Soft-FX FIX API Specification

General Information

Soft-FX FIX API is based on FIX 4.4 protocol. The API is used to receive real-time data feed, request historical price data, submit orders, set / modify / cancel orders and receive automated notifications of trading activities. Soft-FX follows the International Organization for Standardization (ISO) currency pair symbol convention of CCY1/CCY2.

Connection Outline

Both clients' and Soft-FX FIX engines communicate using SSL-encrypted TCP sockets. Currently, no special SSL certificates are needed. Client can either use resources provided by FIX engine or third party SSL tunneling resources.
The machine time on client's computer should be synchronized with that on Soft-FX FIX server. Soft-FX uses UTC time standard.
Incoming connection is identified by the IP address of the system where client's application is running. There are two FIX connections per client which are used by the FIX interface:

- **Data Feed connection** for data feed;
- **Trading connection** for other messages.

In order to connect to Soft-FX FIX API server, a user must obtain from Soft-FX:

- TargetCompID;
- SenderCompID;
- Username;
- Password.

Supported Messages

The current FIX specification supports FIX version 4.4 messaging.
The following convention is used in this document to indicate message direction:

- In – a message sent to Trader,
- Out – a message sent by Trader,
- In/Out – a message that can be sent to or from Trader.

Available fields, requirements, values and their associated meanings are documented in the Message Details section

Session Messages

- **Logon** – (In/Out) message sent to initiate a FIX session to Trader. The Logon message establishes the communication session, authenticates the connecting client and initializes the message sequence number. Please note that the password in the client's login message should match the expected value; otherwise the session will be terminated.
- **Heartbeat** – (In/Out) message sent by Trader during application idle periods to ensure connection validity. The receiving party should always respond with a heartbeat message.
- **ResendRequest** – (In/Out) request for certain messages to be resent. Often used when gaps are detected in the sequence numbering, when a message is lost, or during the initialization process.
- **TestRequest** – (In/Out) used to verify session connectivity and to synchronize sequence numbers. The receiving party should always respond with a heartbeat message.
- **Logout** – (In) signals normal termination of a trading session. A session terminated without a Logout message will be considered an abnormal condition. The Trader FIX gateway treats a client as logged out whenever the communication session is dropped.

Application messages

The following tables briefly describe supported application-level messages.

Data Feed Messages

#	Message	Direction	Comments	Version
1	Trading Session Status Request	In	Client requests current trading session status.	
2	Trading Session Status	Out	Server sends current trading session status (opened/closed).	
3	Market Data Request	In	Client subscribes to or unsubscribes from Data Feed.	
4	Market Data Request Ack	Out	Server sends an acknowledgment on Market Data Request	ext.1.3
5	Market Data Request Reject	Out	Server rejects an incorrect Market Data Request.	
6	Market Data Snapshot Full Refresh	Out	Server sends streaming prices for subscribed symbols.	
7	Market Data History Request	In	Client sends request for historical price data.	
8	Market Data History	Out	Server sends historical price data graph for the requested period.	
9	Market Data History Request Reject	Out	Server rejects an incorrect History Request.	
10	Security List Request	In	Client sends request for supported symbols.	
11	Security List	Out	Server sends a list of supported symbols.	
12	File Chunk	Out	Server sends binary data of file part (chunk). Used to download files via FIX protocol.	ext.1.3
13	File Chunk Req	In	Client sends request to receive next portion (chunk) of file.	ext.1.3
14	File Chunk Req Reject	Out	Server rejects a File Chunk Req request.	ext.1.3
15	Market Data History Metadata Request	In	Client sends request for market history metadata.	ext.1.3
16	Market Data History Metadata Report	Out	Server sends market history metadata.	ext.1.3

Trade Messages

#	Message	Direction (In - to tts)	Acc Type	Description	FIX Version
1	Trading Session Status Request	In	Net/Gross/Cash	Client requests current trading session status.	
2	Trading Session Status	Out	Net/Gross/Cash	Server sends current trading session status (opened/closed).	
3	New Order Single	In	Net/Gross/Cash	Client sends a New Order: Net/Gross - Market, Limit or Stop. Cash - Limit	
4	Execution Report	Out	Net/Gross/Cash	Server sends order status or order execution event.	
5	Order Cancel Request	In	Net/Gross/Cash	Client sends request to cancel pending orders (Limit or Stop).	
6	Order Cancel/Replace Request	In	Net/Gross/Cash	Client sends request to edit pending orders (Limit or Stop).	
7	Order Cancel Reject	Out	Net/Gross/Cash	Server rejects an incorrect Order Cancel Request or an incorrect Order Cancel/Replace Request.	
8	Order Mass Status Request	In	Net/Gross/Cash	Client sends request to receive all pending orders.	
9	Request for Positions	In	Net	Client sends request to receive currently opened positions.	
10	Request for Positions Ack	Out	Net	Server acknowledges or rejects Request for Positions.	
11	Position Report	Out	Net	Server sends information about an opened position.	
12	Trade Capture Report Request	In	Net/Gross/Cash	Client requests for trade history.	
13	Trade Capture Report Request Ack	Out	Net/Gross/Cash	Server acknowledges or rejects Trade Capture Report Request.	
14	Trade Capture Report	Out	Net/Gross/Cash	Server sends historical trade repor t or new trade capture event.	

15	Account Info Request	In	Net/Gross/Cash	Clients sends request for account information.	
16	Account Info	Out	Net/Gross/Cash	Server sends account information.	
17	Close Position Request	In	Gross	Clients requests to close a position or all positions.	
18	Close Position Request Ack	Out	Gross	Server acknowledges or rejects Close Position Request.	
19	Notification	Out	Net/Gross/Cash	Server sends generic text notification to client.	ext.1.3
20	Trade Transaction Report Request	In	Net/Gross/Cash	Clients request historical trade transactions (replaces standard FIX message Trade Capture Request).	ext.1.3
21	Trade Transaction Report Request Ack	Out	Net/Gross/Cash	Server acknowledges Trade Transaction Report Request.	ext.1.3
22	Trade Transaction Report Response	Out	Net/Gross/Cash	Server sends trade report.	ext.1.3
23	Components Info Request	In	Net/Gross/Cash	Clients sends request for information about components.	ext.1.11
24	Components Info Report	Out	Net/Gross/Cash	Server sends information about components on the server.	ext.1.11

FIX 4.4 Message Format

All message formats meet the FIX 4.4 specifications. All fields required by FIX are required by Soft-FX API, and the order complies with the FIX specifications.
All messages must have all required FIX header / footer fields, BeginString, BodyLength, MsgType, SenderCompID, TargetCompID, MsgSeqNum, SendingTime, and CheckSum in their appropriate places according to the FIX 4.4 specifications.

Message details

There is a list of messages below. Tag is the number of the field. '*' in Tag means that the field is mandatory. TagName is the name of the field. Description is the description with the possible values of that field. Version is the number of protocol version since the field is supported by the server.

Session Interface

Logon (A)

This message must be the first message sent by the application requesting to initiate a FIX session.

Tag	Tag Name	Description	Version
35	MsgType	A	

108	Heartbeat	Heartbeat interval (seconds). Specifies the timeout interval for generating heartbeats.	
553	Username	User ID	
554	Password	Password	
141	ResetSeqNumFlag	Indicates that the both sides of the FIX session should reset sequence numbers. Possible values: 'Y' -Yes, reset sequence numbers 'N' -No	
10064	ProtocolSpec	A number of specification protocol. Format: <prefix>.<major>.<minor> Where <prefix> is a protocol branch descriptor. <major> <minor> are protocol version parts Supported values of <prefix>: 'std' - standard FIX dictionary 'ext' - extended protocol. NB: It is highly recommended to use this tag in order to specify a client's FIX version. Otherwise, a server/client will communicate using FIX ext.1.0 resulting in lack of access to all the messages and tags marked with version number in Version column of this Specification.	ext.1.0

Logout (5)

Tag	Tag Name	Description	Version
35	MsgType	5	
58	Text	Textual description in free format.	
354	EncodedTextLen	Byte length of encoded (non-ASCII characters) EncodedText (355) field.	
355	EncodedText	Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text (58) field.	

10092	LogoutReason	A code of the reason of the logout. Possible values: '0' - CLIENT_LOGOUT '1' - INVALID_CREDS '2' - BLOCKED_LOGIN '3' - SLOW_CONNECTION '4' - INVALID_SESSION_ID '5' - INTERNAL_SERVER_ERROR '6' - TIMEOUT_LOGIN '7' - DELETED_LOGIN '8' - SERVER_LOGOUT '99' – OTHER	ext.1.3 ext.1.5 ext.1.5 ext.1.6 ext.1.21 ext.1.22

Data Feed Interface

Trading Session Status Request (g)

This message is used to request current trading session status. The only supported request type is snapshot.

Tag	Tag Name	Description
35	MsgType	g
335*	TradSesReqID	A unique ID assigned by the client to the Trading Session Status Request.
263*	SubscriptionRequestType	Type of the subscription. Possible values: (0) – snapshot

Trading Session Status (h)

This message contains current trading session status. It received by the client in following circumstances:
•After successful login;
•After trading session status is changed on server (opened to closed, closed to opened);
•As a response to Trading Session Status Request.

Tag	Tag Name	Description	Version
35	MsgType	h	
335	TradSesReqID	Provided for a response to a specific Trading Session Status Request message (snapshot).	
336*	TradingSessionID	GUID for Trading Session (empty GUID for closed session).	
340*	TradSesStatus	State of the trading session. Possible values: (2) – Open (3) – Closed	
341	TradSesStartTime	Start time of the current trading session (the same meaning for opened and closed sessions).	

342	TradSesOpenTime	Provides the open time of the current trading session in case of current session is opened. Provides the open time of the next open trading session in case of current session is closed.	
344	TradSesCloseTime	Provides the close time of the current trading session in case of current session is opened. Provides the close time of the next open trading session in case of current session is closed.	
345	TradSesEndTime	End time of the current trading session (the same meaning for opened and closed sessions).	
10093	PlatformTimezoneOffset	Trading Platform timezone offset in hours from UTC. Possible values: '-12' - UTCm12 … '-1' – UTCm1 '0' – UTC '1' – UTCp1 … '13' – UTCp13	ext.1.3

Market Data Request (V)

This message is used to subscribe/unsubscribe to FX Rate information. The only supported request type is snapshot plus updates. This message supports subscription to or un-subscription from multiple symbols simultaneously.

Tag	Tag Name	Description	Version
35	MsgType	V	
262*	MDReqID	A unique ID assigned by the client to the Market Data Request.	
263*	SubscriptionRequestType	Type of subscription. Possible values: '0' – Snapshot only (ext.1.11) '1' – Snapshot plus updates (subscribe) '2' – Unsubscribe	[ext.1.11]
264*	MarketDepth	Depth of market. Possible values: '0' – Full book '1'….'5' – Restricted book depth	
265	MDUpdateType	Currently ignored. Possible values: '0' – Full refresh	
267*	<NoMDEntryTypes>	Number of MDEntryType (269) fields requested. It must be equal '1'.	
269*	=> MDEntryType	Trade (2) is supported only.	ext.1.2
146*	<NoRelatedSym>	Number of related symbols in the request.	
55*	Symbol	The currency pair.	

Market Data Request Ack (U1011)

This message is sent by server as an acknowledgment to Market Data Request (V).

Tag	Tag Name	Description
35	MsgType	U1011
262*	MDReqID	A unique ID assigned by the client to the Market Data Request.
10049*	TotalNumMarketSnaps	Total number of snapshots returned.

Market Data Request Reject (Y)

If a Market Data Request is not accepted, server will send Market Data Request Reject.

Tag	Tag Name	Description
35	MsgType	Y
262*	MDReqID	Refers to the MDReqID (262) of the request.
281	MDReqRejReason	The reason of the reject. Possible values: (0) - Unknown symbol (5) - Unsupported MarketDepth
58	Text	Textual description of the rejection reason.

Market Data Snapshot Full Refresh (W)

This message contains price information message sent in response to a Market Data Request message. It contains price entries for one currency pair.

Tag	Tag Name	Description	Version
35	MsgType	W	
55	Symbol	Currency pair to which the market data applies.	
268*	<NoMDEntries>	Number of entries (MDEntryType) in a Market Data message (Market depth).	
269*	=> MDEntryType	Bid (0) or Offer (1)	
270	=> MDEntryPx	Price of the corresponding bid or offer.	
271	=> MDEntrySize	Value of the corresponding bid or offer.	
42	OrigTime	Timestamp indicating quote tick origination time.	ext.1.2
10094	TickId	An unique identifier assigned to current market update	ext.1.3

Market Data History Request (U1000)

This message is used to request historical price data from the server. User should specify historical reference period and maximum requested bars in the chart. A historical chart is an array of bars which reflects price changes for the requested period. Each bar consists of Hi, Low, Open, Close, Value fields and describes price change boundaries for a specific time span.

Tag	Tag Name	Description
35	MsgType	U1000

10011*	MarketHistReqID	A unique ID assigned by the client to the Market Data History Request.
55*	Symbol	The currency pair for which Market Data History is being requested.
10035	HstReqBars	The maximum number of bars in the requested chart. The value can be negative or positive. Negative value means historical chart beyond the specified historical point.
10001*	HstTo	Date and time that specifies the historical point.
10010	ForexPriceType	Ask (A) or Bid (B)
10012	HstGraphPeriodID	Periodicity identifier. Indicates the size of the chart bars. Possible values: S1, S10 – 1 and 10 seconds respectively M1, M5, M15, M30 – 1, 5, 15 and 30 minutes respectively H1, H4 – 1 and 4 hours respectively D1 – one day W1 – one week MN1 – one month
10018	HstReportType	Type of the report. Possible values: 'G' – Fix Groups 'B' – binary data (currently not supported) 'F' – compressed file (currently not supported)
10020*	HstGraphType	Type of the graph. Possible values: 'B' – bars 'T' – ticks with the best price available (unsupported by now) 'L' – ticks with full market liquidity (unsupported by now)

Market Data History (U1002)

This message contains historical price data chart sent in response to a Market Data History Request message.

Tag	Tag Name	Description
35	MsgType	U1002
10011*	MarketHistReqID	A unique ID assigned by the client to the Market Data History Request.
55*	Symbol	The currency pair for which Market Data History is being requested.
10000*	HstFrom	Start date for the returned data.
10001*	HstTo	End date for the returned data.
10010	ForexPriceType	Ask (A) or Bid (B)

10012	HstGraphPeriodID	Periodicity identifier. (See Market Data History Request (U1000) for details)
10002*	AllHstFrom	Start date for all available history for the requested symbol.
10003*	AllHstTo	End date for all available history for the requested symbol.
10004	<NoBars>	Number of bars in the historical chart.
10005*	=> BarHi	Highest price.
10006*	=> BarLow	Lowest price.
10007*	=> BarOpen	Opening price.
10008*	=> BarClose	Closing price.
10009*	=> BarTime	Position of the bar on the time axis.
10040*	=> BarVolume	Number of price changes (ticks) per bar in integer representation (obsolete) Number of aggregated best offer volume per bar in integer representation for common symbols Number of traded volume per bar in integer representation for _L symbols
10041	=> BarVolumeEx	Number of price changes (ticks) per bar in float number representation (obsolete) Number of aggregated best offer volume per bar in float number representation for common symbols Number of traded volume per bar in float number representation for _L symbols
10068	<NoFiles>	Number of attached files.
10017*	=> AttachedFileId	Attached file identifier. An attached file can be downloaded by means of FileChunkRequest message.
10019	HstBinData	Currently not supported.

Market Data History Request Reject (U1001)

Tag	Tag Name	Description
35	MsgType	U1001
10011*	MarketHistReqID	A unique ID assigned by the client to the Market Data History Request.
10021*	MHstRejReason	Reason of the reject. Possible values: '0' - unknown reason '1' – unknown symbol '2' – unknown periodicity '3' – unsupported report type
58	Text	Textual description of the rejection.

Security List Request (x)

Tag	Tag Name	Description
35	MsgType	x
320*	SecurityReqID	A unique ID assigned by the client to the Security List Request.
559*	SecurityListRequestType	Currently ignored. Possible value: '4' - All Securities

Security List (y)

Tag	Tag Name	Description	Version
35	MsgType	y	
320*	SecurityReqID	A unique ID assigned by the client to the Security List Request.	
322*	SecurityResponseID	Unique identifier of request execution. Set by the Soft-FX trading system.	
560*	SecurityRequestResult	Result of the security list request. Possible values: 0 - ValidReq 1 - InvalidReq	
146	<NoRelatedSym>	Number of returned symbols.	
55	=> Symbol	The currency pair.	
15	=> Currency	Margin (base) currency for a symbol. Identifies currency used for price.	ext.1.1
10137	=> CurrencyPrecision	Margin currency precision (e.g. 2 for EURUSD)	ext.1.23
120	=> SettlCurrency	Profit currency. Identifies currency used for settlement.	ext.1.1
10138	=> SettlCurrencyPrecision	Profit currency precision (e.g. 2 for EURUSD)	ext.1.23
10057	=> PxPrecision	The number of fractional digits which are used to express the price.	ext.1.1
561	=> RoundLot	The trading lot size of a security (contract size).	ext.1.1
562	=> MinTradeVol	The minimum trading volume of a security.	ext.1.1
10062	=> TradeVolStep	Step size of trading volume.	ext.1.1
10059	=> ProfitCalcMode	Mode of profit (settlement) calculation of a security.	ext.1.1

10060	=> MarginCalcMode	Mode of margin calculation of a security. FOREX CFD FUTURES CFD_INDEX CFD_LEVERAGE	ext.1.1 ext. 1.17 ext. 1.17
10061	=> MarginHedge	The factor which is used to calculate margin for hedged orders/positions.	ext.1.1
10063	=> MarginFactor	The factor of margin calculation.	ext.1.1
231	=> ContractMultiplier	Specifies the ratio or multiply factor to convert from "nominal" units to pips. (e.g. 1.0, 100, 1000, etc.)	obsolete since ext.1.2
10067	=> ColorRef	Symbol color in Win32 COLORREF format.	ext.1.2
10058	=> MaxTradeVolume	The maximum trading volume of a security.	ext.1.1
10123	=> LimitsCommission	Commission value for Limit Orders	ext. 1.15
13	=> CommType	Commission type, indicates whether commission is in absolute value (money), percents or in points	ext. 1.15
10124	=> CommChargeType	Commission charge type. Possible values: '0' - PerLot '1' - PerTrade	ext. 1.15 ext. 1.25
10143	=> CommChargeMethod	Method of charging commission. Possible values: '0' - OneWay '1' - RoundTurn	ext. 1.25
10125	=> SwapSizeShort	Swap size short	ext. 1.15
10126	=> SwapSizeLong	Swap size long	ext 1.15
10127	=>TradeEnabled	Indicates whether trading for specific symbol is allowed	ext. 1.16
12	=> Commission	Indicates market commission value	ext. 1.17
10131	=> SortOrder	Symbol sort order - secondary conversion ordering field	ext. 1.18
10132	=> GroupSortOrder	Symbols security group sort order – primary conversion ordering field	ext. 1.18
10134	=> MarginFactorFractional	Contains margin factor as floating point coefficient	ext. 1.20
10135	=> CurrencySortOrder	Contains sort order (priority) for Currency	ext. 1.20

10136	=> SettlCurrencySortOrder	Contains sort order (priority) for SettlCurrency	ext. 1.20
10137	=> CurrencyPrecision	Margin currency precision (e.g. 2 for EURUSD)	ext. 1.23
10138	=> SettlCurrencyPrecision	Profit currency precision (e.g. 2 for EURUSD)	ext. 1.23

File Chunk (U1003) (ext.1.3)

Tag	Tag Name	Description
35	MsgType	U1003
10016*	FileId	Identifier of file which is being downloaded.
10023*	ChunkId	Identifier of file part (chunk) which is being downloaded.
10024*	ChunksNo	Total number of chunks in file.
95*	RawDataLength	Number of bytes in this chunk.
96*	RawData	Chunk bytes.
10015	FileName	Optional. Name of file which is being downloaded.
10026*	FileSize	Total number of bytes in file.

File Chunk Req (U1004) (ext.1.3)

Tag	Tag Name	Description
35	MsgType	U1004
10016*	FileId	Specifies an identifier of file to be downloaded. This identifier can be included in some messages, such as Market Data History (U1002).
10023	ChunkId	Specifies an identifier of file part (chunk) to be received next.

File Chunk Req Reject (U1012) (ext.1.3)

Tag	Tag Name	Description
35	MsgType	U1012
10016*	FileId	Identifier of file which is being downloaded.
10023	ChunkId	Identifier of file part (chunk) which is being downloaded.
10069*	FileReqRejReason	Reason of the reject. Possible values: '1' - CHUNK_NOT_FOUND '2' - FILE_NOT_FOUND '3' - FILE_REMOVED '4' - DOWNLOAD_TIMEOUT '5' - DOWNLOAD_LIMIT '99' - UNKNOWN_ERROR
58	Text	Textual description of the rejection reason.

Market Data History Metadata Request (U1013) (ext.1.3)

Tag	Tag Name	Description
35	MsgType	U1013
10070*	MDHstMetaReqID	ID of the history metadata request
10020*	HstGraphType	Type of the graph. Possible values: 'B' – Bars 'T' – Ticks with the best price available (unsupported by now) 'L' – Ticks with full market liquidity (unsupported by now)
55*	Symbol	Currency pair symbol
10010	ForexPriceType	Type of the price. Possible values: 'A' – Ask 'B' – Bid
10012	HstGraphPeriodID	Periodicity identifier. (See Market Data History Request (U1000) for details)

Market Data History Metadata Report (U1014) (ext.1.3)

Tag	Tag Name	Description
35	MsgType	U1014
10070*	MDHstMetaReqID	ID of the history metadata request
10071*	MDHstMetaReqResult	Result of the history metadata request. Valid values: '0' – SUCCESS '1' – INVALID_SYMBOL '2' – INVALID_PERIODICITY '3' – UNKNOWN_ERROR
10016	FileId	Identifier of file which is being downloaded
55*	Symbol	Currency pair symbol
10010	ForexPriceType	Type of the price. Valid values: 'A' – Ask 'B' – Bid
10012	HstGraphPeriodID	Periodicity identifier. (See Market Data History Request (U1000) for details)
58	Text	Textual description

CurrencyListRequest (U1020) (ext. 1.24)

Tag	Tag Name	Description
10139	CurrencyReqID	A unique ID assigned by the client to the Security List Request
10140	CurrencyListRequestType	*Currently ignored.* Possible value: '0' - All Currencies

CurrencyList (U1021) (ext. 1.24)

Tag	Tag Name	Description
10139	CurrencyReqID	A unique ID assigned by the client to the Security List Request.
10141	CurrencyResponseID	Unique identifier of request execution. Set by the Soft-FX's trading system
10142	CurrencyRequestResult	Result of the currency list request. Possible values: 0 - ValidReq 1 - InvalidReq
146	<NoRelatedSym>	Number of returned currencies.
15	=> Currency	Currency name
10137	=> CurrencyPrecision	Currency precision
10135	=> CurrencySortOrder	Currency sort order
354	=> EncodedTextLen	Currency description size
355	=> EncodedText	Currency description

Trading Interface

Trading Session Status Request (g)

This message is used to request current trading session status. The only supported request type is snapshot.

Tag	Tag Name	Description
35	MsgType	g
335*	TradSesReqID	A unique ID assigned by the client to the Trading Session Status Request.
263*	SubscriptionRequestType	Type of the subscription. Possible values: (0) – snapshot

Trading Session Status (h)

This message contains current trading session status. It received by the client in following circumstances:
•After successful login;
•After trading session status is changed on server (opened to closed, closed to opened);
•As a response to Trading Session Status Request.

Tag	Tag Name	Description	Version
35	MsgType	h	
335	TradSesReqID	Provided for a response to a specific Trading Session Status Request message (snapshot).	
336*	TradingSessionID	GUID for Trading Session (empty GUID for closed session).	
340*	TradSesStatus	State of the trading session. Possible values: (2) – Open (3) - Closed	

341	TradSesStartTime	Start time of the current trading session (the same meaning for opened and closed sessions).	
342	TradSesOpenTime	Provides the open time of the current trading session in case of current session is opened. Provides the open time of the next open trading session in case of current session is closed.	
344	TradSesCloseTime	Provides the close time of the current trading session in case of current session is opened. Provides the close time of the next open trading session in case of current session is closed.	
345	TradSesEndTime	End time of the current trading session (the same meaning for opened and closed sessions).	
10093	PlatformTimezoneOffset	Trading Platform timezone offset in hours from UTC. Possible values: '-12' - UTCm12 … '-1' – UTCm1 '0' – UTC '1' – UTCp1 … '13' – UTCp13	ext.1.3
10129	PlatformCompany	PlatformCompany as configured inside server properties	ext. 1.17
10130	PlatformName	PlatformName as configured inside server properties	ext. 1.17

New Order Single (D)

This message is sent by the client to input an order into the Soft-FX trading system.

Tag	Tag Name	Description	Version
35	MsgType	D	
11*	ClOrdID	Unique identifier for the order as assigned by the client	
44	Price	Price at which the trade was requested. Ignored for market orders	
40*	OrdType	Type of the order. Possible values: '1' – Market '2' – Limit '3' – Stop	
55	Symbol	Currency pair symbol	
38	OrderQty	Requested order size	
54*	Side	Buy (1) or Sell (2)	
10037	StopLoss	Price at which the order will be closed by stop loss.	

10038	TakeProfit	Price at which the order will be closed by take profit.	
59	TimeInForce	Specifies how long the order remains in effect. Possible values: '1' - Good Till Cancel (GTC) '3' - Immediate or Cancel (IOC) (ext.1.8) '6' - Good Till Date (GTD)	ext.1.3 [ext.1.8]
126	ExpireTime	Time/Date of order expiration (always indicated in UTC) (temporarily not supported)	
99	StopPx	Price per unit of quantity	ext.1.3
10075	EncodedCommentLen	Length of the user comment for new order (max length is 255)	ext.1.10
10076	EncodedComment	User comment for new order (max length is 255)	ext.1.10
60	TransactTime	Ignored	
10102	EncodedTagLen	Length of the tag for new order (max length is 50)	ext.1.10
10103	EncodedTag	Tag for new order (max length is 50)	ext.1.10
10104	Magic	Magic number for new order	ext.1.10

Execution Report (8)

This message is sent by server in the following situations:
In response to an Order Mass Status Request;
As a notification that an order is opened, filled, partially filled, rejected, canceled or modified;
As a notification that server starts to modify or cancel an order;
As a notification that new position is created, server starts to close a position or a position is closed or partially closed (gross accounting).
In each case, the Execution Report will show the current state of the order in question.
Please note: Fields MassStatusReqID, TotNumReports, LastRptRequested is only filled when Execution Report is returned in response to Order Mass Status Request.

Tag	Tag Name	Description	Version
35	MsgType	8	
37*	OrderID	A unique identifier of the order. Set by the Soft-FX trading system.	
11	ClOrdID	A unique identifier of the order. Set by the client.	
584	MassStatusReqID	Optional with ExecType='I'. A unique ID assigned by the client to the Order Mass Status Request.	
911	TotNumReports	Optional with ExecType='I'. Identifies the total number of Execution Reports which will be returned.	
912	LastRptRequested	Optional with ExecType='I'. Indicates that this is the last Execution Report which will be returned as a result of the request.	

17*	ExecID	Unique identifier of execution. Set by the Soft-FX trading system. In case of partially filled orders server sends execution report for each execution with unique ExecID and a common OrderID.	
39*	OrdStatus	Status of the order. Possible values: '0' - New '1' - Partially filled '2' - Filled '4' - Cancelled '6' - Pending cancel '8' - Rejected 'B' - Calculated 'C' - Expired 'E' - Pending replacement 'F' - Pending close (is sending before a GROSS position get closed or closing is rejected)	
150*	ExecType	Describes the execution event (while OrdStatus (39) will always identify the current order status). Possible values: '0' - New '4' - Cancelled '5' – Replaced (ext.1.4) '6' - Pending cancel '8' - Rejected 'B' - Calculated 'C' - Expired 'E' - Pending replacement 'F' - Trade (partial fill or fill) 'I' - Order Status (in response to Order Mass Status Request) 'J' - Pending close (is sending before a GROSS position get closed or closing is rejected)	
55	Symbol	Currency pair symbol.	
14*	CumQty	Currently executed amount.	
38	OrderQty	Initially requested order size.	
151*	LeavesQty	Quantity opened for further execution.	
54*	Side	Buy (1) or Sell (2)	
40	OrdType	Type of the order. Possible values: '1' - Market '2' - Limit '3' - Stop 'N' - Position	
6*	AvgPx	The average price at which the order was filled or partially filled.	
44	Price	Required for Limit based orders. Spot or all-in forward rate at which the limit order is to be executed.	
99	StopPx	Required for Stop based orders. The spot rate at which the stop order becomes effective.	

126	ExpireTime	Time/Date of order expiration (always indicated in UTC) (temporarily not supported)	ext.1.3
60	TransactTime	Time this order request was initiated or released by the trading system.	
103	OrdRejReason	Reason of the reject. Optional with ExecType=8. Possible values: '0' – Dealer reject '1' - Unknown symbol '3' - Order exceeds limits '4' – Off quotes '5' - Unknown order '6' - Duplicate order '11' - Unsupported order characteristics '13' - Incorrect quantity '99' - Other (See Text(58) field for details)	
10037	StopLoss	Price at which the order will be closed by stop loss.	
10038	TakeProfit	Price at which the order will be closed take profit.	
58	Text	Descriptive text message. For negative ExecutionReports this field can have additional description.	
10083	OrdCreated	Time the order/position was created.	ext.1.3
10084	OrdModified	Time the last modifying of the order/position is occurred.	ext.1.3
10072	AccBalance	Current account balance.	ext.1.3
10073	AccTrAmount	Amount of a transaction.	ext.1.3
10074	AccTrCurry	Currency of a transaction.	ext.1.3
59	TimeInForce	Specifies how long the order remains in effect. Possible values: '3' - Immediate or Cancel (IOC) (ext.1.8) '6' - Good Till Date (GTD)	ext.1.3 [ext.1.8]
32	LastQty	Quantity bought/sold on this (last) fill.	
31	LastPx	Price of this (last) fill.	
10045	ClosePosReqID	Optional. A unique ID assigned by the client to the Close Position Request.	
12	Commission	Commission	ext.1.3
13	CommType	Commission type Possible value: '3'- Absolute (total monetary amount)	ext.1.3
10113	AgentCommission	Agent commission	ext.1.11

10114	AgentCommType	Agent commission type Possible value: '3'- Absolute (total monetary amount)	ext.1.11
10096	Swap	Optional. Swap amount charged for holding a position open overnight	ext.1.3
10075	EncodedCommentLen	Length of the user comment for new order (max length is 255)	ext.1.10
10076	EncodedComment	User comment for new order (max length is 255)	ext.1.10
10102	EncodedTagLen	Length of the tag for new order (max length is 50)	ext.1.10
10103	EncodedTag	Tag for new order (max length is 50)	ext.1.10
10104	Magic	Magic number for new order	ext.1.10
10105	MarginRateInitial	Initial margin rate to account balance currency	ext.1.10
10109	ParentOrderID	If order or position has parent order ID, this field will contain it	ext.1.10
10117	<NoAssets>	Number of changed assets	ext. 1.13
10118	=> AssetBalance	Specifies current balance of given asset	ext. 1.13
10119	=> AssetTradeAmt	Represents change of given asset during described transaction	ext. 1.13
10120	=> AssetCurrency	Specifies currency in which given asset is exposed	ext. 1.13

Order Cancel Request (F)

Client sends this message to cancel a particular order. If an order has been partially filled, only the remaining unfilled amount can be cancelled.

Tag	**Tag Name**	**Description**
35	MsgType	F
37	OrderID	The ID of the order to be canceled as assigned by Soft-FX.
41*	OrigClOrdID	The client order ID of the previous order as assigned by a client. Used to identify the previous order in cancel and cancel/modify requests. Will be ignored if OrderID (37) is provided and valid.
11*	ClOrdID	The unique ID for this cancel request as assigned by the client.
54*	Side	(Ignored). Order side. Must match the side specified in the original order.
60*	TransactTime	(Ignored). Time this order request was initiated/released by the Trader.

Order Cancel/Replace Request (G)

Client sends this message to amend an outstanding order. Only those open orders that can be replaced may be affected by such request. An Order Cancel Reject message will be sent if the respective order cannot be replaced. An Execution Report with an appropriate execution type will be immediately sent for all other conditions.

Note that modified order is identified with OrderID (37) filed assigned by server or client ID in OrigClOrdID (41) field. If OrderID (37) filed is provided OrigClOrdID (41) value is ignored!

Client order ID cannot be changed with this request!

Tag	Tag Name	Description	Version
35	MsgType	G	
37	OrderID	The ID of the modified order as assigned by Soft-FX.	
41*	OrigClOrdID	The client order ID of the previous order as assigned by a client. Used to identify the previous order in cancel and cancel/modify requests. Will be ignored if OrderID (37) is provided and valid.	
11*	ClOrdID	The client request ID. All responses to this message will contain the same field with the same value (e.g. ExecutionReports).	
55	Symbol	Currency pair. Must match that in the original order.	
54*	Side	Order side. Must match the side specified in the original order.	
38	OrderQty	Initial size of the order. The order size can be changed for pending orders only.	
60*	TransactTime	Time this order request was initiated or released by the trader or the trading system.	
40*	OrdType	Type of the replaced order. Possible values: '2' – Limit '3' – Stop	
44	Price	The spot rate at which the limit order must be executed.	
99	StopPx	The spot rate at which the stop order must be executed.	
126	ExpireTime	Time/Date of order expiration. Will reset order expiration time using constant value "19700101-00:00:00" (temporarily not supported)	ext.1.9
10037	StopLoss	Price at which the order will be closed by stop loss.	
10038	TakeProfit	Price at which the order will be closed by take profit.	
10075	EncodedCommentLen	Length of the user comment for new order (max length is 255)	ext.1.10
10076	EncodedComment	User comment for new order (max length is 255)	ext.1.10

59	TimeInForce	Specifies how long the order remains in effect. Possible values: '6' - Good Till Date (GTD)	ext.1.3
10102	EncodedTagLen	Length of the tag for new order (max length is 50)	ext.1.10
10103	EncodedTag	Tag for new order (max length is 50)	ext.1.10
10104	Magic	Magic number for new order	ext.1.10

Order Cancel Reject (9)

This message is sent when the request to cancel an order cannot be processed. E.g., rejection due to technical issues, setup issues or if the order has already been filled.

Tag	**Tag Name**	**Description**	**Version**
35	MsgType	9	
37*	OrderID	The ID of the order that could not be canceled or replaced as assigned by Soft-FX.	
11*	ClOrdID	The unique ID for the cancel request being rejected as assigned by the client.	
41*	OrigClOrdID	ClOrdID for the order that could not be canceled or replaced.	
39*	OrdStatus	Status of the order. Please note: The treatment of this Tag is non-standard. The value is the status of the Order Cancel Request, not the status of any order, and should not be processed. Possible value: '8' - Rejected	
60	TransactTime	Time at which the reject occurred on Soft-FX.	
434*	CxlRejResponseTo	Identifies the type of request that an Order Cancel Reject (9) is in response to. Possible values: '1' - Order Cancel Request (F) '2' - Order Cancel/Replace Request (G)	
102	CxlRejReason	Code to identify reason for cancel rejection. Possible reasons: '0' - Too late to cancel; '1' - Unknown order; '99' - Other (see Text(58) field for details).	
58	Text	Descriptive text message.	

Order Mass Status Request (AF)

Client sends this message to receive status for all currently opened outstanding orders. Corresponding Execution Report message is returned for each currently opened order. Server will send a token execution report in case no orders are currently opened. The token execution report does not represent any real order but just has TotNumReports=0 to indicate that no orders are opened.

Tag	Tag Name	Description
35	MsgType	AF
584*	MassStatusReqID	A unique ID assigned by the client to the Order Mass Status Request.
585*	MassStatusReqType	Type of the request. Possible values: '7' - StatusAllOrders

Request for Positions (AN)

Client sends this message to receive information about currently opened positions. Server must respond with Request for Positions Ack message and a sequence of Position Report messages.

Tag	Tag Name	Description
35	MsgType	AN
710*	PosReqID	Unique identifier for the Request for Positions as assigned by the submitter.
724*	PosReqType	Type of the request. Possible values: '0' - Positions
263	SubscriptionRequestType	Type of the subscription. Possible value: '0' = Snapshot only
1*	Account	Margin Account ID.
581*	AccountType	Type of the account. Possible values: '1' - Account Customer
60*	TransactTime	Time when request was initiated.
715*	ClearingBusinessDate	The Clearing Business Date referred to by this request (should be the same as TransactTime tag).

Request for Positions Ack (AO)

The server sends this message in response to a Request for Positions. The message can indicate either confirmation or rejection of the request. The message is usually followed by one or more Position Report messages.

Tag	Tag Name	Description	Version
35	MsgType	AO	
721*	PosMaintRptID	Same as PosReqID.	
710	PosReqID	Position request ID. Unique identifier for the Request for Position associated with this report.	
728*	PosReqResult	Result of the request. Possible values: 0 - Valid Request 4 - Request For Position Not Supported	
729*	PosReqStatus	Status of the request. Possible values: 0 - Completed 2 - Rejected	

1*	Account	Margin Account ID.	
581*	AccountType	Type of the account. Possible values: 1 = Account Customer	
727	TotalNumPosReports	Contains count of position reports to be sent.	ext.1.9

Position Report (AP)

This message is sent by server in the following situations:
In response to an Request for Positions;
After successful user login to the account with a Net accounting type;
After Rollover of the account with a Net accounting type;
As a notification that a new position is created.

Tag	Tag Name	Description	Version
35	MsgType	AP	
721*	PosMaintRptID	Position ID. Unique identifier for this Position report.	
710	PosReqID	Position request ID. Unique identifier for the Request for Position associated with this report. This tag is set only for Position reports associated with Position requests.	
263	SubscriptionRequestType	Currently not supported. Possible values: 0 = sent as a part of snapshot 1 = sent due to new position open/close update or rollover	
727	TotalNumPosReports	Total number of Position Reports that should be returned in the current snapshot/update.	
728*	PosReqResult	Result of the request. Possible values: 0 - ValidRequest 2 - No positions found that match criteria	
715*	ClearingBusinessDate	The Clearing Business Date referred to by this maintenance request.	
1*	Account	Margin Account ID.	
581*	AccountType	Type of the account. Possible values: 1 - Account Customer	
55	Symbol	The currency pair for which the current Position Report is prepared.	
15	Currency	Currency of the Position Report.	
730*	SettlPrice	Average weighted price of the current position. (ext.1.9)	[ext.1.9]
734*	PriorSettlPrice	Currently not used (filled with '0'). (ext.1.9)	[ext.1.9]

731*	SettlPriceType	Type of the settlement price. Possible values: 1 - Final	
702	<NoPositions>	1	
703	=> PosType	'TOT' = Total Transaction Quantity	
704	=> LongQty	Long quantity of the current Position Report.	
705	=> ShortQty	Short quantity of the current Position Report.	
10107	=> LongPrice	Average price of the long quantity in the current PositionReport.	ext.1.9
10108	=> ShortPrice	Average price of the short quantity in the current PositionReport.	ext.1.9
753	<NoPosAmt>	0	
12	Commission	Commission	ext.1.6
479	CommCurrency	Specifies currency to be used for Commission (12)	ext.1.6
13	CommType	Commission type Possible value: '3'- Absolute (total monetary amount)	ext.1.6
10113	AgentCommission	Agent commission	ext.1.11
10115	AgentCommCurrency	Specifies currency to be used for AgentCommission (10113)	ext.1.11
10114	AgentCommType	Agent commission type Possible value: '3'- Absolute (total monetary amount)	ext.1.11
10096	Swap	Optional. Swap amount charged for holding a position open overnight.	ext.1.6
10099	PosReportType	Contains reasons of sending current position report. Possible values: '0'- Login. Position Report was automatically generated because of user login '1'- Response. Position Report was generated as a response to Request for Positions '2'- Rollover. Position Report was generated after Rollover of the account '3'- CreatePosition. Position is created '4'- ModifyPosition. Position is modified by manager '5'- CancelPosition. Position is canceled by manager '6'- ClosePosition. Position is closed by manager	ext.1.7
10072	AccBalance	Current account balance	ext.1.7
10073	AccTrAmount	Amount of a transaction	ext.1.7

10074	AccTrCurry	Currency of a transaction	ext.1.7

Trade Capture Report Request (AD)

Client sends this message to get list of historical trades and account movements. Server must respond with Trade Capture Report Request Ack message and a sequence of Trade Capture Report messages.
Note: The number of returned Trade Capture Reports for one request is limited by Trader configuration, and is now equal to 1000 reports returned per request. Client should repeat the request until all reports for desired history period are received.

Tag	Tag Name	Description	Version
35	MsgType	AD	
568*	TradeRequestID	Identifier for the trade request.	
569*	TradeRequestType	Currently ignored. Possible values: '0' = all trades	
10053	StrmngDirection	Direction of history stream retrieval. Possible values: 'f' - FORWARD 'b' - BACKWARD	
10054	StrmngBufSize	Maximum reports per request.	
10055	StrmngPosID	Last position in the stream of historical reports.	
10000	HstFrom	Lower timestamp bound of the trade transaction report request. Represented in YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format.	ext.1.6
10001	HstTo	Upper timestamp bound of the trade transaction report request. Represented in YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format.	ext.1.6

Note: Client can use 10053-10055 tags (StrmngDirection, StrmngBufSize, StrmngPosID) to get the historical info from the current moment of time backwards. After TradeReportID is returned from the server, it can be used as StrmngPosID to receive history from this position both forward and backward. As for HstFrom/HstTo, client can use them to get historical info for a specific time period (from..to..).

Trade Capture Report Request Ack (AQ)

This message is sent by server as response to a Trade Capture Report Request message. The message can indicate either confirmation or rejection of the request. In case of confirmation the message contains
information about the number of following trade reports and the total number of all reports affected by the request. Client can use this information to retrieve all reports for desired history period by repeating the
request.

Tag	Tag Name	Description
35	MsgType	AQ
569*	TradeRequestType	Type of the request. Posiible values: '0' = all trades
568*	TradeRequestID	Identifier for the trade request.

749*	TradeRequestResult	Result of the trade request. Possible values: '0' - Successful '99' - Other (Indicates an error. See Text field for details).
750*	TradeRequestStatus	Status of Trade Request. Possible values: '1' - Completed '2' - Rejected
58	Text	(Optional). Error description.
748	TotNumTradeReports	(Optional). Number of trade reports returned. Only for successful request result.
10056	EndOfStrm	Indicates whether end of stream was reached. Possible values: 'Y' - The last report was received and there are no more reports in the stream. 'N' - Stream contains some more reports.

Trade Capture Report (AE)

This message is sent by server in the following situations:
In response to a Trade Capture Report Request message;
As a notification about trade operation capture or account movement.
The message contains detailed information about a particular trade or account movement.

Tag	Tag Name	Description	Version
35	MsgType	AE	
571*	TradeReportID	Unique report ID as assigned by Soft-FX Platform.	
568	TradeRequestID	(Optional) Request ID if the Trade Capture Report (AE) is in response to a Trade Capture Report Request (AD).	
828	TrdType	Type of the trade. Possible values: '0' = Regular Trade (Order/Position is filled/canceled/expired/closed) '3' = Transfer (Balance operation) '72' = FxCredit (Credit operation)	
570*	PreviouslyReported	Show was it a response or a notification. Possible values: 'N' - The report was sent as a notification. 'Y' - The report was sent in response of Trade Capture Report Request (AD).	
150	ExecType	(Optional). Used with TrdType='0' (Regular Trade). Possible values: '0' New 'F' Trade 'C' Expired '4' Canceled	
55	Symbol	(Optional)	

32*	LastQty	Trade amount or 0 in case of Credit/Balance operations.	
31*	LastPx	Order Fill price or 0 if order has been not yet filled.	
60*	TransactTime	Time of report creation.	
10050	PositionClosePrice	Position close price.	obsolete since ext.1.3
10051	PositionCloseTime	Position close time.	obsolete since ext.1.3
10052	PositionOpenTime	Position open time.	obsolete since ext.1.3
75*	TradeDate	Indicates date of trade referenced in this message in YYYYMMDD format.	
552*	<NoSides >	1	
54*	=> Side	Order side: Buy (1), Sell (2) or Redeem (E) in case of credit/balance operations.	
37*	=> OrderID	Unique identifier for Order or Operation as assigned by Soft-FX Platform.	
198	=> SecondaryOrderID	(Optional) Used in case order is a position created during partial filling of an order. Specifies unique identifier of the initial (filled) order.	
40	=> OrdType	(Optional) Used with TrdType='0' (Regular Trade). Possible values: '1' – Market '2' – Limit '3' – Stop	
77	=> PositionEffect	Indicates whether the resulting position after a trade should be an opening position or closing position. Possible values: 'O' - Open 'C' - Close	
12	=> Commission	Commission. (Optional) Used with TrdType='0' (Regular Trade)	
119	=> SettlCurrAmt	(Optional) Capitalized trade profit or balance/credit amount.	
120	=> SettlCurrency	(Optional) Balance currency.	
10109	ParentOrderID	If order or position has parent order ID, this field will contain it	ext.1.10

Account Info Request (U1005)

Client sends this message to get account information for current connection. Currently connection to multiple accounts is not supported.

Tag	Tag Name	Description
35	MsgType	U1005

10028*	AcInfReqID	A unique ID assigned by the client to the Account Info Request. Used to distinguish responses for several concurrent requests.

Account Info (U1006)

This message is sent by server in the following situations:
After successful login;
In response to an Account Info Request message;
As a notification that account settings (Leverage, Currency, Accounting Type) are changed.

Tag	Tag Name	Description	Version
35	MsgType	U1006	
10028	AcInfReqID	A unique ID assigned by the client to the Account Info Request.	
10029*	Leverage	Account leverage	
10031*	Balance	Account balance	
10030*	Margin	Account margin	
10032*	Equity	Momentary value of current account equity	
15*	Currency	Balance currency	
1*	Account	Account ID	
10033	AccountingType	Type of the account. Possible values: 'N' - Net accounting 'G' - Gross accounting 'C' – Cash accounting	[ext. 1.13]
~~10116~~	~~AccountingSystemType~~	~~System type of the account.~~	~~ext.1.12~~ removed from ext.1.29
10097	AccMarginCallLevel	Account margin call level	ext.1.7
10098	AccStopOutLevel	Account stop out level	ext.1.7
10100	AccountValidFlag	Account valid flag	ext.1.9
10101	InvestorLoginFlag	Investor account flag	ext.1.9
10112	AccountName	Account name	ext.1.11
10117	NoAssets	Number of all assets	ext. 1.13
10118	=> AssetBalance	Specifies current balance of given asset	ext. 1.13
10120	=> AssetCurrency	Specifies currency in which given asset is exposed	ext. 1.13
10133	AccountBlockedFlag	Indicates whether account is blocked or not. Possible values: 'N' - NO 'Y' - YES	ext. 1.19
511	RegistEmail	Email address relating to Account	ext.1.29

10147	RegistDate	Account registration date (UTC)	ext.1.29
10075	EncodedCommentLen	Length of the Account comment (max length is 255)	ext.1.29
10076	EncodedCommen	Account comment (max length is 255)	ext.1.29

Close Position Request (U1008)

Client sends this message to close a position. Server must respond with Close Position Request Ack message, which acknowledges or rejects position(s) closing. The acknowledgment message indicates only the start of closing operation. Server will send Execution Report message when the position is finally closed or close operation is rejected/canceled.

Tag	**Tag Name**	**Description**
35	MsgType	U1008
10045*	ClosePosReqID	A unique ID assigned by the client to the Close Position Request.
37	OrderID	Order (position) to be closed.
198	SecondaryOrderID	Order (position) to be used to close order (position) specified by field OrderID.
10044*	PosCloseType	Closing type.
		Possible values: 'C' CLOSE (requires OrderID, optional Quantity) 'B' CLOSE_BY (requires OrderID and SecondaryOrderID) 'A' CLOSE_ALL
53	Quantity	(Optional). Can be used with PosCloseType=CLOSE to specify the amount of position to be closed.

Close Position Request Ack (U1009)

This message is sent by server as response to a Close Position Request message. The message can indicate either confirmation or rejection of close request. The acknowledgment message indicates only the start of closing operation. Server will send Execution Report message when the position is finally closed or close operation is rejected/canceled.

Tag	**Tag Name**	**Description**
35	MsgType	U1009
10045*	ClosePosReqID	A unique ID assigned by the client to the Close Position Request.
702	<NoPositions>	Number of positions affected by the request.
37	=> OrderID	ID of an order (position) affected by the request.
10046*	ClosePosReqResult	Result of Close Request. Possible values: 0 = Successful 1 = Invalid or unknown position 2 = Rejected 99 = Other (usually a technical problem, see Text(58) field for details)
58	Text	Descriptive text message.

Notification (U1010) (ext.1.3)

Tag	Tag Name	Description	Version
35	MsgType	U1010	
17*	ExecID	Unique identifier of execution (trade transaction).	
10047*	NotifCode	Notification reason. Possible values: '0' – None '1' – Margin Call '2' – Margin Call Revocation '3' – Stop Out '4' – Balance Code (ext.1.6) '5'- Config_Updated (ext. 1.14)	[ext.1.6]
10048*	NotifSeverity	Notification severity. Possible values: '0' – Info '1' – Warning '2' – Error	
58	Text	Descriptive text message	
10072	AccBalance	Actual account balance	ext.1.6
10073	AccTrAmount	Amount of a balance transaction	ext.1.6
10074	AccTrCurry	Currency of a balance transaction	ext.1.6

Trade Transaction Report Request (U1015) (ext.1.3)

This message allows client to request historical trade transactions (replaces standard FIX message Trade Capture Request).

Tag	Tag Name	Description	Version
35	MsgType	U1015	
568*	TradeRequestID	Identifier for the trade request assigned by client-side	
263	SubscriptionRequestType	Used to subscribe / unsubscribe for trade transaction reports. Possible values: '0' - Snapshot (default value) '1' - Snapshot + Updates (Subscribe) '2' - Unsubscribe	
10053	StrmngDirection	Indicates direction of a stream Possible values: 'f' Forward 'b' Backward	
10054	StrmngBufSize	Indicates how many reports can be send in a response of a request	
10055	StrmngPosID	Indicates last position in the stream of historical reports. Platform uses this ID to fetch next portion of reports	
10000	HstFrom	Lower timestamp bound of the trade transaction report request	ext.1.6
10001	HstTo	Upper timestamp bound of the trade transaction report request	ext.1.6

Trade Transaction Report Request Ack (U1016) (ext.1.3)

This message is sent by server as an acknowledgment to Trade Transaction Report Request (U1015). The message can indicate either confirmation or rejection of the request. In case of confirmation the message contains information about the number of following trade reports (Trade Transaction Report (U1017)) and the total number of all reports affected by the request. Client can use this information to retrieve all reports for desired history period by repeating the request.

Tag	Tag Name	Description
35	MsgType	U1016
568*	TradeRequestID	Identifier for the trade request assigned by client-side.
263	SubscriptionRequestType	Used to subscribe/unsubscribe for trade transaction reports. Possible values: '0' - Snapshot (default value) '1' - Snapshot + Updates (Subscribe) '2' – Unsubscribe
748	TotNumTradeReports	Total number of trade reports returned. Only for successful request result.
10056	EndOfStrm	Indicates whether end of stream was reached. 'Y' The last report was received and there are no more reports in the stream. 'N' Stream contains some more reports.
58	Text	(Optional). Error description.
10077*	TradeTransRepRequestResult	Result of the request. Possible values: '0' - SUCCESS '99' - UNKNOWN_ERROR (See Text(58) field for description)

Trade Transaction Report (U1017) (ext.1.3)

This message contains detailed information about an historical trade transaction.

Tag	Tag Name	Description	Version
35	MsgType	U1017	
571*	TradeReportID	Unique report ID as assigned by Platform	
568	TradeRequestID	Request ID	
748	TotNumTradeReports	Total number of the trade reports	
912	LastRptRequested	Number of last requested report	
10078	TradeTransReportType	Type of the transaction report. Possible values: '0' - Order Opened '1' - Order Canceled '2' - Order Expired '3' - Order Filled '4' - Position Closed '5' - Balance Trans '6' - Credit '7' - Position Opened	

10079	TradeTransReason	Reason of the transaction. Possible values: '0' - operation was caused by the client request '1' - pending order activation '2' - operation was caused by the stopout '3' - order was closed by the stop loss activation '4' - order was closed by the take profit activation '5' - operation was caused the dealer/manager decision '6' - operation was caused by rollover (ext.1.9) '7' - operation was caused by deleting an account (ext.1.28) '8' - pending order was expired (ext.1.28)	[ext.1.9]
10072	AccBalance	Current account balance.	
10073	AccTrAmount	Amount of a transaction.	
10074	AccTrCurry	Currency of a transaction.	
37	OrderID	Unique identifier for Order as assigned by Platform.	
11	ClOrdID	Unique identifier for Order as assigned by the client- side.	
38	OrderQty	Quantity ordered.	
10080	OrderLeavesQty	Quantity of an order still opened for further execution after a transaction.	
10081	OrderPrice	Spot or all-in forward rate at which the limit order is to be executed.	
10082	OrderStopPx	The spot rate at which the stop order becomes effective.	
40	OrdType	Type of the order. Possible values: '1' – Market '2' – Limit '3' – Stop 'N' – Position (ext.1.9)	[ext.1.9]
54	Side	Buy (1) or Sell (2).	
55	Symbol	Currency pair symbol.	
10083	OrdCreated	Time of order creation (always indicated in UTC).	
10084	OrdModified	Time of order modification (always indicated in UTC).	
10036	PosID	Position ID.	
10148	PosByID	Position ID was used to Close By (GROSS)	[ext.1.30]
10052	PosOpened	Time of position opening (always indicated in UTC).	

10086	PosOpenReqPrice	Requested (by client) price at which the position is to be opened.	
10087	PosOpenPrice	Real price at which the position has be opened.	
10088	PosQty	Quantity of a position. Quantity closed on this (last) fill.	
10089	PosLastQty	Quantity of the last fill transaction.	
10090	PosLeavesQty	Quantity of position is still opened for further execution after a transaction.	
10091	PosCloseReqPrice	Requested (by client) price at which the position is to be closed.	
10050	PosClosePrice	Real price at which the position has be closed.	
10051	PosClosed	Time of position closing (always indicated in UTC).	
10085	PosModified	Time of position modification (always indicated in UTC).	
12	Commission	Commission.	
479	CommCurrency	Specifies currency to be used for Commission (12).	
13	CommType	Commission type. Possible value: '3'- absolute (total monetary amount)	
10113	AgentCommission	Agent commission.	ext.1.11
10115	AgentCommCurrency	Specifies currency to be used for AgentCommission (10113).	ext.1.11
10114	AgentCommType	Agent commission type. Possible value: '3'- absolute (total monetary amount)	ext.1.11
10037	StopLoss	Price at which the order is to be closed by stop loss.	
10038	TakeProfit	Price at which the order is to be closed by take profit.	
10075	EncodedCommentLen	Length of the user comment for new order (max length is 255)	ext.1.10
10076	EncodedComment	User comment for new order (max length is 255)	ext.1.10
10096	Swap	Optional. Swap amount charged for holding a position open overnight	ext.1.6
10102	EncodedTagLen	Length of the tag for new order (max length is 50)	ext.1.10
10103	EncodedTag	Tag for new order (max length is 50)	ext.1.10

10104	Magic	Magic number for new order	ext.1.10
10105	MarginRateInitial	Initial margin rate to account balance currency	ext.1.10
60	TransactTime	Time of the current transaction (OrderCanceled, OrderExpired, OrderFilled, PositionClosed, etc.)	ext.1.9
10109	ParentOrderID	If order or position has parent order ID, this field will contain it	ext.1.10
10149	ParentOrderType	Contains InitialType of parent order Possible values: '1' – Market '2' – Limit '3' – Stop	ext.1.32
32	LastQty	Last order amount	ext. 1.15
31	LastPx	Last order price	ext.1.15
10121	OpenConversionRate	Margin cross rate when position was opened	ext. 1.17
10122	CloseConversionRate	Profit cross rate when position was closed	ext. 1.17
10144	ActionID	The consequent number of trade reports generated within order lifetime. Together with OrderId can form unique user-friendly identifier of the trade report	ext. 1.27
10155	PosRemainingPrice	Specifies the price of a position left opened after described transaction	ext. 1.27
10156	PosRemainingSide	Specifies the side of a position left opened after described transaction	ext. 1.27

Components Info Request (U1018) (ext.1.11)

It is used to request information about components on the server and inform about the client side environment.

Tag	Tag Name	Description	Version
35	MsgType	U1018	
10110	ClientQuoteHistoryVersion	Version of the QuoteHistory storage on the client side.	

Components Info Report (U1019) (ext.1.11)

It is sent by the server on response for the corresponding request and contains information about components on the server.

Tag	Tag Name	Description	Version
35	MsgType	U1019	
10111	ServerQuoteHistoryVersion	Version of the QuoteHistory storage on the server side.	

Appendix I. FIX Protocol Changes Log

Protocol version	Changes	Date	TTS version

ext.1.32	1. The following field has been added **TradeTransactionReport** (U1017) • **ParentOrderType** (10149) – contains InitialType of parent order. Possible values: '1' – Market; '2' – Limit; '3' – Stop.	18.02.2016	1.17.443
ext.1.31	1. The following value was added for the field **OrdStatus** (39): 'F' - Pending Close 2. The following value was added for the field **ExecType** (150): 'J' - Pending Close An **ExecutionReport** (8) is sending with these values before a GROSS position get closed or closing is rejected.	16.11.2015	1.14.20360
ext.1.30	1. The following field has been added in **TradeTransactionReport** (U1017): • **PosByID** (10148) – Position ID was used to Close By (GROSS); Also from this version field **PosID** (10036) will be filled.	11.11.2015	1.14.20314
ext.1.29	1. The following field has been removed from **AccountInfo** (U1006) • **AccountingSystemType** (10116) 2. The following fields have been added in **AccountInfo** (U1006): • **RegistEmail** (511) – Email address relating to Account; • **RegistDate** (10147) – Account registration date (UTC); • **EncodedCommentLen** (10075) – Length of the Account comment (max length is 255); • **EncodedComment** (10076) – Account comment (max length is 255).	26.10.2015	

ext.1.28	1. The following values were added for the field **TradeTransReason** (10079): 7 - DeleteAccount (operation was caused by deleting an account) 8 - Expired (pending order was expired)	30.09.2015	
ext.1.27	1. The following fields are added to to **TradeTransactionReport** message: • **ActionID** (10144) - The consequent number of trade reports generated within order lifetime. Together with OrderId can form unique user-friendly identifier of the trade report; • **PosRemainingPrice** (10145) - specifies the price of a position left opened after described transaction; • **PosRemainingSide** (10146) - specifies the side of a position left opened after described transaction. Possible values: 1 - BUY, 2 - SELL.	31.08.2015	
ext.1.26	There is no modification in FIX Dictionary in this Protocol change, only the business logic is affected. For compatibility reason server will send TradeTransTypes::PositionClosed instead of TradeTransTypes::OrderFilled if version of client protocol is 1.25 or less. This affects only NET accounts.	31.08.2015	

ext.1.25	1. The following field is updated in **SecurityList** (y) message: • **CommChargeType** (10124) – Commission charge type. Possible values: 0 - PerTrade; 1 - PerLot. 2. New field is added into **SecurityList** (y) message: • **CommChargeMethod** (10143) – Method of charging commission for margin accounts (see Commission). Possible values: 0 - OneWay; 1 - RoundTurn.	04.06.2015	

ext.1.24	1. New **CurrencyListRequest** (U1020) message is added with fields: • (required) **CurrencyReqID** (10139) – A unique ID assigned by the client to the Security List Request; • (required) **CurrencyListRequestType** (10140) – Currently ignored. Possible value: '0' - All Currencies. 2. New **CurrencyList** (U1021) message is added with fields: • (required) **CurrencyReqID** (10139) – A unique ID assigned by the client to the Security List Request; • (required) **CurrencyResponseID** (10141) – Unique identifier of request execution. Set by the Soft-FX trading system; • (required) **CurrencyRequestResult** (10142) – Result of the currency list request. Possible values: 0 - ValidReq; 1 - InvalidReq. • **NoRelatedCur** (146) – Number of returned currencies. Each item in group has fields: => **Currency** (15) – Currency name; => **CurrencyPrecision** (10137) – Currency precision; => **CurrencySortOrder** (10135) - Currency sort order; => **EncodedTextLen** (354) - Currency description size; => **EncodedText** (355) - Currency description.	29.04.2015	
ext.1.23	1. New fields are added into **SecurityList** (y) message: • **CurrencyPrecision** (10137) – margin currency precision (e.g. 2 for EURUSD) • **SettlCurrencyPrecision** (10138) – profit currency precision (e.g. 2 for EURUSD)	17.04.2015	

ext.1.22	1. New value is added to **LogoutReason** field: a. **'8' - SERVER_LOGOUT** - will send to a client on drop FIX session by Manager. Please note that for blocking or deleted accounts in this case will be different logout reasons (BLOCKED_LOGIN and DELETED_LOGIN correspondingly)!	02.04.2015	
ext.1.21	1. New value is added to **LogoutReason** field: a. '**7' - DELETED_LOGIN**	25.03.2015	
ext.1.20	1. New fields are added to **SecurityList** message: a. => **MarginFactorFractional** (10134) - contains margin factor as floating point coefficient; b. => **CurrencySortOrder** (10135) - contains sort order (priority) for Currency; c. => **SettlCurrencySortOrder** (10136) - contains sort order (priority) for SettlCurrency	25.03.2015	
ext.1.19	1. New field is added to **AccountInfo** (U1006) message: a. => **AccountBlockedFlag** (10133) - indicates whether account is blocked or not.	25.03.2015	
ext.1.18	1. New fields are added to **SecurityList** message: a. => **GroupSortOrder** (10132) - symbols security group sort order – primary conversion ordering field; b. => **SortOrder** (10131) - symbol sort order - secondary conversion ordering field.	06.01.2015	

ext.1.17	1. New fields are added to **TradeTransactionReport** message: a. **OpenConversionRate** (10121) - Margin cross rate when position was opened. b. **CloseConversionRate** (10122) - Profit cross rate when position was closed. 2. New fields are added to **TradingSessionStatus** message**:** a. **PlatformCompany** (10129) - PlatformCompany as configured inside server properties. b. **PlatformName** (10130) - PlatformName as configured inside server properties. 3. New field is added in **Security List (y)** message: a. **=>Commission** (12) - indicates market commission value. 4. **MarginCalcMode** field (100060) of **Security List** message is extended with values: a. CFD_INDEX b. CFD_LEVERAGE	24.12.2014	
ext.1.16	1. New field is added in **Security List (y)** message: **=>TradeEnabled** (10127) - indicates whether trading for specific symbol is allowed.	26.11.2014	
ext.1.15	1. New fields are added in **Security List (y)** message: **=>LimitsCommission**(10123) - Specifies commission value for Limit Orders; **=>CommType**(13) -Commission type, indicates whether commission is in absolute value (money),percents or in points; **=>CommChargeType** (10124) - Commission charge type. Possible values: '0' - one way; '1' - round turn; **=>SwapSizeShort** (10125) - Swap size short; **=>SwapSizeLong** (10126) - Swap size long. 2. New fields are added in **TradeTransactionReport** message: a. **LastQty** (32) - Last order amount; b. **LastPx** (31) - Last order price.		

ext.1.14	1. New value is added in **Notif Code (10047):** a. CONFIG_UPDATED (5) – TickTraderServer configuration was updated. 2. Data Feed Interface now sends **Notification (U1010)** with **NotifCode (10047) = *CONFIG_UPDATED (5)*** only for configuration updates on server! 3. If *GroupSecurity* or *Symbol* were changed for particular account a new **Security List (y)** will be sent automatically!		
ext.1.13	1. New fields are added in **AccountInfo(U1006)** and **ExecutionReport (8)** messages: **<NoAssets>** (10117) - Number of assets in message. In case of **ExecutionReport** it's a number of changed assets only, while in **AccountInfo** it is a number of all assets; **=>AssetBalance** (10118) - Specifies current balance of given asset; **=>AssetTradeAmt** (10119) - Used in **ExecutionReport** only. Represents change of given asset during described transaction; **=>AssetCurrency** (10120) - Specifies currency in which given asset is exposed. 2. New value is added in **AccountInfo (U1006)** message : **C –** Cash Accounting in **AccountingType** (10033) field.		
ext.1.12	1. In **AccountInfo (U1006)** new field is added: *a. AccountingSystemType (10116)* - Account system type (NONE, OneClickTrading) 2. In **MarketDataHistory (U1002)** new field is added: **a. BarVolumeEx (10041)**		

ext.1.11	1. New messages are added: **a. ComponentsInfoRequest (U1018)** **b. ComponentsInfoReport (U1019)** 2. In **AccountInfo (U1006)** new fields are added: *a. AccountName (10112)* - Account name 3. In **AccountInfo (U1006)** new fields are added: **a. ComponentsInfoRequest (U1018)** **b. ComponentsInfoReport (U1019)** 4. In **MarketDataRequest (V)** SubscriptionRequestType (263) supports new value: *a. '0'* – Snapshot only 5. "ExpireTime" temporarily isn't supported in **NewOrderSingle (D)**, **OrderCancelReplaceRequest (G)**, **ExecutionReport (8)** messages		
ext.1.10	1. In **NewOrderSingle (D)** new fields are added: *a. EncodedCommentLen (10075)* – Length of the user comment for new order (max length is 255) *b. EncodedComment (10076)* – User comment for new order (max length is 255) *c. EncodedTagLen (10102)* – Length of the tag for new order (max length is 50) *d. EncodedTag (10103)* – Tag for new order (max length is 50) *e. Magic (10104)* – Magic number for new order 2. In **OrderCancelReplaceRequest (G)** new fields are added: *a.EncodedCommentLen (10075)* – Length of the new user comment for replaced order (max length is 255) *b. EncodedComment (10076)* – New user comment for replaced order (max length is 255) *c. EncodedTagLen (10102)* – Length of the new tag for replaced order (max length is 50) *d. EncodedTag (10103)* – New tag for replaced order (max length is 50) *e. Magic (10104)* – New magic number for replaced order		

	3. In **Execution Report (8)** new fields are added: a. *EncodedCommentLen (10075)* – Length of the user comment of the current trade (max length is 255) b. *EncodedComment (10076)* – User comment of the current trade (max length is 255) c. *EncodedTagLen (10102)* – Length of the tag of the current trade (max length is 50) d. *EncodedTag (10103)* – Tag of the current trade (max length is 50) e. *Magic (10104)* – Magic number of the current trade f. *MarginRateInitial (10105)* – Initial margin rate to account balance currency g. *ParentOrderID (10109)* – If order or position has parent order ID, this field will contain it 4. In **TradeCaptureReport (AE)** new field is added: *a. ParentOrderID (10109)* – If order or position has parent order ID, this field will contain it 5. In **TradeTransactionReport (U1017)** new fields are added: *a.EncodedCommentLen (10075)* – Length of the user comment of the current trade (max length is 255) *b. EncodedComment (10076)* – User comment of the current trade (max length is 255) *c. EncodedTagLen (10102)* – Length of the tag of the current trade (max length is 50) *d. EncodedTag (10103)* – Tag of the current trade (max length is 50) *e. Magic (10104)* – Magic number of the current trade *f. MarginRateInitial (10105)* – Initial margin rate to account balance currency *g. ParentOrderID (10109)* – If order or position has parent order ID, this field will contain it		
ext.1.9			

1. In **AccountInfo (U1006)** new fields are added:
   a. AccountValidFlag (10100) - Account valid flag (Y – account is calculated and is in valid state, N – account has broken/invalid trades)
   b. InvestorLoginFlag (10101) – Investor account flag (Y – login is blocked for trading, N – login is available for trading)
2. In **OrderCancelReplaceRequest (G)** new fields are added:
   a. ExpireTime (126) – Will reset order expiration time using constant value "19700101-00:00:00"
3. In **TradeTransactionReport (U1017)** new fields are added:
   a. TransactTime (60) – time of the current transaction (OrderCanceled, OrderExpired, OrderFilled, PositionClosed, etc.)
4. In **TradeTransactionReport (U1017)** message new value for **TradeTransReason (10079)** field is added:
   a. *'6' - Rollover – operation was caused by rollover*
5. In **TradeTransactionReport (U1017)** message new value for **OrdType (40)** field is added:
   a. 'N'- Position
6. In **RequestForPositionsAck (AO)** new fields are added:
   a. *TotalNumPosReports (727)* – Contains count of position reports to be sent.
7. In **PositionReport (AP)** message changed the meaning the following fields:
   a. *SettlPrice (730)* - Average weighted price of the current position (before "Average price of the long quantity in the current Position Report")
   b. *PriorSettlPrice (734)* - Currently not used (filled with '0') (before "Average price of the short quantity in the current Position Report")

	8. In **PositionReport (AP)** message new fields are added: *a. <NoPositions> (702) => LongPrice (10107)* - Average price of the long quantity in the current PositionReport. *b. <NoPositions> (702) => ShortPrice (10108)* - Average price of the short quantity in the current PositionReport.		
ext.1.8	1. In **NewOrderSingle (D)** message new value for TimeInForce field is added: *a. '3' - Immediate or Cancel (IOC)* 2. In **Execution Report (8)** message new value for TimeInForce field is added: *a. '3' - Immediate or Cancel (IOC)*		
ext.1.7	1. In **AccountInfo (U1006)** new fields are added: *a. AccMarginCallLevel (10097)* – Account margin call level. *b. AccStopOutLevel (10098)* – Account stop out level. 2. In **PositionReport (AP)** new fields are added: *a. PosReportType (10099)* – Contains reasons of sending current position report. Possible values: '0'- Login. Position Report was automatically generated because of user login. '1'- Response. Position Report was generated as a response to Request for Positions. '2'- Rollover. Position Report was generated after Rollover of the account. '3'- CreatePosition. Position is created. '4'- ModifyPosition. Position is modified by manager. '5'- CancelPosition. Position is canceled by manager. '6'- ClosePosition. Position is closed by manager. *b. AccBalance (10072)* - urrent account balance. *c. AccTrAmount (10073)* - Amount of a transaction. *d. AccTrCurry (10074)* - urrency of a transaction.		

ext.1.6	1. In **Trade Capture Report Request (AD)** and **Trade Transaction Report Request (U1015)** new fields are added: *a. HstFrom (10000) –* Provides 'from' timestamp bounds and limit your history requests. *b. HstTo (10001) –* Provides 'to' timestamp bounds and limit your history requests. 2. In **Position Report (AP)** new fields are added: *a. Commission (12) –* Commission value. *b. CommCurrency (479) –* Specifies currency to be used for Commission (12). *c. CommType (13) –* Commission type. *d. Swap (10096) –* Swap amount charged for holding a position open overnight. 3. In **Trade Transaction Report (U1017)** new fields is added: *a. Swap (10096) –* Swap amount charged for holding a position open overnight. 4. Balance notification is introduced. When account balance is changed through balance Deposit/Withdrawal operations client will be notified with Notification (U1010) message using the following fields: NotifCode = 4, AccBalance, AccTrAmount and AccTrCurry. In **Notification (U1010)** new fields are added: *a. AccBalance (10072) –* Actual account balance. *b. AccTrAmount (10073) –* Amount of a balance transaction. *c. AccTrCurry (10074) –* Currency of a balance transaction. 5. In **Logout (5)** message new value for LogoutReason field is added: *a. '6' - TIMEOUT_LOGIN –* login is temporary blocked due to security timeout. When the user connects to Feed/Trade with invalid credentials for 5 times he will be temporary blocked for 5 minutes with this logout reason. For previous version it is '99' – OTHER.		

ext.1.5	1. In **Logout (5)** message new values for LogoutReason field are added: a. *'4' - INVALID_SESSION_ID* – session ID has to be not empty and max size <= 50 *b. '5' - INTERNAL_SERVER_ERROR* For previous version they are '99' – OTHER.		
ext.1.4	1. Platform sends Execution Report (8) message with PENDING_REPLACE and PENDING_CANCEL statuses in case of replace/cancel operation. Prior to version 1.4 Platform sends CALCULATED status instead.		
ext.1.3	1. New messages are added: a. **File Chunk (U1003)** b. **File Chunk Req (U1004)** c. **File Chunk Req Reject (U1012)** d. **Market Data History Metadata Request (U1013)**. e. **Market Data History Metadata Report (U1014)**. f. **Trade Transaction Report Request (U1015).** g. **Trade Transaction Report Request Ack (U1016).** h. **Trade Transaction Report (U1017).** 2. In **Trading Session Status (h)** message new field is added: a. *PlatformTimezoneOffset (10093)* - Trading Platform timezone offset in hours from UTC. Possible values are in range [-12, 13]. 3. In **New Order Single (D)** message are added new fields: a. *TimeInForce (59)* - Specifies how long the order remains in effect. *b. EncodedCommentLen (10075)* - Byte length of encoded EncodedComment (10076) field. *c. EncodedComment (10076)* - Encoded comment assigned to an order by the client side. *d. StopPx (99)* 4. In **Execution Report (8)** message new fields are added**:** a. *OrdCreated (10083)* - Time the order/position was created. b. *OrdModified (10084)* - Time the last modifying of the order/position is occurred. *c. AccBalance (10072)* - Current account balance. *d. AccTrAmount (10073)* - Amount of a transaction. *e. AccTrCurry (10074)* - Currency of a transaction. 5. In **Logout (5)** message new		

field is added:

a. *LogoutReason (10092)* – A code of the reason of the logout.

6. In **Security List (y)** message a name of a field is changed:

a. *MaxTradeVol (10058) –> MaxTradeVolume (10058)*

7. In **Order Cancel/Replace Request (G)** message new fields are added:

a. *EncodedCommentLen (10075)* - Byte length of encoded EncodedComment (10076) field.

b. EncodedComment (10076) - Encoded comment assigned to an order by the client side.

8. In **Trade Capture Report (AE)** message the following fields are removed:

a. PositionClosePrice (10050) Position close price.

b. PositionCloseTime (10051)

	Position close time. *c. PositionOpenTime (10052)* - Position open time.		

ext.1.2	1. In **Market Data Request (V)** message the value of supported field *MDEntryType (269)* is changed:
	   a. [Value] -> "Trade (2) is supported only"**.**
	2. In **Security List (y)** message new field is added:
	   a. *ColorRef (10067)* – symbol color in Win32 COLORREF format.
	3. In **Market Data Snapshot Full Refresh (W)** message new field is added:
	   a. *OrigTime (42)* – timestamp that indicate the quote tick origination time.		

ext.1.1	1. Added new fields in **Security List (y)**:
	   a. *Currency (15)* – Margin (base) currency for a symbol. Identifies currency used for price.
	   b. *SettlCurrency (120)* – Profit currency. Identifies currency used for settlement.
	   c. *PxPrecision (10057)* - The number of fractional digits which are used to express the price.
	   d. *RoundLot (561)* - The trading lot size of a security. (Contract size).
	   e. *MinTradeVol (562)* - The minimum trading volume of a security.
	   f. *TradeVolStep (10062)* – Step size of trading volume.
	   g. *ProfitCalcMode (10059)* – Mode of profit (settlement) calculation of a security.
	   h. *MarginCalcMode (10060)* - Mode of margin calculation of a security.
	   i. *MarginHedge (10061)* – The factor which is used to calculate margin for hedged orders/positions.
	   j. *MarginFactor (10063)* – The factor of margin calculation.		

ext.1.0	1. Supporting the versioning. Added new fields in **Logon (A)**: a. *ProtocolSpec (10064)* – supported protocol specification version		