Solid FX FIX Specification

Version	Date	Remarks
1.00	01 June 2009	Initial version
1.01	04 November 2010	Textual revisions
1.02	09 November 2010	Textual revisions
1.03	22 November 2010	Textual revisions
1.04	14 December 2010	Textual revisions
1.05	17 December 2010	Textual revisions
1.06	05 January 2011	Added support for tag 210 (maxShow) in NewOrderSingle message. Added support for Stop orders.
1.07	07 March 2011	Added support for tag 266 in Market Data Request message.
1.08	03 May 2011	Textual revisions
1.09	03 June 2011	Added support for N tiers of market data in addition to full book and top of book, see tag 264 in MarketDataRequest message.
1.10	13 July 2011	Added support for FILL_OR_KILL
1.11	9 November 2011	Textual revisions
1.12	15 December 2011	Added support for: Trailing Stop orders ListStatusRequest/ListStatus.
1.13	27 January 2012	Textual revisions
1.14	7 June 2012	Support PENDING_CANCEL
1.15	6 November 2012	Textual revisions
1.16	5 December 2012	Support SuspendResume
1.17	8 April 2013	Removed MDEntryType =”2” (Trade) for MarketDataSnapshotFullRefresh. Trades will only be sent through TradeInterface.
2.0.0	18 April 2013	Introduced new TimeInForce “GoodForMillis”
2.0.1	27 May 2013	Textual revisions
2.0.2	2 July 2013	Added ‘Account’ to NewOrderSingle
2.0.3	31 March 2014	Removed MDEntryPositionNo and TickDirection from MarketDataSnapshotFullRefresh
2.0.3	5 August 2014	Rolled back removal of MDEntryPositionNo from MarketDataSnapshotFullRefresh
2.1.0	1 December 2014	• Added MinQty to MarketDataSnapshotFullRefresh. • Added order account to ExecutionReport. • Updated Supported Symbols list.
2.2.0	6 January 2015	MarketDataSnapshotFullRefresh: all tags except MinQty are required.
2.2.1	2 February 2015	Adjusted opening hours to current situation
2.3	27 August 2015	Added Terms currency trading functionality
2.3.1	25 April 2016	Removed OrdType ‘R’. Stop (loss) is OrdType ‘3’
2.4.0	11 October 2016	Added the following fields: • MarketDataSnapshotFullRefresh.QuoteEntryID – Mandatory

Version	Date	Remarks
		• MarketDataSnapshotFullRefresh.QuoteCondition – Optional • NewOrderSingle.QuoteID – Optional
2.4.1	6 March 2017	Adding documentation for field TotalNumSecurities of the SecurityDefinition message.
2.5	4 October 2018	• New document design. • Added ClearingAccount to NewOrderSingle and ExecutionReport. • Moved Supported Symbols to separate document.
2.5.1	18 June 2019	• Renamed Stop -> Stop (Loss) throughout document. • Renamed Stop Loss -> OCO throughout document.
2.6	15 February 2021	Added functionality to retrieve Settlement Dates for each of the symbols: added field IncludeSettlementDate to SecurityDefinitionRequest and field FutSettDate to SecurityDefinition.
3.0	10 March 2022	Rearranged paragraphs and Added NDF information.
3.0.1	22 April 2025	Added CxlRejReasons

Contents

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Introduction

This document provides a detailed overview of the FIX 4.2 implementation for the Solid FX (SFX) trading platform. This functionality is intended for clients who wish to receive market data and manage orders on the platform. It is assumed that the reader of this document is familiar with the FIX protocol. Detailed information on FIX can be found at http://www.fixprotocol.org. The Solid FX platform offers two FIX connections for clients:

1. FIX connection for Market Data
2. FIX connection for Order Entry

The Solid FX platform opens Sunday at 17:05 ET and closes at Friday 17:00 ET. The FIX connections will be unavailable from 17:00 ET – 17:05 ET from Monday to Thursday. Please note that Daylight Savings Time applies when in observance.

The message sequence number for the Market Data connection will be set to 1 at logon. The message sequence number for the Order Entry connection will be set to 1 at the start of the trading session, i.e. 17:05 ET. The connecting client can force a reset of the message sequence number (by setting ResetSeqNumFlag=Y), although this is not recommended because of a possible loss of trade related messages.

Sessions to both FIX connections have a configured maximum message throughput limit. When this limit is reached, an incoming message will be answered by a BusinessMessageReject message indicating that the throughput limit is violated.

Standard specification

Header

Every message needs to start with the following standard header:

Tag	Field name	Required	Comments
8	BeginString	Y	Message start – “FIX.4.2”.
9	BodyLength	Y	Message length in bytes.
35	MsgType	Y	Message type.
49	SenderCompID	Y	Trading ID provided by Solid FX .
56	TargetCompID	Y	Trading ID of the Solid FX platform.
34	MsgSeqNum	Y	Message sequence number.
43	PossDupFlag	N	Indicates if this message has possibly been retransmitted.
52	SendingTime	Y	The UTC timestamp of the message.

Trailer

Every message needs to end with the following standard trailer:

Tag	Field name	Required	Comments
10	CheckSum	Y	Contains the checksum of the contents of the message (excluding the CheckSum itself) in 3 characters. The checksum is calculated by taking the sum of all bytes of the message; the checksum is then found by using the last 8 bits.

Session level and standard messages

The following session level messages are supported:

In/Out	Message	MsgType (35)	Description
In/Out	Heartbeat	0	Monitors the status of the connection.
In/Out	Test Request	1	Forces a heartbeat from the opposing side.
In	Resend Request	2	Initiates retransmission of messages.
Out	Reject	3	Rejects an incoming message.
Out	Sequence Reset	4	Resets the message sequence number.
In/Out	Logon	A	Logs a user on and acknowledges a logon.
In/Out	Logout	5	Logs a user out and acknowledges a logout.
Out	Business Message Reject	j	Rejects incoming business message.

Heartbeat

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 0]
112	TestReqID	N	Required if this is a response to a Test Request message.
	Standard trailer	Y	

Resend request

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 2]
7	BeginSeqNo	Y	First sequence number to be resent.
16	EndSeqNo	Y	Last sequence number to be resent. Should be set to 0 when all messages following BeginSeqNo need to be resent.
	Standard trailer	Y	

Reject

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 3]
371	RefTagID	N	The tag number of the field being referenced.
372	RefMsgType	N	The MsgType of the message being referenced.
373	SessionRejectReason	N	Reason why the message has been rejected.
45	RefSeqNum	Y	MsgSeqNum of the rejected message.
58	Text	N	Explaining text.
	Standard trailer	Y	

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Logon

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = A]
98	EncryptMethod	Y	Encryption – “0”
108	HeartBtInt	Y	Heartbeat interval in seconds.
141	ResetSeqNumFlag	N	Indicates if both incoming and outgoing sequence numbers should be reset to 1.
554	Password	Y	Assigned password.
	Standard trailer	Y	

Logout

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 5]
58	Text	N	Logout message.
	Standard trailer	Y	

Business Message Reject

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = j]
372	RefMsgType	Y	MsgType of the rejected message.
380	BusinessRejectReason	Y	Reason for rejection.
58	Text	N	Explaining text.
	Standard trailer	Y	

FIX Market Data Session

Through market data subscriptions, clients can view the available liquidity of a specific market that's offered by the Solid FX platform. Optionally clinets can request security definitions before requesting market data. The Solid FX platform will stream Market Data Snapshot/Full Refresh messages towards the connected client based on the received Market Data Request(s). Market Data Snapshot/Full Refresh messages are in base (CCY1) currency. Market data entries are marked as "Indicative" if the QuoteCondition has value: "B". If no QuoteCondition is specified, the market data entry is considered "Active".

Supported messages:

In/Out	Message	MsgType (35)	Description
In	Security Definition Request	c	Requests available security definition(s).
Out	Security Definition	d	Returns security definition by request.
In	Market Data Request	V	Requests market data stream.
Out	Market Data Request Reject	Y	Rejects market data request.
Out	Market Data – Snapshot/Full refresh	W	Returns market data stream by request.

Security Definition Request

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = c]
320	SecurityReqID	Y	Unique ID for this message.
321	SecurityRequestType	Y	Type of request. The actual value is ignored, value "3" (Request List Securities) is always assumed.
6723	IncludeSettlementDate	N	Specifies whether each SecurityDefinition message should also contain the Settlement Date for trades done during the current session. Default "N".
	Standard trailer	Y	

Security Definition

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = d]
320	SecurityReqID	Y	ID of the Security Definition Request message.
322	SecurityResponseID	Y	Unique ID for this message.
393	TotalNumSecurities	Y	The number of securities in the message. Always 1.
55	Symbol	Y	Identifier for the requested symbol.
6666	TickSize	N	*Custom field, STRING*. Tick size for price changes – e.g. "0.0001".
64	FutSettDate	N	Contains the Settlement Date for trades done during the current session .Will be present when IncludeSettlementDate is set to "Y" on the request.
541	MaturityDate	N	Contains Fixing Dates for NDF instruments
63	SettlType	N	Contains Tenor Information for NDF instruments
167	SecurityType	N	Contains FXSPOT or FXNDF
	Standard trailer	Y	

Market Data Request

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = V]
262	MDReqID	Y	Unique ID for this message.
263	SubscriptionRequestType	Y	Type of market data request.
264	MarketDepth	Y	Depth of market.
265	MDUpdateType	Y	Type of market updates the client will receive.
266	AggregatedBook	N	Specification whether or not book entries should be aggregated.
110	MinQty	N	Minimum order size of received market data. Specifying this tag will filter the received market data and only show orders for the specified quantity or higher. NB: this will not impact the matching of submitted orders.
267	NoMDEntryTypes	Y	Number of MDEntryType fields the client requests. Must be present, but actual values will be ignored. When a client subscribes, they will receive bid/offer/trade information.
→ 269	MDEntryType	Y	Type of Market Data Entry the client wishes to receive – value is ignored.
146	NoRelatedSym	Y	Number of instruments requested.
→ 55	Symbol	Y	Symbol identifier for the requested instrument.
→ 63	SettlType	N	Tenor for NDF instrument (default = SP)
→ 167	SecurityType	N	FXSPOT or FXNDF (default = FXSPOT)
	Standard trailer	Y	

Market Data Request Reject

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = Y]
262	MDReqID	Y	The MDReqID of the MarketDataRequest message.
281	MDReqRejReason	N	Reason for the rejection.
58	Text	N	Explaining text.
	Standard trailer	Y	

Market Data Snapshot/Full Refresh

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = W]
262	MDReqID	Y	The MDReqID of the MarketDataRequest message.
55	Symbol	Y	Identifier for the symbol.
63	SettlType	N	Omitted for SP
167	SecurityType	N	Omitted for FXSPOT
268	NoMDEntries	Y	Number of market data entries in this snapshot.
→ 269	MDEntryType	Y	Type of market data entry.
→ 270	MDEntryPx	Y	Price of the market data entry.
→ 271	MDEntrySize	Y	Size of the market data entry.
→ 110	MinQty	N	MinQty of the market data entry.
→ 290	MDEntryPositionNo	Y	Position of the bid or offer.
→ 299	QuoteEntryID	Y	Unique id of the market data entry.
→ 276	QuoteCondition	N	Condition of the market data entry.
	Standard trailer	Y	

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FIX Order Entry Session

Using the Order Entry FIX connection clients can submit orders to the Solid FX platform. Solid FX can use multiple PBs for clearing trades. The PB that will be used can be specified in the NewOrderSingle message by tag ClearingAccount (440). A client decides for each order which PB will be used. The used values will be specified by Solid FX during the onboarding process. If there is only one PB applicable, the ClearingAccount tag should be omitted in the NewOrderSingle message.Order types.

Order types

The Solid FX platform supports the following order types:

Limit
A Limit order is an order to buy or sell at a specific price or better.

Market
A Market order is an order to buy or sell at the best market price available to the client.

Stop (Loss)
A Stop (Loss) order is an order that becomes active as an IOC market order when a configured number of available quotes on the stop side is equal to or worse than the stop price. Triggering rules:

- Buy Order: if a configured number of bids or offers (determined by Stop Side) >= stop price.
- Sell Order: if a configured number of bids or offers (determined by Stop Side) <= stop price.

One Cancels Other (OCO)
An OCO order is a limit order that has a built-in security: the Stop Price. The order acts as a limit order, combined with a Stop (Loss) order. When a configured number of available quotes on the stop side is equal to or worse than the stop price the limit order is changed into an IOC market order. Triggering rules:

- Buy Order: if a configured number of bids or offers (determined by Stop Side) >= stop price.
- Sell Order: if a configured number of bids or offers (determined by Stop Side) <= stop price.

Trailing stop
A Trailing Stop order is a Stop order that, when active, trails the market at the specified side (StopTriggerSide) by a specified TrailingStopAmount. A trailing stop order becomes active when the available market reaches the TrailingStopTriggerPrice. If the specified TrailingStopTriggerPrice is 0, the system takes the current market price as TrailingStopTriggerPrice. At activation the order is converted to a stop order and the stop price is determined:

- Buy Order: stop price = current market price at StopTriggerSide + TrailingStopAmount
- Sell Order: stop price = current market price at StopTriggerSide – TrailingStopAmount

The stop price starts trailing the market price:

- Buy order: stop price is minimum of: “current stop price” and “current market price at StopTriggerSide + TrailingStopAmount”
- Sell order: stop price is maximum of “current stop price” and “current market price at StopTriggerSide - TrailingStopAmount”

Fields used per order type

	Price	Stop price	Stop side	Trigger price	Trail side	Trail by (pips)
Stop (loss)	✘	✓	✓	✘	✘	✘
OCO	✓	✓	✓	✘	✘	✘
Trailing Stop	✘	✘	✘	✓	✓	✓

Order timing

The time that an order will stay active in the book depends on the provided value for TimeInForce (TIF). The Solid FX platform supports the following values for TimeInForce:

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Day
Order expires at the end of the trading sessions, i.e. 17:00 ET. This includes all NZD-related orders, for which the trading day roll-over has already taken place.

Good For Millis (GFM)
Order expires after the specified amount of milliseconds after initial order receipt.

Good Till Cancel (GTC)
Order never expires, unless canceled by the client.

Immediate or Cancel (IOC)
Order will be immediately filled for as much as possible up to the entire order quantity, any remainder will be canceled.

Fill Or Kill (FOK)
Order will be immediately filled for the full quantity of the order or canceled by the system if there is no match. Partial fills are not possible.

The following table shows the valid combinations of order type and TIF.

		TimeInForce (TIF)				
		Day	GFM	GTC	IOC	FOK
Order Type	Market	✘	✘	✘	✓	✓
	Limit	✓	✓	✓	✓	✓
	Stop (loss)	✓	✓	✓	✘	✘
	OCO	✓	✓	✓	✘	✘
	Trailing stop	✓	✘	✓	✘	✘

Order quantities and prices

By default, the quantities and the price of an order are specified in base (CCY1) currency. Authorized clients can specify the quantities in terms (CCY2) currency. If terms currency is specified, the quantities and side will be applied to the terms currency. The price should always be specified in base (CCY1) currency. E.g.: if a client wants to buy 1M EUR/USD @ 1.25 in USD, the client should submit a ‘BUY 1M EUR/USD @ 1.25 in USD’ order. The equivalent in base currency of ‘Buy EUR/USD 1M @ 1.25 in USD’ is ‘Sell EUR/USD 800,000 in EUR’.

The following messages are supported:

In/Out	Message	MsgType (35)	Description
In	New Order Single	D	Submits order.
Out	Execution Report	8	Order confirmation (new, change, cancel, reject, (partially) fill).
In	Order Cancel Request	F	Requests cancellation of an order.
In	Order Cancel/Replace Request	G	Requests change of order attribute(s).
Out	Order Cancel Reject	9	Rejects Order Cancel or Order Cancel/Replace Request.
In	List Status Request	M	Requests order list.
Out	List Status	N	Returns order list by request.

A client only interested in IOC and FOK time in forced Limit orders should only implement the New Order Single and Execution Report messages.

New Order Single

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = D]
11	ClOrdID	Y	Unique ID sent by the client to identify the order.
117	QuoteID	N	Value of QuoteEntryID taken from the market data entry in MarketDataSnapshotFullRefresh.
1	Account	N	Client account id of this order
21	HandlInst	Y	The value of this field is ignored.
15	Currency	N	Identifier for the currency. The specified quantities will be handled in this currency. If omitted, base currency will be taken.
55	Symbol	Y	Identifier for the symbol.
54	Side	Y	Side of the order.
38	OrderQty	Y	Order amount, expressed in *Currency*.
40	OrdType	Y	Type of order.
44	Price	N	Price of the order, expressed in base currency.
99	StopPx	N	The market rate at which the order will be changed to a market order, expressed in base currency.
59	TimeInForce	Y	Specifies the duration of the order.
110	MinQty	N	Minimum fill quantity of the order, expressed in *Currency*. Must be omitted for FOK orders.
210	MaxShow	N	Specifies the maximum quantity that will be shown to market participants, expressed in *Currency*.
60	TransactTime	Y	Time of order creation in UTC format.
440	ClearingAccount	N	Clearing account, possible values will be provided by Solid FX.
6668	StopTriggerSide	N	*Custom field, CHAR*. The side to which the StopPx of a Stop order will be compared, or the side at which a Trailing Stop order will trail the market.
6669	TrailingStopAmount	N	*Custom field, PRICE*. The amount by which an order will trail the market.
6670	TrailingStopTriggerPrice	N	*Custom field, PRICE*. The market price at which the order becomes active, expressed in base currency. If 0, the current market price is used.
6672	SuspendResume	N	*Custom field, CHAR.* Defines if an order should be suspended when submitted. New orders cannot be resumed when submitted.
6673	ExpirationMillis	N	*Custom field, INT.* Specifies the number of milliseconds after an order with TimeInForce GFM will expire after initial order receipt.
64	FutSettDate	C	Should be specified when SettlType != SP
541	MaturityDate	C	Fixing date should be specified when SecurityType = FXNDF
63	SettlType	N	SP (by default) or a specific tenor code in case of FXNDF
167	SecurityType	N	FXSPOT (by default) or FXNDF
	Standard trailer	Y	

Execution Report

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 8]
11	ClOrdID	Y	Unique ID sent by the client to identify the order.
37	OrderID	Y	Unique ID assigned to the order by the platform.
41	OrigClOrdID	N	Original client order id
17	ExecID	Y	Unique ID assigned to this Execution Report.
20	ExecTransType	Y	Execution transaction type.
39	OrdStatus	Y	Current status of the order.
150	ExecType	Y	Execution Type of Order/Trade.
15	Currency	N	Original currency of the order.
55	Symbol	Y	Identifier for the symbol.
54	Side	Y	Original side of the order.
38	OrderQty	Y	Original order amount participants, expressed in *Currency*.
40	OrdType	Y	Original Type of order.
44	Price	N	Original price of the order.
99	StopPx	N	Original stop price of the order.
59	TimeInForce	Y	Specifies the duration of the original order.
63	SettlType	N	Original SettlType of the order
167	SecurityType	N	Original SecurityType of the order
32	LastShares	N	Quantity executed on this fill participants, expressed in *Currency*.
31	LastPx	N	Price of this fill.
151	LeavesQty	Y	Quantity left for further execution participants, expressed in *Currency*.
14	CumQty	Y	Total quantity executed for this order participants, expressed in *Currency*.
6	AvgPx	Y	Average price of all fills.
64	FutSettDate	C	Will be set when this ExecutionReport details a fill. Date of trade settlement in YYYMMDD format.
541	MaturityDate	C	Always added for FXNDF. The fixing date.
110	MinQty	N	Minimum fill quantity of the original order participants, expressed in *Currency*.
210	MaxShow	N	Specifies the maximum quantity that will be shown to market participants, expressed in *Currency*.
103	OrdRejReason	N	Reason if the order got rejected.
58	Text	N	Clarifying text.
1	Account	N	Client account id of the order
60	TransactTime	Y	Time of order creation in UTC format.
440	ClearingAccount	N	Clearing account, value should be echoed from the NewOrderSingle if present.

Tag	Field name	Required	Comments
6668	StopTriggerSide	N	*Custom field, CHAR*. The Original StopTriggerSide of the order to which the StopPx of a Stop order will be compared, or the side at which a Trailing Stop order will trail the market.
6669	TrailingStopAmount	N	*Custom field, PRICE*. The original TrailingStopAmount of the order by which an order will trail the market.
6670	TrailingStopTriggerPrice	N	*Custom field, PRICE*. The original TrailingStopTriggerPrice of the order at which the order becomes active.
6672	SuspendResume	N	*Custom field, CHAR.* Defines if an order is suspended or resumed.
	Standard trailer	Y	

Order Cancel Request

The AllowPending field specifies whether the order may enter the 'Pending Cancel' state. If this field is set to 'N' or not specified, the order will either be canceled immediately or the request will get rejected (e.g. when the order is being matched). If present and set to 'Y', the order will be canceled immediately if possible or it will enter the Pending Cancel state until the system is able to cancel it. Execution Reports with the appropriate Order Status will be sent to the client.

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = F]
41	OrigClOrdID	Y	ClOrdID of the original order.
11	ClOrdID	Y	Unique ID sent by the client to identify the order.
37	OrderID	N	Solid FX order ID.
55	Symbol	Y	Identifier for the symbol.
54	Side	Y	Original Side of the order.
60	TransactTime	Y	Transaction time in UTC format.
6671	AllowPending	N	*Custom field, BOOLEAN.* Defines if order can enter Pending Cancel state.
	Standard trailer	Y	

Order Cancel/Replace Request

The following fields can be changed:

- OrderQty
- Price
- StopPx
- StopTriggerSide
- TrailingStopAmount
- TrailingStopTriggerPrice

All other fields must be resent as in the original New Order Single message.

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = G]
41	OrigClOrdID	Y	ClOrdID of the original order.
11	ClOrdID	Y	Unique ID sent by the client to identify the order.
37	OrderID	N	Solid FX order ID.
6672	SuspendResume	N	*Custom field, CHAR.* Defines if an order should be suspended or resumed. A suspended order cannot match and will not be shown in the book. However, it can be replaced or canceled. A resumed order will be handled as a replaced order.
	See New Order Single for other fields		
	Standard trailer	Y	

Order Cancel Reject

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = 9]
41	OrigClOrdID	Y	ClOrdID of the original order.
11	ClOrdID	Y	Unique ID sent by the client to identify the order.
39	OrdStatus	Y	Status of the order after this reject.
102	CxlRejReason	Y	Reason for this rejection.
434	CxlRejResponseTo	Y	Type of request this reject is responding to.
	Standard trailer	Y	

List Status Request

Request all active orders for the FIX session user.

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = M]
66	ListID	Y	Unique identifier for list.
58	Text	N	Clarifying text.
	Standard trailer	Y	

List Status

Tag	Field name	Required	Comments
	Standard header	Y	[tag 35, MsgType = N]
66	ListID	Y	Unique identifier for list from ListStatusRequest.
429	ListStatusType	Y	Status of the List.
82	NoRpts	Y	Total number of reports.
431	ListOrderStatus	Y	The status of a list order.
83	RptSeq	Y	Sequence number.
68	TotNoOrders	Y	Total number of list order entries. Equal to field 73.
73	NoOrders	Y	Number of orders in group.
→ 11	ClOrdID	Y	Unique ID sent by the client to identify the order
→ 15	Currency	N	Original currency of the order.
→ 55	Symbol	Y	Identifier for the symbol.
→ 37	OrderID	Y	Solid FX order ID.
→ 44	Price	Y	Original price of the order.
→ 38	OrderQty	Y	Original order amount, expressed in *Currency*.
→ 40	OrdType	Y	Type of order.
→ 54	Side	Y	Side of the order.
→ 60	TransactTime	Y	Time of order creation in UTC format.
→ 14	CumQty	Y	Total quantity executed for this order, expressed in *Currency*.
→ 39	OrdStatus	Y	Current status of the order.
→ 210	MaxShow	N	Specifies the maximum quantity that will be shown to market participants, expressed in *Currency*.
→ 99	StopPx	N	Original stop price of the order.
→ 110	MinQty	N	Minimum fill quantity of the original order, expressed in *Currency*.
→ 59	TimeInForce	N	Specifies the duration of the original order.
→ 151	LeavesQty	Y	Quantity left for further execution, expressed in *Currency*.
→ 84	CxlQty	Y	Total quantity canceled for this order. Always 0.
→ 6	AvgPx	Y	Average price of all fills.
→ 6668	StopTriggerSide	N	The side to which the StopPx of a Stop order will be compared, or the side at which a Trailing Stop order will trail the market.
→ 6669	TrailingStopAmount	N	The amount by which an order will trail the market.
→ 6670	TrailingStopTriggerPrice	N	The market price at which the order becomes active (if 0, the current market price is used).
→ 6672	SuspendResume	N	Defines if an order is suspended or resumed.
→ 64	FutSettDate	N	The settlement date.
→ 541	MaturityDate	N	The fixing date (only sent on FXNDF instruments).
→ 63	SettlType	N	The tenor (only sent when not SP).
→ 167	SecurityType	N	The security type (only sent when not FXSPOT).
	Standard trailer	Y	

Field specification New Order Single

The following table specifies fields used in the New Order Single message. If a field is not specified, the default FIX 4.2 field specification is used.

Tag	Field name	OrdType (40)					Supported Values
		1	2	3	4	Q	
40	OrdType	Y	Y	Y	Y	Y	“1” – Market “2” – Limit “3” – Stop (Loss), OCO “Q” – Trailing Stop
15	Currency	Y	Y	Y	Y	Y	Valid currency code.
54	Side	Y	Y	Y	Y	Y	“1” – Buy order. “2” – Sell order.
38	OrderQty	Y	Y	Y	Y	Y	> Minimum order quantity (system parameter).
44	Price	N	Y	N	Y	N	> 0
99	StopPx	N	N	Y	Y	N	> 0
59	TimeInForce	Y	Y	Y	Y	Y	“0” – Day. “1” – Good Till Cancel (GTC). “3” – Immediate or Cancel (IOC). “4” – Fill or Kill (FOK). “R” – Good For Millis (GFM).
110	MinQty	N	N	N	N	N	0 < MinQty <= OrdQty TimeInForce FOK: MinQty=0
210	MaxShow	N	N	N	N	N	0 < MinQty < MaxShow < OrdQty
60	TransactTime	Y	Y	Y	Y	Y	Time in UTC format.
6668	StopTriggerSide	N	N	Y	Y	N	*Type: CHAR* “1” – Buy. “2” – Sell.
6669	TrailingStopAmount	N	N	N	N	Y	*Type: PRICE* > 0
6670	TrailingStopTriggerPrice	N	N	N	N	Y	*Type: PRICE* 0 <=TrailingStopTriggerPrice < current bid. 0 <=current offer < TrailingStopTriggerPrice
6672	SuspendResume	N	Y	Y	Y	Y	*Type: CHAR* “1” – Suspend. “2” – Resume.
6673	ExpirationMillis	N	Y	Y	Y	N	*Type: INT* > 0

Field specifications other messages

The following table specifies fields used in other messages than the New Order Single message. If a field is not specified, the default FIX 4.2 field specification is used.

Tag	Field name	MsgType (35)	Supported Values
263	SubscriptionRequestType	V	Type of market data request: “1” – Subscribe to market data and updates. “2” – Unsubscribe.
264	MarketDepth	V	Depth of market: “0” – Full book. “1” – Top of book. N – Top N tiers of the book.
266	AggregatedBook	V	“Y” – one book entry per side per price (default). “N” – Multiple entries per side per price allowed.
265	MDUpdateType	Y	“0” – Full snapshots.
281	MDReqRejReason	Y	“0” – Unknown symbol. “1” – Duplicate MDReqID. “4” – Unsupported SubscriptionRequestType. “5” – Unsupported MarketDepth. “6” – Unsupported MDUpdateType.
269	MDEntryType	W	“0” – Bid. “1” – Offer.
276	QuoteCondition	W	“B” – Closed/Inactive Omitted if value is “A” – Open/Active
54	Side	D	“1” – Buy order. “2” – Sell order.
20	ExecTransType	8	“0” – New. “3” – Status.
39	OrdStatus	8	“0” – New. “1” – Partially filled. “2” – Filled. “4” – Canceled. “5” – Replaced. “6” – Pending Cancel. “8” – Rejected.
54	Side	8	“1” – Buy order. “2” – Sell order.
40	OrdType	8	“1” – Market “2” – Limit “3” – Stop (Loss), OCO “Q” – Trailing Stop
59	TimeInForce	8	“0” – Day. “1” – Good Till Cancel (GTC).

Tag	Field name	MsgType (35)	Supported Values
			“3” – Immediate or Cancel (IOC). “4” – Fill or Kill (FOK). “R” – Good For Millis (GFM).
32	LastShares	8	Only required when ExecTransType = “0”.
31	LastPx	8	Only required when ExecTransType = “0”.
103	OrdRejReason	8	“1” – Unknown symbol. “2” – Exchange closed / Trading disabled. “6” – Duplicate order / ClOrdID. “11” – Unsupported order characteristic. “13” – Incorrect quantity. “18” – Invalid price. “99” – Other.
60	TransactTime	8	Only when OrdStatus is "1" or "2".
150	ExecType	8	**Order** “0” – New. “4” – Canceled. “5” – Replace. “6” – Pending Cancel. “8” – Rejected. **Trade** “2” – Fill (Both full and partial)
6668	StopTriggerSide	8	*Type: CHAR* “1” – Buy. “2” – Sell.
54	Side	F	“1” – Buy. “2” – Sell.
6671	AllowPending	F	*Type: BOOLEAN* “Y” – Allow Pending Cancel order status. “N” – Do not allow Pending Cancel order status (default).
102	CxlRejReason	9	“0” – Too late to cancel. “1” – Unknown order. “6” – Duplicate ClOrdID. “77” – Already Filled the order with OrigClOrdID “78” – Already cancelled the order with OrigClOrdID “99” – Other.
434	CxlRejResponseTo	9	“1” – Order Cancel Request. “2” – Order Cancel/Replace Request.
429	ListStatusType	N	“2” – Response. “6” – Alert.
82	NoRpts	N	Value will always be “1”.

Tag	Field name	MsgType (35)	Supported Values
431	ListOrderStatus	N	"1" – InBiddingProcess. "7" – Reject.
83	RptSeq	N	Value will always be "1"
40	OrdType	N	"1" – Market order. "2" – Limit order. "3" – Stop order. "Q" – Trailing Stop order.
54	Side	N	"1" – Buy. "2" – Sell.
60	TransactTime	N	Available only when OrdStatus is "1" or "2".
39	OrdStatus	N	"0" – New. "1" – Partially filled. "2" – Filled. "4" – Canceled. "5" – Replaced. "6" – Pending Cancel. "8" – Rejected.
59	TimeInForce	N	"0" – Day. "1" – Good Till Cancel (GTC).
84	CxlQty	N	Value will always be "0".
6668	StopTriggerSide	N	*Type: CHAR* "1" – Buy. "2" – Sell. Required and allowed only for OrdType = "3" or "Q".
6669	TrailingStopAmount	N	*Type: PRICE* Required and allowed only for OrdType = "Q".
6670	TrailingStopTriggerPrice	N	*Type: PRICE* Required and allowed only for OrdType = "Q".
6723	IncludeSettlementDate	N	*Type: BOOLEAN* "Y" – Within the SecurityDefinition, the Settlement date associated with that particular symbol will be present . "N" – Settlement Date will not be present
63	SettlType	V/W/D/8	*Type: STRING* "SP" - Spot settlement date "1W" - Spot Week / 1 Week tenor "1M" - 1 Month tenor "3M" - 3 Month tenor "12M" - 12 Month tenor "EOM" - End-of-Month Tenor "EO2M" – Next end-of-month Tenor
167	SecurityType	V/W/D/8	*Type: STRING*

Tag	Field name	MsgType (35)	Supported Values
			“FXSPOT” - Spot instrument “FXNDF” - NDF instrument