteedClose	Guaranteed Close
R	RiskTrade	Risk Trade

Code	Name	Description

Used in messages: BidRequest

48.2.394 TradingSessionID

Identifier for Trading Session Can be used to represent a specific market trading session (e.g. "PRE-OPEN", "CROSS_2", "AFTER-HOURS", "TOSTNET1", "TOSTNET2", etc). Values should be bi-laterally agreed to between counterparties.

Type: String

Used in groups: BidCompReqGrp, BidCompRspGrp, InstrmtMDReqGrp, MDFullGrp, MDIncGrp, QuotReqGrp, QuoteEntryGrp, TrdgSesGrp

Used in messages: Advertisement, Allocation, ExecutionReport, Quote, QuoteAcknowledgement, QuoteCancel, QuoteStatusRequest, SecurityDefinition, SecurityDefinitionRequest, SecurityStatus, SecurityStatusRequest, SettlementInstructions, TradingSessionStatus, TradingSessionStatusRequest

48.2.395 TradSesCloseTime

Closing time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

48.2.396 TradSesEndTime

End time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

48.2.397 TradSesMethod

Method of trading

Type: int

Allowed values in TradSesMethodCodeSet:

Code	Name	Description
1	Electronic	Electronic
2	OpenOutcry	Open Outcry
3	TwoParty	Two Party

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

48.2.398 TradSesMode

Trading Session Mode

Type: int

Allowed values in TradSesModeCodeSet:

Code	Name	Description
1	Testing	Testing
2	Simulated	Simulated
3	Production	Production

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

48.2.399 TradSesOpenTime

Time of the opening of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

48.2.400 TradSesPreCloseTime

Time of the pre-closed of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

48.2.401 TradSesReqID

Unique ID of a Trading Session Status message.

Type: String

Used in messages: TradingSessionStatus, TradingSessionStatusRequest

48.2.402 TradSesStartTime

Starting time of the trading session

Type: UTCTimestamp

Used in messages: TradingSessionStatus

48.2.403 TradSesStatus

State of the trading session.

Type: int

Allowed values in TradSesStatusCodeSet:

Code	Name	Description
1	Halted	Halted
2	Open	Open
3	Closed	Closed
4	PreOpen	Pre-Open
5	PreClose	Pre-Close

Used in messages: TradingSessionStatus

48.2.404 TransactTime

Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: ListOrdGrp, QuotReqGrp, QuoteEntryGrp

Used in messages: Advertisement, Allocation, AllocationAck, ExecutionReport, IOI, ListCancelRequest, ListExecute, ListStatus, OrderCancelReject, OrderCancelReplaceRequest, OrderCancelRequest, OrderSingle, Quote, SecurityStatus, SettlementInstructions

48.2.405 TrdgSesGrp

No component usage documentation for TrdgSesGrp

Name	Mult.	Type	Description
NoTradingSessions	[1..1]	int	
TradingSessionID	[0..1]	String	Required if NoTradingSessions is > 0.

Used in groups: ListOrdGrp

Used in messages: OrderCancelReplaceRequest, OrderSingle

48.2.406 UnderlyingContractMultiplier

Underlying security's ContractMultiplier. See ContractMultiplier field for description

Type: float

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.407 UnderlyingCouponRate

Underlying security's CouponRate. See CouponRate field for description

Type: float

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.408 UnderlyingCurrency

Underlying security's Currency. See Currency field for description and valid values

Type: Currency

Used in groups: UndInstrmtGrp

48.2.409 UnderlyingIDSource

Underlying security's IDSource.

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.410 UnderlyingIssuer

Underlying security's Issuer. See Issuer field for description

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.411 UnderlyingMaturityDay

Underlying security's MaturityDay. See MaturityDay field for description

Type: DayOfMonth

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.412 UnderlyingMaturityMonthYear

Underlying security's MaturityMonthYear. Required if UnderlyingMaturityDay is specified. See Maturity-MonthYear field for description

Type: MonthYear

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.413 UnderlyingOptAttribute

Underlying security's OptAttribute. See OptAttribute field for description

Type: char

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.414 UnderlyingPutOrCall

Underlying security's PutOrCall. See PutOrCall field for description

Type: int

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.415 UnderlyingSecurityDesc

Underlying security's SecurityDesc. See SecurityDesc field for description

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.416 UnderlyingSecurityExchange

Underlying security's SecurityExchange. Can be used to identify the underlying security.

Type: Exchange

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.417 UnderlyingSecurityID

Underlying security's SecurityID. See SecurityID field for description

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.418 UnderlyingSecurityType

Underlying security's SecurityType.

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.419 UnderlyingStrikePrice

Underlying security's StrikePrice. See StrikePrice field for description

Type: Price

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.420 UnderlyingSymbol

Underlying security's Symbol. See Symbol field for description

Type: String

Used in groups: QuotCxlEntriesGrp, QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.421 UnderlyingSymbolSfx

Underlying security's SymbolSfx. See SymbolSfx field for description

Type: String

Used in groups: QuotSetAckGrp, QuotSetGrp, UndInstrmtGrp

48.2.422 UndInstrmtGrp

No component usage documentation for UndInstrmtGrp

Name	Mult.	Type	Description
NoRelatedSym	[1..1]	int	
UnderlyingSymbol	[0..1]	String	Must be specified as the first field in the repeating group. Required if NoRelatedSym > 0.
UnderlyingSymbolSfx	[0..1]	String	
UnderlyingSecurityID	[0..1]	String	
UnderlyingIDSource	[0..1]	String	
UnderlyingSecurityType	[0..1]	String	Must be specified if a Future or Option. If a Future: UnderlyingSymbol, UnderlyingSecurityType, and UnderlyingMaturityMonthYear are required. If an Option: UnderlyingSymbol, UnderlyingSecurityType, UnderlyingMaturityMonthYear, PutOrCall, and UnderlyingStrikePrice are required.

Name	Mult.	Type	Description
UnderlyingMaturityMonthYear	[0..1]	MonthYear	Specifies the month and year of maturity. Required if UnderlyingMaturityDay is specified.
UnderlyingMaturityDay	[0..1]	DayOfMonth	Can be used in conjunction with UnderlyingMaturityMonthYear to specify a particular maturity date.
UnderlyingPutOrCall	[0..1]	int	For Options.
UnderlyingStrikePrice	[0..1]	Price	For Options.
UnderlyingOptAttribute	[0..1]	char	For Options.
UnderlyingContractMultiplier	[0..1]	float	For Fixed Income, Convertible Bonds, Derivatives, etc.
UnderlyingCouponRate	[0..1]	float	For Fixed Income.
UnderlyingSecurityExchange	[0..1]	Exchange	Can be used to identify the security.
UnderlyingIssuer	[0..1]	String	
EncodedUnderlyingIssuerLen	[0..1]	int	Must be set if EncodedUnderlyingIssuer field is specified and must immediately precede it.
EncodedUnderlyingIssuer	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingIssuer field in the encoded format specified via the MessageEncoding field.
UnderlyingSecurityDesc	[0..1]	String	
EncodedUnderlyingSecurityDescLen	[0..1]	int	Must be set if EncodedUnderlyingSecurityDesc field is specified and must immediately precede it.
EncodedUnderlyingSecurityDesc	[0..1]	data	Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc field in the encoded format specified via the MessageEncoding field.
RatioQty	[0..1]	Qty	Quantity of particular leg in the Security
Side	[0..1]	CodeSet	Indicates if this leg of the security is to be Bought or Sold as part of this complex security.
UnderlyingCurrency	[0..1]	Currency	

Used in messages: SecurityDefinition, SecurityDefinitionRequest

48.2.423 UnsolicitedIndicator

Indicates whether or not message is being sent as a result of a subscription request or not.

Type: Boolean

Allowed values in UnsolicitedIndicatorCodeSet:

Code	Name	Description
N	MessageIsBeingSentAsAResultOfAPriorRequest	Message is being sent as a result of a prior request
Y	MessageIsBeingSentUnsolicited	Message is being sent unsolicited

Used in messages: SecurityStatus, TradingSessionStatus

48.2.424 Urgency

Urgency flag

Type: char

Allowed values in UrgencyCodeSet:

Code	Name	Description
0	Normal	Normal
1	Flash	Flash
2	Background	Background

Used in messages: News

48.2.425 URLLink

A URL (Uniform Resource Locator) link to additional information (i.e. http://www.XYZ.com/research.html)

Type: String

Used in messages: Advertisement, IOI, News

48.2.426 ValidUntilTime

Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT")

Type: UTCTimestamp

Used in groups: QuoteEntryGrp

Used in messages: IOI, Quote

48.2.427 ValueOfFutures

Used in EFP trades

Type: Amt

Used in groups: BidDescReqGrp

48.2.428 WaveNo

Identifier to aid in the management of multiple lists derived from a single, master list.

Type: String

Used in groups: OrdAllocGrp

48.2.429 WtAverageLiquidity

Overall weighted average liquidity expressed as a % of average daily volume. Represented as a percentage.

Type: float

Used in messages: BidRequest

48.2.430 XmlData

Actual XML data stream (e.g. FIXML). See appropriate XML reference (e.g. FIXML). Note: may contain embedded SOH characters.

Type: data

Used in components: StandardHeader

48.2.431 XmlDataLen

Length of the XmlData data block.

Type: int

Used in components: StandardHeader