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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.
- **TwoFactorLogon** – (In/Out) message sent to initiate a Two-factor authentication.

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 report 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 | |
| 10150 | DeviceID | An unique ID of a device | ext.1.34 |
| 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 | <p>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.</p> <p>NB: It is highly recommended to use this tag in order to specify a client's FIX version.</p> <p>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.</p> | ext.1.0 |
| 10153 | TwoFactorAuthFlag | Indicates that 2FA is enabled for account | ext.1.39 |
| 10157 | AppSessionID | An unique ID of Application Session (if many, e.g. WinTerminal) | ext.1.40 |

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 | <p>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</p> <p>'5' - INTERNAL_SERVER_ERROR</p> <p>'6' - TIMEOUT_LOGIN</p> <p>'7' - DELETED_LOGIN</p> <p>'8' - SERVER_LOGOUT</p> <p>'99' - OTHER</p> | <p>ext.1.3</p> <p>ext.1.5</p> <p>ext.1.5</p> <p>ext.1.6</p> <p>ext.1.21</p> <p>ext.1.22</p> |

TwoFactorLogon (U1022)

This message will be sent by server requesting to initiate Two-factor authentication.

| Tag | Tag Name | Description | Version |
|-------|-----------------|---|----------|
| 35 | MsgType | U1022 | ext.1.38 |
| 10151 | TwoFactorReason | Reason. Possible values: '1' - SERVER REQUEST - send by TickTrader Server to request for one-time-password '2' - SERVER SUCCESS - send by TickTrader Server in case of success 2FA logon '3' - SERVER ERROR - send by TickTrader Server in case of error during 2FA login '4' - CLIENT RESPONSE - send by client in response to SERVER REQUEST. Client must fill OneTimePassword (10152) field. '5' - CLIENT RESUME - send by client to resume 2FA session. For the next 20 minutes there will be no 2FA requests in case of reconnects. | |
| 10152 | OneTimePassword | One-time password generated by Google Authenticator application (https://support.google.com/accounts/answer/1066447?hl=en) | |
| 126 | ExpireTime | Expiration time of 2FA token. Received from the server. | |
| 58 | Text | Server response/error message. Received from the server. | |

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 |
| 10171 | NoStatusGroups | Number of returned status groups | ext. 1.44 |
| 10170* | => StatusGroupID | Status group ID | ext. 1.44 |
| 340* | => TradSesStatus | Status group current state. Possible values: (2) – Open (3) – Closed | ext. 1.44 |
| 341* | => TradSesStartTime | The start time of the status group current state | ext. 1.44 |
| 345* | => TradSesEndTime | The end time of the status group current state | ext. 1.44 |
| 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. | ext. 1.49 |

| | | | |
|------|---------------------|--|-----------|
| 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. | ext. 1.49 |
|------|---------------------|--|-----------|

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 |
| 354 | => EncodedTextLen | Symbol description size | ext.1.45 |
| 355 | => EncodedText | Symbol description in UTF-8 encoding. | ext.1.45 |
| 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 |
| 10155 | => DefaultSlippage | Default slippage value | ext.1.36 |
| 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 |
| 10170 | => StatusGroupID | Status group ID the symbol belongs to | ext.1.44 |
| 350 | => EncodedSecurityDescLen | Security description size | ext.1.51 |
| 351 | => EncodedSecurityDesc | Security description in UTF-8 encoding. | ext.1.51 |

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 | <i>Currently ignored.</i> 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 in UTF-8 encoding |

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. | |

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 |
| 10171 | NoStatusGroups | Number of returned status groups | ext. 1.44 |
| 10170* | => StatusGroupID | Status group ID | ext. 1.44 |
| 340* | => TradSesStatus | Status group current state. Possible values: (2) – Open (3) – Closed | ext. 1.44 |
| 341* | => TradSesStartTime | The start time of the status group current state | ext. 1.44 |
| 345* | => TradSesEndTime | The end time of the status group current state | ext. 1.44 |
| 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. | ext. 1.49 |

| | | | |
|------|---------------------|--|-----------|
| 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. | ext. 1.49 |
|------|---------------------|--|-----------|

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 '4' – StopLimit | |
| 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) Important: this flag is valid only for Limit and StopLimit orders! '6' - Good Till Date (GTD) | ext.1.3 [ext.1.8] |
| 126 | ExpireTime | Time/Date of order expiration (always indicated in UTC) | |
| 99 | StopPx | Price per unit of quantity | ext.1.3 |
| 10173 | HiddenQty | Order hidden quantity | ext.1.47 |
| 10075 | EncodedCommentLen | Length of the user comment for new order (max length is 255) | ext.1.10 |
| 10076 | EncodedComment | User comment for new order in UTF-8 encoding (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 in UTF-8 encoding (max length is 50) | ext.1.10 |

| | | | |
|-------|------------------------|--|----------|
| 10104 | Magic | Magic number for new order | ext.1.10 |
| 10162 | ImmediateOrCancelFlag | 'Immediate-Or-Cancel' flag (works only for Limit orders) | ext.1.42 |
| 10163 | MarketWithSlippageFlag | 'Market-With-Slippage' flag (works only for Limit orders) | ext.1.42 |
| 10174 | CIAppID | Client application identifier | ext.1.47 |

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 | CIOrdID | 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) | 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. | |
| 10162 | ImmediateOrCancelFlag | 'Immediate-Or-Cancel' flag (works only for Limit orders) | ext.1.42 |
| 10163 | MarketWithSlippageFlag | 'Market-With-Slippage' flag (works only for Limit orders) | ext.1.42 |
| 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 in UTF-8 encoding (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 in UTF-8 encoding (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 the given asset | ext. 1.13 |
| 10154 | => AssetLockedAmt | Specifies locked balance amount of the given asset | ext. 1.35 |
| 10119 | => AssetTradeAmt | Represents change of the given asset during described transaction | ext. 1.13 |
| 10120 | => AssetCurrency | Specifies currency in which the 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 |
| 11* | ClOrdID | The client request ID assigned by a client. |
| 37 | OrderID | The ID of the order to be canceled as assigned by Soft-FX. |
| 41* | OrigClOrdID | The unique ID for this cancel request as assigned by the client. Used to identify the order in cancel and cancel/modify requests. Will be ignored if OrderID (37) is provided and valid. |
| 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. |
| 10174 | ClAppID | Client application identifier |

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 modified 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 '4' – StopLimit | |
| 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. | |
| 10173 | HiddenQty | Order hidden quantity | ext.1.47 |
| 126 | ExpireTime | Time/Date of order expiration. Will reset order expiration time using constant value "19700101-00:00:00" | 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 in UTF-8 encoding (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 in UTF-8 encoding (max length is 50) | ext.1.10 |
| 10104 | Magic | Magic number for new order | ext.1.10 |

| | | | |
|-------|---------|-------------------------------|----------|
| 10174 | CIAppID | Client application identifier | ext.1.47 |
|-------|---------|-------------------------------|----------|

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* | CIOrdID | The unique ID for the cancel request being rejected as assigned by the client. | |
| 41* | OrigCIOrdID | CIOrdID 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. Possible 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 (for marginal accounts) | |
| 10031* | Balance | Account balance | |
| 10030* | Margin | Account margin | |
| 10032* | Equity | Momentary value of current account equity | |
| 15* | Currency | Balance currency (for marginal accounts) | |
| 1* | Account | Account ID | |
| 10033 | AccountingType | Type of the account. Possible values: 'N' – Net accounting 'G' – Gross accounting 'C' – Cash accounting | [ext. 1.13] |
| 40116 | 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 the given asset | ext. 1.13 |
| 10120 | => AssetCurrency | Specifies currency in which the given asset is exposed | ext. 1.13 |
| 10154 | => AssetLockedAmt | Specifies locked balance amount of the given asset | ext. 1.35 |
| 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 | EncodedComment | Account comment in UTF-8 encoding (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. |
| 10174 | ClAppID | Client application identifier |

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 | |
| 569 | TradeRequestType | Type of transaction report request Possible values: '0' = all trades '1' = all except canceled trades | ext. 1.50 |
| 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 acknowledgement 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 | Version |
|--------|----------------------------|---|----------|
| 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 | The total number of trade reports that match the request. | |
| 10156 | CurNumTradeReports | The current number of trade reports returned by the request. | ext.1.37 |
| 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 | |
| 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 '8' - Order Activated | |

| | | | |
|-------|------------------------|---|------------|
| 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. | |
| 10162 | ImmediateOrCancelFlag | 'Immediate-Or-Cancel' flag (works only for Limit orders) | ext.1.42 |
| 10163 | MarketWithSlippageFlag | 'Market-With-Slippage' flag (works only for Limit orders) | ext.1.42 |
| 10083 | OrdCreated | Time of order creation (always indicated in UTC). | |
| 10084 | OrdModified | Time of order modification (always indicated in UTC). | |
| 126 | ExpireTime | Time/Date of order expiration (always indicated in UTC) | [ext.1.36] |
| 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 in UTF-8 encoding (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 in UTF-8 encoding (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 |
| 10158 | ReqOpenPrice | Requested open order price | ext.1.41 |
| 10159 | ReqOpenQty | Requested open order quantity | ext.1.41 |
| 10160 | ReqClosePrice | Requested close order price | ext.1.41 |
| 10161 | ReqCloseQty | Requested close order quantity | ext.1.41 |
| 10164 | SrcAssetCurrency | Source asset currency name (works only for cash accounts) | ext.1.43 |
| 10165 | SrcAssetAmount | Source asset amount (works only for cash accounts) | ext.1.43 |
| 10166 | SrcAssetMovement | Source asset movement (works only for cash accounts) | ext.1.43 |
| 10167 | DstAssetCurrency | Destination asset currency name (works only for cash accounts) | ext.1.43 |
| 10168 | DstAssetAmount | Destination asset amount (works only for cash accounts) | ext.1.43 |
| 10169 | DstAssetMovement | Destination asset movement (works only for cash accounts) | ext.1.43 |

Trade Server Info Request (U1023)

Client sends this message to get trade sever information.

| Tag | Tag Name | Description |
|--------|-------------|---|
| 35 | MsgType | U1023 |
| 10175* | TrdSrvReqID | A unique ID assigned by the client to the Trade Serve Info Request. Used to distinguish responses for several concurrent requests. |

Trade Server Info Report (U1024)

This message is sent by the server in response the Trade Serve Info Request (U1023) message.

| Tag | Tag Name | Description | Version |
|--------|------------------------------|---|---------|
| 35 | MsgType | U1024 | |
| 10175* | TrdSrvReqID | A unique ID assigned by the client to the Trade Serve Info Request. Used to distinguish responses for several concurrent requests. | |
| 10176 | CompanyName | Company name | |
| 10177 | CompanyFullName | Company full name | |
| 10178 | EncodedCompanyDescriptionLen | Length of company description | |
| 10179 | EncodedCompanyDescription | Company description, in UTF-8 encoding | |
| 10180 | CompanyAddress | Company address | |
| 10181 | CompanyEmail | Company email | |
| 10182 | CompanyPhone | Company phone number | |
| 10183 | CompanyWebSite | Company web site | |
| 10184 | ServerName | Server name | |
| 10185 | ServerFullName | Server full name | |
| 10186 | EncodedServerDescriptionLen | Length of server description | |
| 10187 | EncodedServerDescription | Server description, in UTF-8 encoding | |
| 10188 | ServerAddress | Server address | |
| 10189 | ServerFixFeedSslPort | Server feed FIX SSL port | |
| 10190 | ServerFixTradeSslPort | Server trade FIX SSL port | |
| 10191 | ServerWebSocketFeedPort | Server feed web socket port | |
| 10192 | ServerWebSocketTradePort | Server trade web socket port | |
| 10193 | ServerRestPort | Server REST port | |

Appendix I. FIX Protocol Changes Log

| Protocol version | Changes | Date | TTS version |
|------------------|---------|------|-------------|
|------------------|---------|------|-------------|

| | | | |
|-----------------|---|------------|-----------|
| ext.1.51 | <p>1. Nothing changed in FIX 4.4 dictionary, but TTS started to fill the following fields in message SecurityList (y):</p> <ul style="list-style-type: none"> • => EncodedSecurityDescLen (350) – Security description size. • => EncodedSecurityDesc (351) – Security description in UTF-8 encoding. | 01.02.2017 | 1.25.2753 |
| ext.1.50 | <p>1. The following fields have been added to Trade Transaction Report Request (U1015) message:</p> <ul style="list-style-type: none"> • TradeRequestType (569) – Type of transaction report request | 24.01.2017 | 1.25.2679 |
| ext.1.49 | <p>1. The following fields have been added to Trading Session Status (h) message:</p> <ul style="list-style-type: none"> • => TradSesOpenTime (342) – Provides the open time of the current trading session in case of current session is opened or the next open trading session in case of current session is closed. • => TradSesCloseTime (344) – Provides the close time of the current trading session in case of current session is opened or the next open trading session in case of current session is closed. | 20.01.2017 | 1.26.2680 |
| ext.1.48 | <p>1. New messages added:</p> <ul style="list-style-type: none"> • TradeServerInfoRequest (U1023) – Trade server info request • TradeServerInfoReport (U1024) – Trade server info report | 27.12.2016 | 1.25.2530 |

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| ext.1.47 | <p>1. The following fields have been added to New Order Single (D) message:</p> <ul style="list-style-type: none"> • HiddenQty (10173) – Order hidden quantity • ClAppID (10174) – Client application identifier <p>2. The following fields have been added to Order Cancel/Replace Request (G) message:</p> <ul style="list-style-type: none"> • HiddenQty (10173) – Order hidden quantity • ClAppID (10174) – Client application identifier <p>3. The following fields have been added to Order Cancel Request (F) message:</p> <ul style="list-style-type: none"> • ClAppID (10174) – Client application identifier <p>4. The following fields have been added to Close Position Request (U1008) message:</p> <ul style="list-style-type: none"> • ClAppID (10174) – Client application identifier <p>5. The following fields have been added to Trade Transaction Report (U1017) message:</p> <ul style="list-style-type: none"> • HiddenQty (10173) – Order hidden quantity <p>6. The following value has been added to OrdType (40) field:</p> <ul style="list-style-type: none"> • 4 (STOPLIMIT) – Stop limit order | 21.12.2016 | 1.25.2488 |
| ext.1.45 | <p>1. The following fields have been added to SecurityList (y) message:</p> <ul style="list-style-type: none"> • EncodedTextLen (354) – Symbol description size • EncodedText (355) – Symbol description <p>2. Encoding of the following fields has been changed to UTF-8:</p> <ul style="list-style-type: none"> • EncodedText (355) • EncodedComment (10076) • EncodedTag (10103) | 28.11.2016 | 1.25.2284 |

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| <p>ext.1.44</p> | <p>1. The following field has been added to SecurityList (y) message:</p> <ul style="list-style-type: none"> • StatusGroupID (10170) – Status group ID the symbol belongs to <p>2. The following fields have been added to TradingSessionStatus (h) message:</p> <ul style="list-style-type: none"> • NoStatusGroups (10171) - Number of returned status groups • StatusGroupID (10170) - Status group ID • TradSesStatus (340) - Status group current state • TradSesStartTime (341) - The start time of the status group current state • TradSesEndTime (342) - The end time of the status group current state | <p>18.11.2016</p> | <p>1.25.2227</p> |
| <p>ext.1.43</p> | <p>1. The following field has been added TradeTransactionReport (U1017)</p> <ul style="list-style-type: none"> • SrcAssetCurrency (10164) – Source asset currency name (works only for cash accounts). • SrcAssetAmount (10165) – Source asset amount (works only for cash accounts). • SrcAssetMovement (10166) – Source asset movement (works only for cash accounts). • DstAssetCurrency (10167) – Destination asset currency name (works only for cash accounts). • DstAssetAmount (10168) – Destination asset amount (works only for cash accounts). • DstAssetMovement (10169) – Destination asset movement (works only for cash accounts). | <p>31.10.2016</p> | <p>1.25.2068</p> |

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| ext.1.42 | <p>1. The following field has been added NewOrderSingle (D), ExecutionReport (8), TradeTransactionReport (U1017)</p> <ul style="list-style-type: none"> • ImmediateOrCancelFlag (10162) – 'Immediate-Or-Cancel' flag (works only for Limit orders). • MarketWithSlippageFlag (10163) – 'Market-With-Slippage' flag (works only for Limit orders). | 25.10.2016 | 1.25.2008 |
| ext.1.41 | <p>1. The following field has been added TradeTransactionReport (U1017)</p> <ul style="list-style-type: none"> • ReqOpenPrice (10158) – Requested open price of the order. • ReqOpenQty (10159) – Requested open quantity of the order. • ReqClosePrice (10160) – Requested close price of the order. • ReqCloseQty (10161) – Requested close quantity of the order. | 21.10.2016 | 1.24.1999 |
| ext.1.40 | <p>1. The following field was updated/added in message Logon (A):</p> <ul style="list-style-type: none"> • AppSessionID (10157) – An unique ID of Application Session (if many, e.g. WinTerminal) | 28.09.2016 | 1.24.1842 |
| ext.1.39 | <p>1. The following field was updated/added in message Logon (A):</p> <ul style="list-style-type: none"> • TwoFactorAuthFlag (10153) – Indicates that 2FA is enabled for account | 23.09.2016 | 1.24.1806 |

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| ext.1.38 | <p>1. New message TwoFactorLogon (U1022) was changed:</p> <ul style="list-style-type: none"> • (required) TwoFactorReason (10151) – A code of the reason of receiving this message; <p>Possible values:</p> <ul style="list-style-type: none"> '1' – Server Request; '2' – Server Success; '3' – Server Error; '4' – Client Response; '5' – Client Resume. <ul style="list-style-type: none"> • OneTimePassword (10152) – One-time password; • ExpireTime (126) – Expiration time of 2FA token; • Text (58) – Textual description in free format. | 06.09.2016 | 1.24.1685 |
| ext.1.37 | <p>1. The following field was updated/added in message Trade Transaction Report Request Ack (U1016):</p> <ul style="list-style-type: none"> • TotNumTradeReports (748) – The total number of trade reports that match the request. • CurNumTradeReports (10156) – The current number of trade reports returned by the request. <p>2. The following unused fields were removed in message Trade Transaction Report (U1017) :</p> <ul style="list-style-type: none"> • TotNumTradeReports (748) • LastRptRequested (912) | 26.07.2016 | 1.23.1423 |
| ext.1.36 | <p>1. The following field was added in message Security List (y):</p> <ul style="list-style-type: none"> • => DefaultSlippage (10155) – Default slippage value <p>2. The following field was added in message Trade Transaction Report (U1017):</p> <ul style="list-style-type: none"> • ExpireTime (126) – Time/Date of order expiration (always indicated in UTC) | 19.07.2016 | 1.23.1400 |

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| ext.1.35 | <p>1. The following field was added in message Account Info (U1006):</p> <ul style="list-style-type: none"> • => AssetLockedAmt (10154) – Specifies locked balance amount of the given asset <p>2. The following field was added in message ExectutionReport (8):</p> <ul style="list-style-type: none"> • => AssetLockedAmt (10154) – Specifies locked balance amount of the given asset | 13.06.2016 | 1.22.1067 |
| ext.1.34 | <p>1. The following field was added in message Logon (A):</p> <ul style="list-style-type: none"> • Deviceld (10150) – Unique Id of a device for more strict authentication. This field is used only for Two-factor authentication. <p>2. New message TwoFactorLogon (U1022) was added with fields:</p> <ul style="list-style-type: none"> • (required) TwoFactorReason (10151) – A code of the reason of receiving this message; <p>Possible values:</p> <ul style="list-style-type: none"> '1' – Request; '2' – Response; '3' – Resume; '4' – InvalidOtp; '5' – TfaNotSet. <ul style="list-style-type: none"> • OneTimePassword (10152) – One-time password; • ExpireTime (126) – Expiration time of 2FA token; • Text (58) – Textual description in free format. | 21.04.2016 | 1.19.740 |
| ext.1.33 | <p>There is no modification in FIX Dictionary in this Protocol change, only the business logic is affected. Server will not fill field CommChargeMethod (10143) in message SecurityList (y) because it is obsolete.</p> | 09.03.2016 | 1.18.697 |

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| ext.1.32 | <p>1. The following field has been added TradeTransactionReport (U1017)</p> <ul style="list-style-type: none"> • ParentOrderType (10149) – contains InitialType of parent order. <p>Possible values: '1' – Market; '2' – Limit; '3' – Stop.</p> | 18.02.2016 | 1.17.443 |
| ext.1.31 | <p>1. The following value was added for the field OrdStatus (39): 'F' - Pending Close</p> <p>2. The following value was added for the field ExecType (150): 'J' - Pending Close</p> <p>An ExecutionReport (8) is sending with these values before a GROSS position get closed or closing is rejected.</p> | 16.11.2015 | 1.14.20360 |
| ext.1.30 | <p>1. The following field has been added in TradeTransactionReport (U1017):</p> <ul style="list-style-type: none"> • PosByID (10148) – Position ID was used to Close By (GROSS); <p>Also from this version field PosID (10036) will be filled.</p> | 11.11.2015 | 1.14.20314 |
| ext.1.29 | <p>1. The following field has been removed from AccountInfo (U1006)</p> <ul style="list-style-type: none"> • AccountingSystemType (10116) <p>2. The following fields have been added in AccountInfo (U1006):</p> <ul style="list-style-type: none"> • RegistEmail (511) – Email address relating to Account; • RegistDate (10147) – Account registration date (UTC); • EncodedCommentLength (10075) – Length of the Account comment (max length is 255); • EncodedComment (10076) – Account comment (max length is 255). | 26.10.2015 | |

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| ext.1.28 | <p>1. The following values were added for the field TradeTransReason (10079):</p> <ul style="list-style-type: none"> 7 - DeleteAccount (operation was caused by deleting an account) 8 - Expired (pending order was expired) | 30.09.2015 | |
| ext.1.27 | <p>1. The following fields are added to to TradeTransactionReport message:</p> <ul style="list-style-type: none"> • 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 | <p>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.</p> | 31.08.2015 | |

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| <p>ext.1.25</p> | <p>1. The following field is updated in SecurityList (y) message:</p> <ul style="list-style-type: none"> • CommChargeType (10124) – Commission charge type. <p>Possible values: 0 - PerTrade; 1 - PerLot.</p> <p>2. New field is added into SecurityList (y) message:</p> <ul style="list-style-type: none"> • CommChargeMethod (10143) – Method of charging commission for margin accounts (see Commission). <p>Possible values: 0 - OneWay; 1 - RoundTurn.</p> | <p>04.06.2015</p> | |
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| <p>ext.1.24</p> | <p>1. New CurrencyListRequest (U1020) message is added with fields:</p> <ul style="list-style-type: none"> • (required) CurrencyRequestID (10139) – A unique ID assigned by the client to the Security List Request; • (required) CurrencyListRequestType (10140) – Currently ignored. Possible value: '0' - All Currencies. <p>2. New CurrencyList (U1021) message is added with fields:</p> <ul style="list-style-type: none"> • (required) CurrencyRequestID (10139) – A unique ID assigned by the client to the Security List Request; • (required) CurrencyRequestID (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. | <p>29.04.2015</p> | |
| <p>ext.1.23</p> | <p>1. New fields are added into SecurityList (y) message:</p> <ul style="list-style-type: none"> • CurrencyPrecision (10137) – margin currency precision (e.g. 2 for EURUSD) • SettlementCurrencyPrecision (10138) – profit currency precision (e.g. 2 for EURUSD) | <p>17.04.2015</p> | |

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

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| ext.1.17 | <ol style="list-style-type: none"> 1. New fields are added to TradeTransactionReport message: <ol style="list-style-type: none"> 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: <ol style="list-style-type: none"> 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: <ol style="list-style-type: none"> a. =>Commission (12) - indicates market commission value. 4. MarginCalcMode field (100060) of Security List message is extended with values: <ol style="list-style-type: none"> a. CFD_INDEX b. CFD_LEVERAGE | 24.12.2014 | |
| ext.1.16 | <ol style="list-style-type: none"> 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 | <ol style="list-style-type: none"> 1. New fields are added in Security List (y) message: <ul style="list-style-type: none"> =>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: <ol style="list-style-type: none"> a. LastQty (32) - Last order amount; b. LastPx (31) - Last order price. | | |

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| ext.1.14 | <ol style="list-style-type: none"> 1. New value is added in Notif Code (10047): <ol style="list-style-type: none"> a. CONFIG_UPDATED (5) – TickTraderServer configuration was updated. 2. Data Feed Interface now sends Notification (U1010) with NotifCode (10047) = C ONFIG_UPDATED (5) only for configuration updates on server! 3. If <i>GroupSecurity</i> or <i>Symbol</i> were changed for particular account a new Security List (y) will be sent automatically! | | |
| ext.1.13 | <ol style="list-style-type: none"> 1. New fields are added in AccountInfo(U1006) and ExecutionReport (8) messages: <ul style="list-style-type: none"> <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 : <ul style="list-style-type: none"> C – Cash Accounting in AccountingType (10033) field. | | |
| ext.1.12 | <ol style="list-style-type: none"> 1. In AccountInfo (U1006) new field is added: <ol style="list-style-type: none"> a. <i>AccountingSystemType (10116)</i> - Account system type (NONE, OneClickTrading) 2. In MarketDataHistory (U1002) new field is added: <ol style="list-style-type: none"> a. BarVolumeEx (10041) | | |

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| ext.1.11 | <ol style="list-style-type: none"> 1. New messages are added: <ol style="list-style-type: none"> a. ComponentsInfoRequest (U1018) b. ComponentsInfoReport (U1019) 2. In AccountInfo (U1006) new fields are added: <ol style="list-style-type: none"> a. <i>AccountName (10112)</i> - Account name 3. In AccountInfo (U1006) new fields are added: <ol style="list-style-type: none"> a. ComponentsInfoRequest (U1018) b. ComponentsInfoReport (U1019) 4. In MarketDataRequest (V) SubscriptionRequestType (263) supports new value: <ol style="list-style-type: none"> a. '0' – Snapshot only 5. "ExpireTime" temporarily isn't supported in NewOrderSingle (D), OrderCancelReplaceRequest (G), ExecutionReport (8) messages | | |
| ext.1.10 | <ol style="list-style-type: none"> 1. In NewOrderSingle (D) new fields are added: <ol style="list-style-type: none"> a. <i>EncodedCommentLen (10075)</i> – Length of the user comment for new order (max length is 255) b. <i>EncodedComment (10076)</i> – User comment for new order (max length is 255) c. <i>EncodedTagLen (10102)</i> – Length of the tag for new order (max length is 50) d. <i>EncodedTag (10103)</i> – Tag for new order (max length is 50) e. <i>Magic (10104)</i> – Magic number for new order 2. In OrderCancelReplaceRequest (G) new fields are added: <ol style="list-style-type: none"> a. <i>EncodedCommentLen (10075)</i> – Length of the new user comment for replaced order (max length is 255) b. <i>EncodedComment (10076)</i> – New user comment for replaced order (max length is 255) c. <i>EncodedTagLen (10102)</i> – Length of the new tag for replaced order (max length is 50) d. <i>EncodedTag (10103)</i> – New tag for replaced order (max length is 50) e. <i>Magic (10104)</i> – New magic number for replaced order | | |

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| | <p>3. In Execution Report (8) new fields are added:</p> <ul style="list-style-type: none"> a. <i>EncodedCommentLen (10075)</i> – Length of the user comment of the current trade (max length is 255) b. <i>EncodedComment (10076)</i> – User comment of the current trade (max length is 255) c. <i>EncodedTagLen (10102)</i> – Length of the tag of the current trade (max length is 50) d. <i>EncodedTag (10103)</i> – Tag of the current trade (max length is 50) e. <i>Magic (10104)</i> – Magic number of the current trade f. <i>MarginRateInitial (10105)</i> – Initial margin rate to account balance currency g. <i>ParentOrderID (10109)</i> – If order or position has parent order ID, this field will contain it <p>4. In TradeCaptureReport (AE) new field is added:</p> <ul style="list-style-type: none"> a. <i>ParentOrderID (10109)</i> – If order or position has parent order ID, this field will contain it <p>5. In TradeTransactionReport (U1017) new fields are added:</p> <ul style="list-style-type: none"> a. <i>EncodedCommentLen (10075)</i> – Length of the user comment of the current trade (max length is 255) b. <i>EncodedComment (10076)</i> – User comment of the current trade (max length is 255) c. <i>EncodedTagLen (10102)</i> – Length of the tag of the current trade (max length is 50) d. <i>EncodedTag (10103)</i> – Tag of the current trade (max length is 50) e. <i>Magic (10104)</i> – Magic number of the current trade f. <i>MarginRateInitial (10105)</i> – Initial margin rate to account balance currency g. <i>ParentOrderID (10109)</i> – 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")

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

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.

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| ext.1.5 | <p>1. In Logout (5) message new values for LogoutReason field are added:</p> <ul style="list-style-type: none"> a. '4' - <i>INVALID_SESSION_ID</i> – session ID has to be not empty and max size <= 50 b. '5' - <i>INTERNAL_SERVER_ERROR</i> <p>For previous version they are '99' – OTHER.</p> | | |
| ext.1.4 | <p>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.</p> | | |
| ext.1.3 | <p>1. New messages are added:</p> <ul style="list-style-type: none"> a. File Chunk (U1003) b. File Chunk Req (U1004) c. File Chunk Req Reject (U1012) d. Market Data History Meta data 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). <p>2. In Trading Session Status (h) message new field is added:</p> <ul style="list-style-type: none"> a. <i>PlatformTimezoneOffset (10093)</i> - Trading Platform timezone offset in hours from UTC. Possible values are in range [-12, 13]. <p>3. In New Order Single (D) message are added new fields:</p> <ul style="list-style-type: none"> a. <i>TimeInForce (59)</i> - Specifies how long the order remains in effect. b. <i>EncodedCommentLen (10075)</i> - Byte length of encoded EncodedComment (10076) field. c. <i>EncodedComment (10076)</i> - Encoded comment assigned to an order by the client side. d. <i>StopPx (99)</i> <p>4. In Execution Report (8) message new fields are added:</p> <ul style="list-style-type: none"> a. <i>OrdCreated (10083)</i> - Time the order/position was created. b. <i>OrdModified (10084)</i> - Time the last modifying of the order/position is occurred. c. <i>AccBalance (10072)</i> - Current account balance. d. <i>AccTrAmount (10073)</i> - Amount of a transaction. e. <i>AccTrCurry (10074)</i> - Currency of a transaction. <p>5. In Logout (5) message new</p> | | |

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)*

| | | | |
|---------|--|--|--|
| | <p>Position close time.</p> <p>c. <i>PositionOpenTime</i> (10052)</p> <p>- Position open time.</p> | | |
| ext.1.2 | <p>1. In Market Data Request (V) message the value of supported field <i>MDEntryType</i> (269) is changed:</p> <p>a. [Value] -> "Trade (2) is supported only".</p> <p>2. In Security List (y) message new field is added:</p> <p>a. <i>ColorRef</i> (10067) – symbol color in Win32 COLORREF format.</p> <p>3. In Market Data Snapshot Full Refresh (W) message new field is added:</p> <p>a. <i>OrigTime</i> (42) – timestamp that indicate the quote tick origination time.</p> | | |
| ext.1.1 | <p>1. Added new fields in Security List (y):</p> <p>a. <i>Currency</i> (15) – Margin (base) currency for a symbol. Identifies currency used for price.</p> <p>b. <i>SettleCurrency</i> (120) – Profit currency. Identifies currency used for settlement.</p> <p>c. <i>PxPrecision</i> (10057) - The number of fractional digits which are used to express the price.</p> <p>d. <i>RoundLot</i> (561) - The trading lot size of a security. (Contract size).</p> <p>e. <i>MinTradeVol</i> (562) - The minimum trading volume of a security.</p> <p>f. <i>TradeVolStep</i> (10062) – Step size of trading volume.</p> <p>g. <i>ProfitCalcMode</i> (10059) – Mode of profit (settlement) calculation of a security.</p> <p>h. <i>MarginCalcMode</i> (10060) - Mode of margin calculation of a security.</p> <p>i. <i>MarginHedge</i> (10061) – The factor which is used to calculate margin for hedged orders/positions.</p> <p>j. <i>MarginFactor</i> (10063) – The factor of margin calculation.</p> | | |
| ext.1.0 | <p>1. Supporting the versioning. Added new fields in Logon (A):</p> <p>a. <i>ProtocolSpec</i> (10064) – supported protocol specification version</p> | | |

Trade Transaction Report (U1017)