Updated August 2, 2010

Abstract

This document provides information and resources that explain how FXCM implements and integrates the FIX Protocol specification for the FXCM Trading applications and interfaces.

References

1. Financial Information Exchange Protocol (FIX) Version 4.4 with Errata 20030618 [www.fixprotocol.org]

History

August 2, 2010
- Add ELS/OTO/LTE/STE/ST order types

June 16, 2010
- Remove FXCMSymMarginRatio (FXCM+06)

April 14, 2010
- Add FOK, NetQuantity, MarginRatio, Updated flow diagrams

May 22, 2009
- add FXCMCondDistStop,FXCMCondDistLimit,FXCMCondDistEntryStop,FXCMCondDistEntryLimit, FXCMMaxQuantity,FXCMMinQuantity,FXCMTradingStatus

May 6, 2009
- Look and feel, misc improvements and corrections.
  Add enhanced OCO FXCMContingencyID support
  Add enhanced order history support – OrderMassStatusRequest
  Add OTO

November 11, 2008
- Reviewed order state machines

October 31, 2008
- Add FXCMPosIDRef, FXCMSubscriptionStatus

June 26, 2008
- Touchups, add Position Maintenance to FXCM Party

March 28, 2008
- OCO order support

November 19, 2007
- Update for FIX, including Subscription Model changes, new order list

January 8, 2007
- Added changes for order state, EXECUTING -> CALCULATED, PENDING_CALCULATED -> STOPPED, PENDING_CANCEL -> PENDING_CANCEL

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FXCM – FIX Introduction

1.1.Overview

Price takers are allowed to connect their trading systems to FXCM trading systems via FIX engines or Trading SDK java and C++ libraries. The provided interfaces will be sufficient enough to build buyer systems that mimic the functionality of the Trading Station. Tools like Market and Conditional orders, account, open and closed position screens will be supported in full.

In the FXCM business model, there are three sides that participate in business flow: buyer (trader), market (the Trading System) and market maker (FXCM Dealing Desk or third party Trading System).

FXCM trading process is based on the fact that the user role and trading scope are defined on the Trading System side. Trading Server (the market) sends most of the messages in solicited manner to every Trader and Dealer Desk depending on their scope. So the Trader will receive Execution Reports related to the account that he trades, and related to the Dealing Desk console and trading instruments (known in FIX as security) that it handles.

The parties of the FXCM System (Trader - Market and Dealing Desk – Market) communicate with each other through a set of business objects that correspond to a set of FIX application messages as follows:

Table 1. Business objects and Fix message Types

Business Object	Fix Message
Order	NewOrderSingle, ExecutionReport
Open Trade (aka ticket, aka position)	PositionReport
Closed Trade	PositionReport
Account	CollateralReport
Offer	Quote, MarketDataSnapshotFullRefresh
Instrument	Security Status
System Parameter	TradingSessionStatus (incorporate whole list of System Parameters)
Mail	Email

After successful logon to the system, any console (both Trader's and Dealing Desk's) can obtain the current status of the Market. This includes the current state of the Trading Session, current prices, list of positions, accounts and orders. Also, after logon, it is possible that the console will receive email message(s) that were not received during the previous communication session. As was mentioned above, no continuous subscription requests are required, and they are not supported. All of the following updates on business entities will be sent to the console in accordance with the connected user permissions. However, the messaging framework supports a set of flags to block the distribution of unsolicited messages.

FXCM tradable quoting model

As one of the largest registered forex brokers, FXCM has access to some of the best prices available for more than two dozen currency pairs. These prices are actual tradable prices; they are based on real bids and offers currently available.

FXCM's No Dealing Desk execution system is designed to show you the best available price to buy and sell currently available to FXCM from the multiple global banks that feed prices into our system. Having multiple prices provided to FXCM by several of the world's largest financial institutions means that you will see very tight, variable spreads, with precision down to as much as 1/1000th of a cent.

The Trader responds to the market with a trading order that could be filled, and the result of this trade could affect an end user's open position blotters and accounts (as per FIX: "continuously quoted market messaging scenario"). There could be limitations on quantity or price. Received Orders that are within the limits set by the market will execute against the quote automatically. If the order is outside the limits specified by the market, the order is forwarded to the Dealing Desk to accept, cancel, or re-quote. The purpose of Order Re-quote is to force the Trader to use a recent market state. When that is required, the Dealing Desk issues an indicative quote for a particular Trader, and the Trader could respond with an updated order request (or simply cancel the quote). In the same manner, the Dealing Desk issues indicative quotes in response to the Trader's Request-for-Quote.

This is where FXCM and the FIX "Quote on demand message scenario" differ. FIX requires that on-demand quotes are tradable and applied to market; FXCM on-demand quotes are indicative, do not affect the market quotes, and work only for that particular Trader. Request for quote processing is not supported currently with the Buyer Interface, however it is described here to help exhibit the FXCM System functionality in full.

The aforementioned scenarios of the FXCM quoting model are detailed with following diagrams.

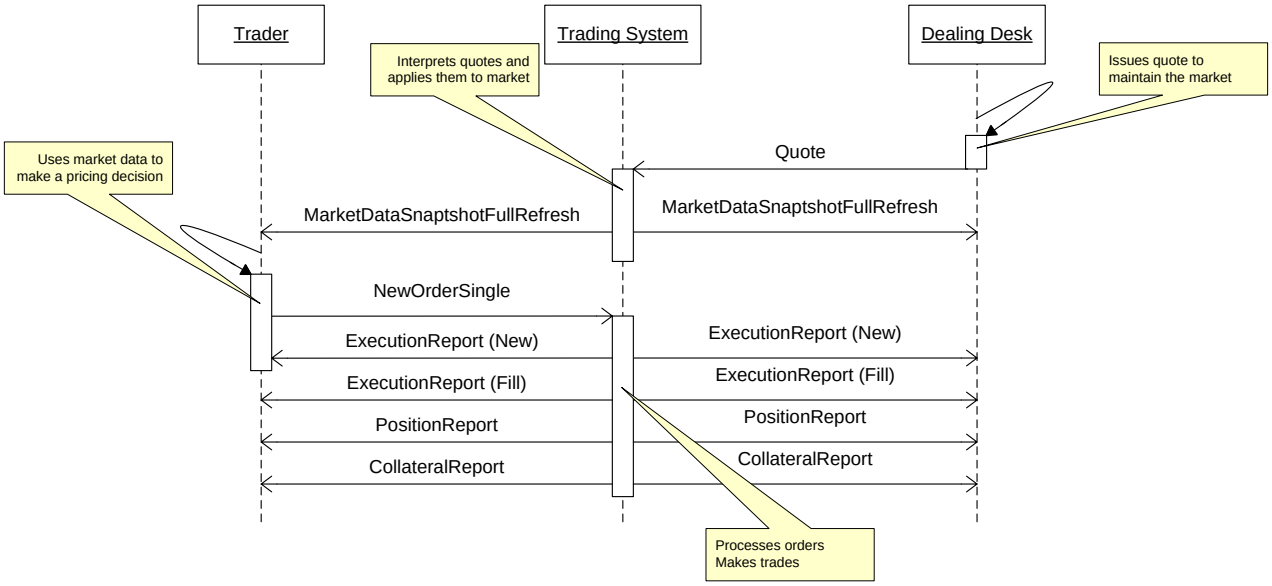


Figure 1. Continuously quoted scenario. Market order auto execution

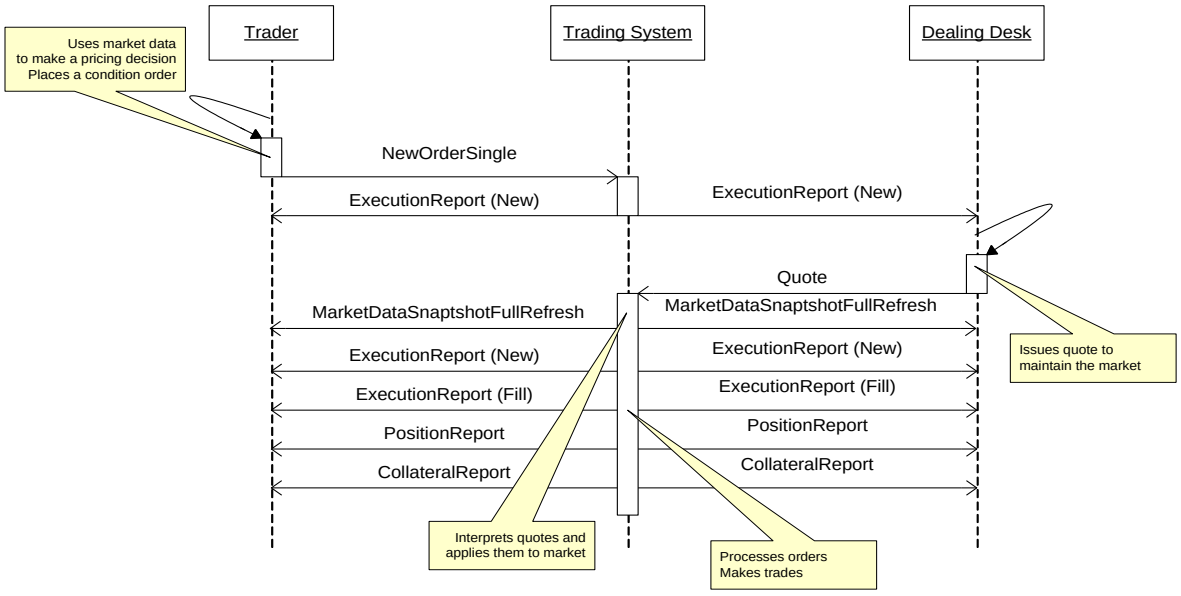


Figure 2. Continuously quoted scenario. Condition orders

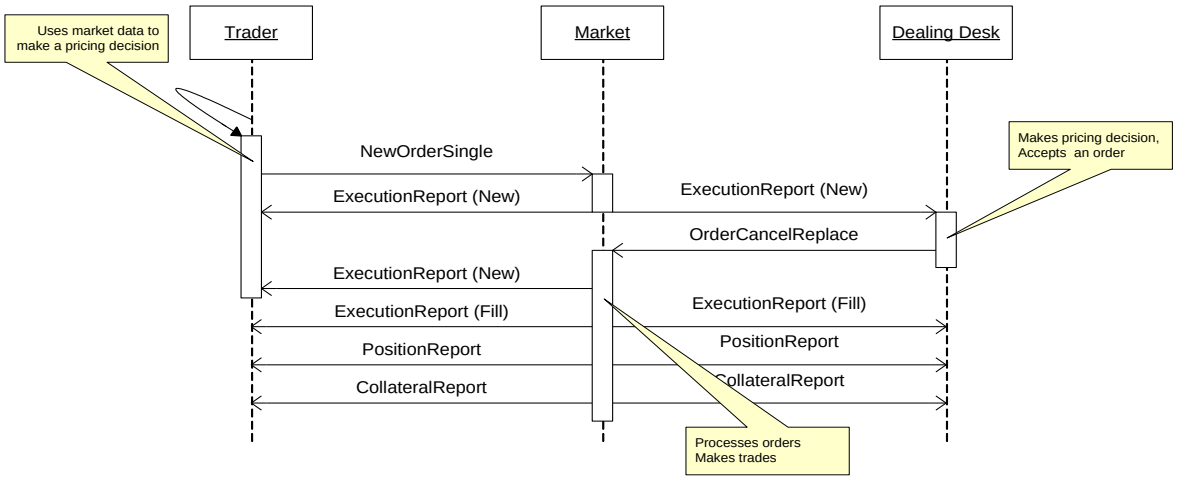


Figure 3. Continuously quoted scenario. Market Order. Dealer intervention

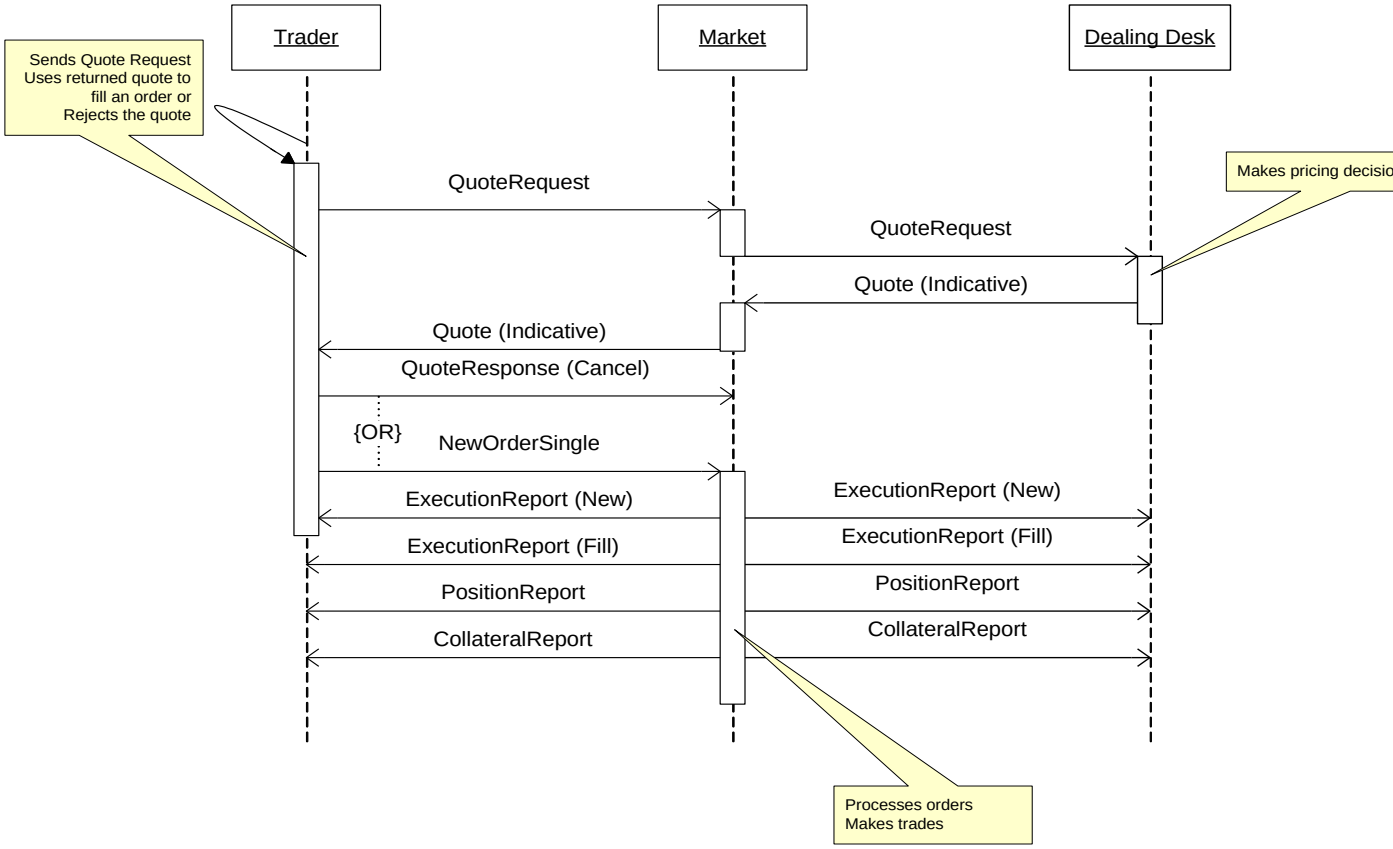


Figure 4. Quote on-demand scenario. RFQ

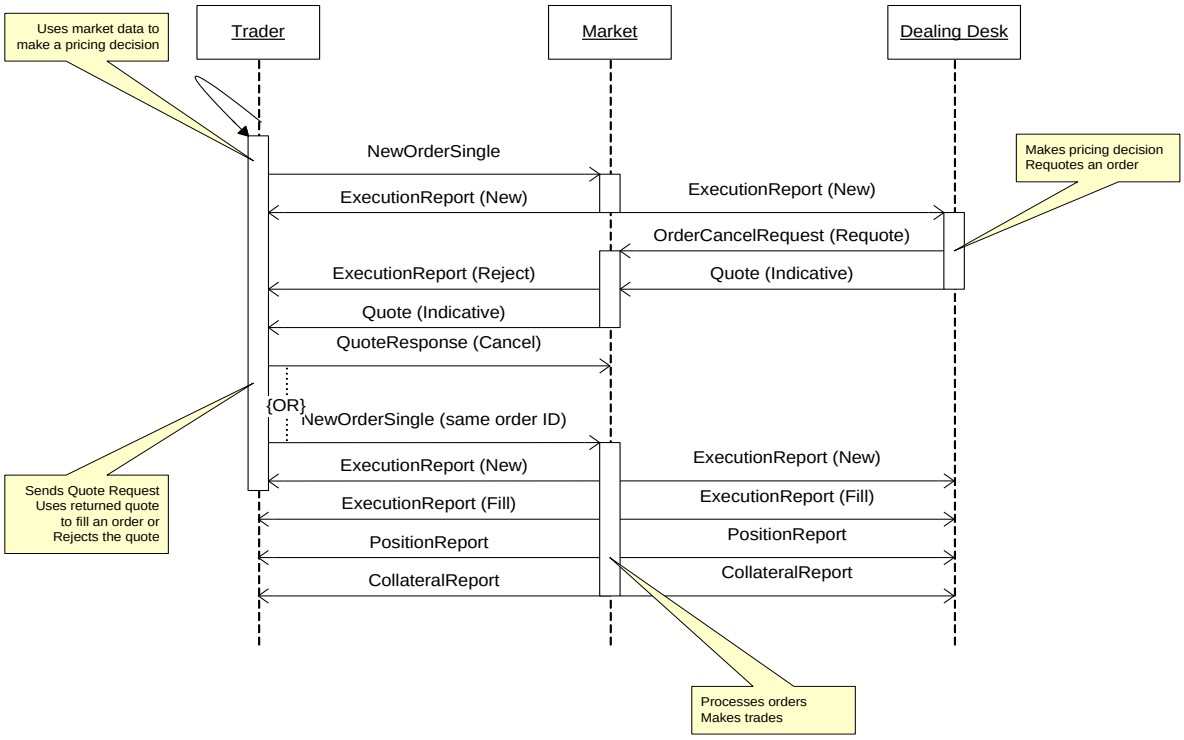


Figure 5. Quote on-demand scenario. Market Order Requote

Order processing details

Supported Time In Force (59)	Description
'1' Good Til Cancel (GTC)	Orders with this time in force will remain open and active until fully executed or canceled by the client.
'0' DAY (or session)	Orders with this time in force will remain open and active until fully executed or canceled by the client or the current trading session ends
'3' Immediate Or Cancel (IOC)	Orders With this time in force will attempt to execute immediately, allowing partial fills.
'4' Fill Or Kill (FOK)	Orders with this time in force will attempt to execute the full quantity immediately with no partial fills.

The FXCM buyer side interface provides support of the following order types:

A **Market Order** is an order to buy or sell immediately at the available price. These orders do not guarantee a price, but they do guarantee the order's execution. One important thing to remember is that the last-traded price is not necessarily the price at which the market order will be executed. A Market Order could be assigned to an existing position; in this case filling of the order would close (or partially close) the assigned position. GTC, DAY, IOC, FOK are allowed.

A **Market Range Order** is an order to buy or sell immediately at any market price within the specified range. The range should be an even number of pips away from the middle price. Price(44) being the best price, StopPx(99) being the worst price. IOC, FOK allowed.

A **Previously Quoted Order** is an order to buy or sell immediately with the last-published price or quote. The Quote ID that accompanies the order is used to validate the order price. IOC, FOK allowed.

A **Limit Order** is an order to buy or sell a predetermined amount at a specified price. This order will be filled only when the market price equals the specified limit price or better. Limit orders also allow a trader to limit the length of time an order can be outstanding before being canceled with following time in force values GTC, DAY, IOC, FOK

When GTC is specified, the Limit Order remains dormant until a limit price is passed. The FXCM trading system usually restricts the Trader from placing a limit order within a range close to the current market price.

When DAY is specified, the Limit Order remains dormant until a limit price is passed or automatically expires at the end of the current trading session. The FXCM trading system usually restricts the Trader from placing a limit order within a range close to the current market price.

An IOC/FOK Limit Order is useful technique to buy-sell at specified price during a high volatility market. The IOC/FOK order will be filled only if current market price is equal or better then the specified price or rejected with system in other case.

A Limit Order can be assigned to an existing position (to “limit a trade profit”); A Closing Limit Order could be GTC,DAY,IOC,FOK only. GTC Closing Limit Order will close the position in full and an IOC/FOK order could work for a partial closing.

A **Stop Order** is placing to buy or sell with a predetermined amount at a specified price. The Order will be filled only when the market price equals a specified stop price or worse. The lifetime of Stop orders can be defined as GTC,DAY; IOC/FOK is not applicable for Stop Orders

A Stop Order remains dormant until the stop price is passed. The FXCM trading system usually restricts the Trader from placing a limit order within a range close to the current market price.

A Stop Order can be assigned to an existing position (to “stop a trade loss”); in this case, filling of the order will close (in full only) the assigned position. A closing Stop Order can be GTC only.

Trailing Stop Peg Order is representing a stop order with a stop price pegged to trail a specified distance behind the last sale price. The price of a trailing stop to buy can never increase,

and the price of a trailing stop to sell can never decrease. Trailing Stop Peg Order is usually assigned to a trading position and work to close position in full. In additional to Fix defined PegInstructions FXCM using special field FXCMPegFluctuatePts that defines the number of points that Market Prices must move in order for the Trailing Stop to move.

The following table describes how FXCM uses its own enumeration of order types that match to FIX order types mentioned above:

***FXCM PREFIX = 9000, e.g. FXCM+10 = 9010**

Table 3. Mapping of order types

FXCMOrdType (FXCM+50)	OrdType (39)	Description
Open (O)	Previously quoted (D)	Order created based on received price, expected immediately execution.
Phone Open (OF)	Market (1)	Unsupported in Buyer Interface but it could be generated by FXCM Dealing Desk.
Open Market (OM)	Market (1)	Order has no price specified, expected immediately execution with current market price. Order will stay open until quantity is fully filled or cancelled.
Open Limit(OL)	Limit (2)	IOC Order has price specified, expected immediately execution if order price confirmed with market otherwise rejected.
Open Requote (OQ)	Previously quoted (D)	Using as response on order re-quote.
Open Range (OR)	Stop Limit (4)	Order know as “order with at market points”
Close (C)	Previously quoted (D)	Order created based on received price, expected immediately execution. Attached to an existing position.
Phone Close (CF)	Market (1)	Unsupported in Buyer Interface but it could be generated by FXCM Dealing Desk. Attached to an existing position.
Close Market (CM)	Market (1)	Order has no price specified, expected immediately execution with current market price. Attached to an existing position.
Close Limit (CL)	Limit(2)	IOC Order has price specified, expected immediately execution if order price confirmed with market otherwise rejected. Attached to an existing position.
Close Requote(CQ)	Previously quoted (D)	Using as response on order re-quote. Attached to an existing position.
Close Range (CR)	Stop Limit (4)	Order know as “order with at market points”
Entry Limit (LE)	Limit (2)	GTC Order has price specified, expected execution when market hits order price.
Entry Stop (SE)	Stop (3)	GTC Order has price specified, expected execution when market hits order price.
Limit (L)	Limit (2)	GTC Order has price specified, expected execution when market hits order price. Attached to an existing position.
Stop (S)	Stop (3)	GTC Order has price specified, expected execution when market hits order price. Attached to an existing position.
Trailing Stop (ST)	Peg (P)	Attached to an existing position
Margin Call(M)	Market (1)	System side generated order. Attached to an existing position.
Equity Stop (Q)	Market (1)	System side generated order. Attached to an existing position.
Trailing Limit (LT)	Peg (P)	Attached to an existing position
Limit Trailing Entry(LTE)	Limit (2)	Trailing entry order order
Stop Trailing Entry(STE)	Stop (3)	Trailing entry order

Also FXCM business logic defines a greater set of possible order statuses than FIX, as exhibited in the following table:

Table 4. Mapping of order statuses

FXCMOrdStatus	OrdStatus	Description

(FXCM+51)	(39)	
Waiting (W)	New (0) or Replaced (5)	Conditional order inactive state
In process (P)	New (0)	Order in process validating against of market
Dealer Intervention (I)	New (0)	Order in process validating via dealing desk
Requoted (Q)	Rejected (8)	Order re-quoted with dealing desk. Waiting for reaction of trader.
Executing (E)	Calculated (B)	Order in process execution
Cancelled (C)	Cancelled (4)	Order deleted by trader or dealer
Rejected (R)	Rejected (8)	System rejected an order for any reason
Expired (T)	Expired (C)	Order expired
Executed (F)	Filled (2)	Order executed
Pending Calculated (U)	Stopped (7)	Order in process of execution in counter party platform
Pending Calculated (U)	Partially Filled (1)	Order partially executed
Pending Cancel (S)	Pending Cancel (6)	Conditional Order in process of (possible) execution of other part of oco order batch; Virtual status of any order type in case of order reject or cancellation.

The Following diagrams illustrate the transitions of Order status for different types of Orders. A blue line shows specifics of Non-Dealing Desk execution, red one shows specifics of Dealing Desk Execution mode.

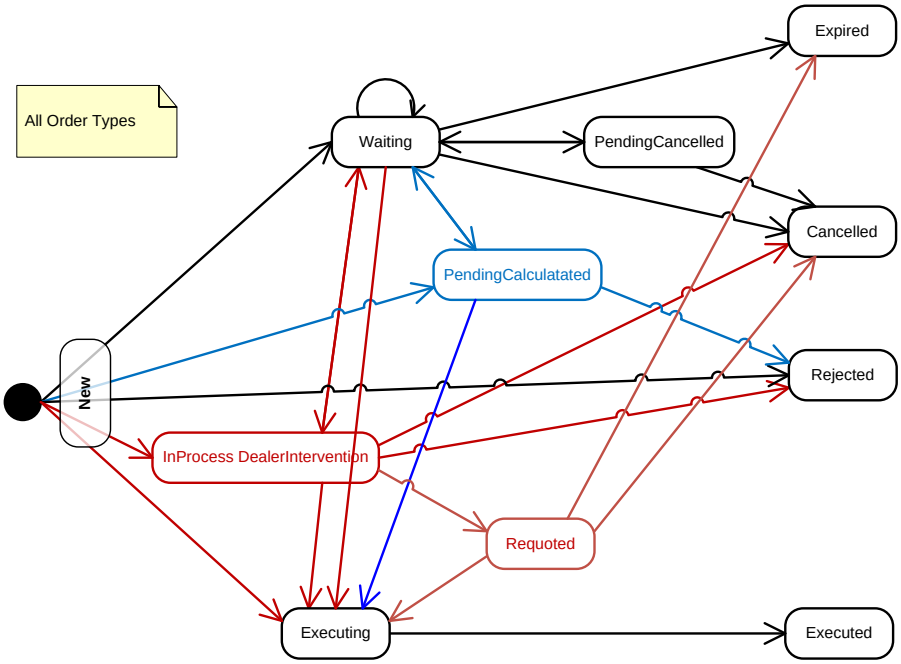


Figure 6. Summary of Order State Machine

****complete order flow is not guaranteed if optimizable for all stages prior to final notification****

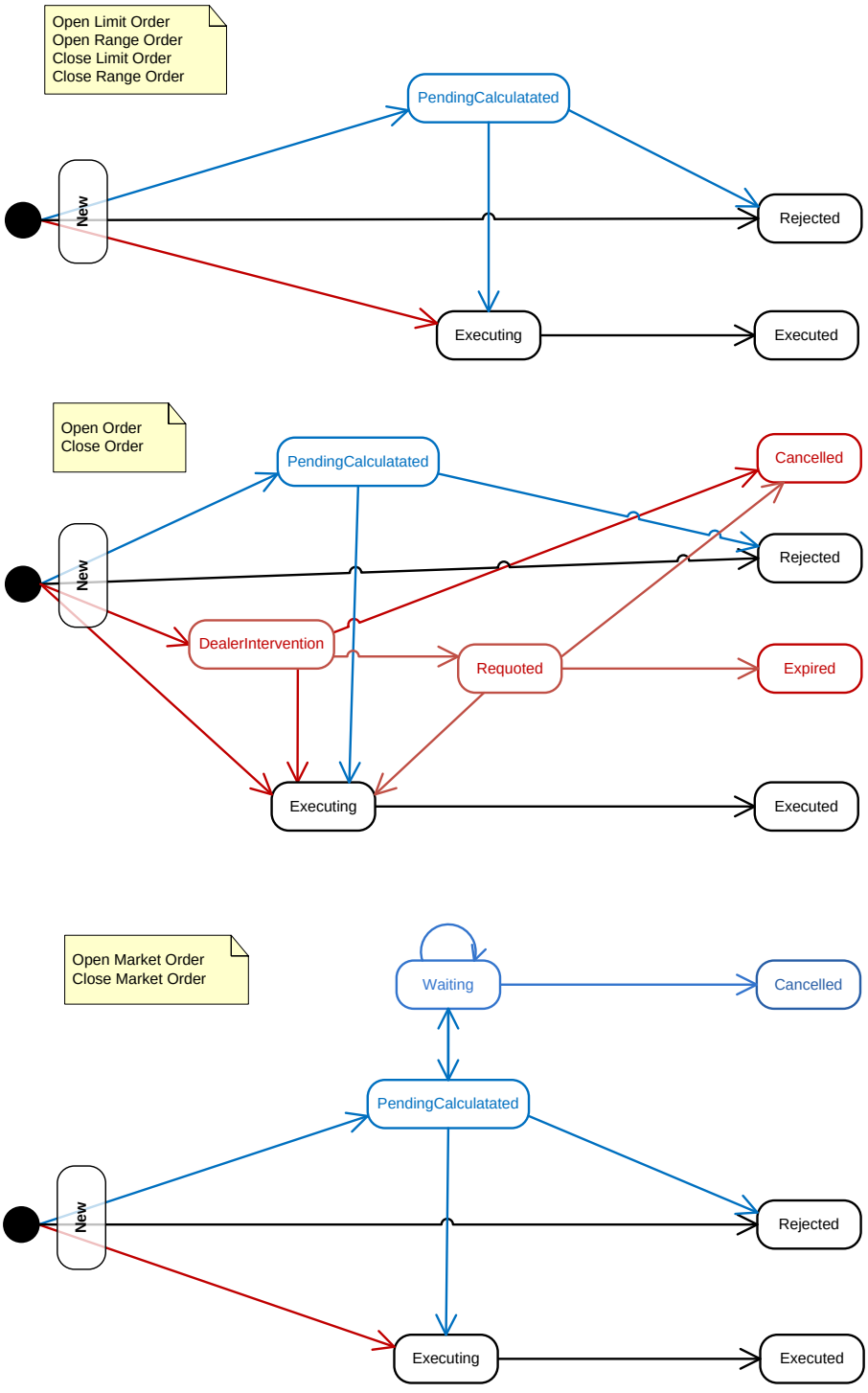


Figure 7. Market Order State Machines

****complete order flow is not guaranteed if optimizable for all stages prior to final notification****

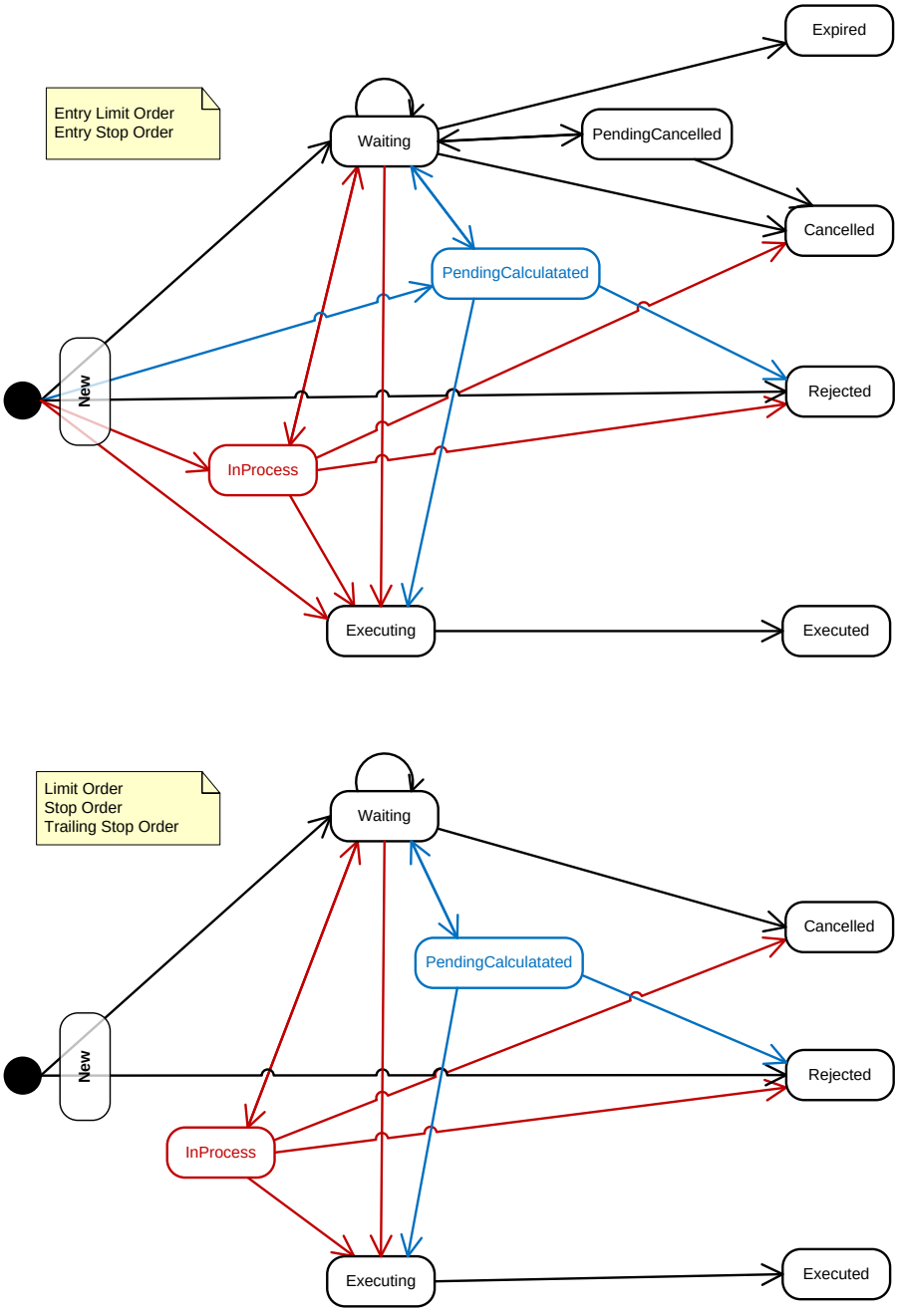


Figure 8. Conditional Order State Machines

****complete order flow is not guaranteed if optimizable for all stages prior to final notification****

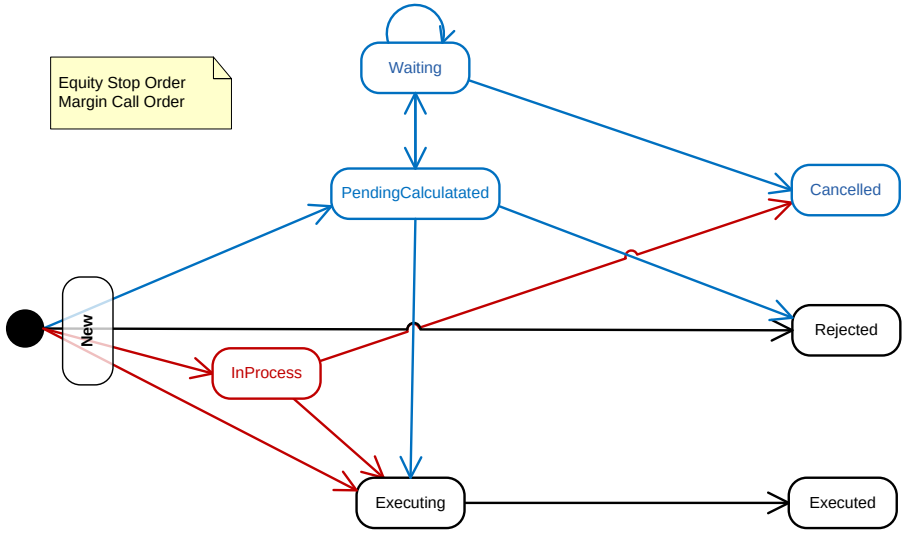


Figure 9. Risk Management Order State Machine

****complete order flow is not guaranteed if optimizable for all stages prior to final notification****

Partial Fill Example – partial reject

Time	Message Received	Message Sent	Exec Type	OrdStatus	Order Qty	Cum Qty	Leaves Qty	Last Qty
1	New Order(X)				100			
2		Execution(X)	New	New	100	0	100	0
3		Execution(X)	Partial Fill	Partial Fill	100	30	70	30
4		Execution(X)	Partial Fill	Partial Fill	100	50	50	20
5		Execution(X)	Partial Fill	Partial Fill	100	60	40	10
6		Execution(X)	Rejected	Rejected	100	60	0	0

Partial Fill Example – complete fill

Time	Message Received	Message Sent	Exec Type	OrdStatus	Order Qty	Cum Qty	Leaves Qty	Last Qty
1	New Order(X)				100			
2		Execution(X)	New	New	100	0	100	0
3		Execution(X)	Partial Fill	Partial Fill	100	30	70	30
4		Execution(X)	Partial Fill	Partial Fill	100	50	50	20
5		Execution(X)	Filled	Filled	100	100	0	50

Figure 10. Example Partial Fill Table

Contingency orders overview:

"Contingency orders, such as a One-Cancels-Other (OCO), consist of two or more orders whose behavior is contingent on each other. Contingent orders are also known as 'alternative', 'either-or'

or 'linked' orders. A contingent order is an order whose execution is dependent upon the execution of another order as part of a stipulated execution condition." [1]

There are 4 contingency types defined:

- One Cancels the Other (OCO)
- One Triggers the Other (OTO)
- One Updates the Other (OUO) - Absolute Quantity Reduction
- One Updates the Other (OUO) - Proportional Quantity Reduction

Instead of OUO(s), FXCM supports an order group called "Entry with Limit and Stop" (ELS). This group describes traditional FXCM system functionality, where a user can specify a Stop and a Limit that are attached directly to the ticket that is opened when the associated Entry order is executed. The Stop and Limit are similar to OCO orders, in that either one (or both) is canceled when the ticket is closed fully. The Stop and Limit quantity also will be reduced if the ticket is closed partially.

FXCM system supports three Contingency Types: OCO, OTO and ELS.

OCO order

"An OCO order is an order whose execution results in the immediate cancellation of another order linked to it. Cancellation of the Contingent Order happens on a best efforts basis. In an OCO case, both orders are live in the marketplace at the same time. The execution of either order triggers an attempt to cancel the unexecuted order. Partial executions will also trigger an attempt to cancel the other order."[1]

Using Notes:

- Only Entry conditional orders can be OCO (Limit Entry or Stop Entry)
- OCO orders work only within the same account
- No peg order supported
- Day or Good Till Cancel (GTC) Time In Force are supported

Additional reference IDs:

- ***ListId*** - client defined id of OCO order bulk
- ***ContingencyId*** - system based id of OCO order bulk

FXCM system ***does not*** support possibility to embed OCO orders within other contingent order bulk. ***ContingencyId*** makes OCO order group unique within the system.

ListId is using to indicate an initial contingent order group only, consistency of reference ***ListId*** - ***ContingencyId*** is not guaranteed while of order full life cycle.

[1] **Error! Reference source not found. – Error! Reference source not found.**

OTO Order

An OTO contingent order involves two (or more) orders - a primary order and a secondary order(s).. The primary order is an active order on the market. The secondary order(s) is out of the market, thus inactive. If the primary order executes in full, the secondary order(s) is released to the market and becomes active. **Secondary order(s) still remaining inactive until primary order executed in full** even in case when execution engine resets remaining quantity via insufficient market liquidity. After activation secondary orders loses grouping around of primary order (the order executed and never exits), so there is no OTO active secondary order: they became to be regular entry orders.

Using Notes:

- Ether an Entry Order or a Market Order can be a primary order.
- Only Entry Order can be a secondary order.
- OTO order works only within the same account
- Day or GTC Time In Force are supported, when primary order expired - all related secondary orders expired; expiration time for secondary DAY orders sets on their activation
- Primary order could be an “IF” order, without quantity assigned
- Quantity of secondary orders is not reflecting to filing of primary order,
- Secondary order quantity is not depending on primary order at any time.
- Cancel of primary order will eliminate all related secondary orders.
- OTO orders cannot be attached to an ELS secondary order
- One primary order can have ELS and OTO secondary orders attached simultaneously

Additional reference IDs:

- ***ListId*** is not in use
- ***ContingencyId*** - system side id of OTO order bulk, applied only to secondary order.
- ***ClOrdIdLink*** - client side reference to primary order (on a secondary order)

FXCM system supports possibility to embed OTO orders within other contingent order bulk. ***ContingencyId*** groups OTO secondary orders around a primary order; however ***ContingencyId*** is not the same as primary order id. Virtually, primary order can exist in two contingent groups: as a primary order within OTO order bulk, and as secondary order within up level OTO group (or as one of orders within OCO group)..

ClOrdIdLink is using to indicate a reference between secondary and primary orders within initial contingency group where ***ContingencyId*** is not defined yet. Persistence of reference ***ClOrdIdLink*** - ***ContingencyId*** is not guaranteed while of order full life cycle.

ELS Order

An ELS contingent order involves two (or three) orders - a primary order and a secondary order(s). Secondary order(s) can be Limit or Stop. Secondary order(s) has the same quantity as the primary order and side that opposite to the primary order (if primary order is "Sell" then secondary order is "Buy").

In case when the primary order is an active order on the market - the secondary order is inactive. When primary order is executed, secondary orders became be active and work like OCO orders but cannot be maintained in the same way; secondary orders could be removed or added to the ELS bulk only.

Summary of executed quantity of active secondary ELS orders cannot exceed net position for the same account and same instrument.

Cancel of primary order results elimination of secondary orders. Primary order can be any order type as entry as well as market.

There are two modes of ELS Order workflow, depending on the account settings: position maintenance disabled (to complain NFA FIFO rules) and position maintenance enabled (traditional logic when closing order can be attached to exciting position).

Position Maintenance Disabled (FIFO rules)

When the primary order is executed in full, the secondary order(s) is activated in full.

In case of primary order partially fills there would be a number of ELS pairs accompanying primary order executions. When part of the primary order is executed, the system issues a new active order(s) that corresponds to secondary order(s) with quantity equal to filled quantity. The quantity of original secondary order reduced to remaining quantity of the primary order. When the remaining quantity of primary order is executed in full, the secondary order(s) is activated with remaining quantity.

Secondary orders after their activation work like OCO orders, full execution of Limit order cancels Stop, and full execution of Stop cancels Limit. However in a case of partial fill of one of secondary orders reduce a quantity of other order up to remaining quantity of executed order in a way that the quantity of active ELS orders always the same. Rejection or cancel of one of secondary order do NOT cause elimination of second order.

Executed quantity of secondary ELS order cannot exceed net position for the same account and same instrument. When net position released in full all remaining active ELS orders related to the position are canceled.

FIFO ELS workflow is possible for accounts with setting including day and true netting position maintenance but excluding “both sides” position maintenance.

Using Notes:

- Ether an Entry Order or a Market Order can be a primary order.
- Only an Entry Order can be a secondary order.
- An ELS order works only within the same account and same instrument
- One of the secondary orders should be a Limit order and the other should be a Stop
- The quantity of secondary orders should be the same as primary order.
- The side of secondary order is opposite to primary order (if primary order is “Sell” then secondary – “Buy”, if primary is “Buy”, secondary is “Sell”).
- Day or GTC Time In Force are supported, when primary order expired - all related secondary orders expired; expiration time for secondary DAY orders sets on their activation
- The partial close of position issued via primary order (or its part) would not effect to any active secondary order(s). There is no straight reverence position – closing order, secondary orders would be executed based on FIFO rules. However system will not execute secondary ELS order with quantity exceed net position. Remaining ELS orders would be canceled when position became flat.
- One primary order can have ELS and OTO simultaneously

Additional reference IDs:

- ***ListId*** client defined id of ELS order bulk in active phase of secondary orders
- ***ContingencyId*** - system side id of ELS order bulk, applied only to secondary order.
- ***ClOrdIdLink*** - client side reference to primary order (on a secondary order)

FXCM system supports possibility to embed ELS orders within other contingent order bulk. In ELS group ***ContingencyId*** represents reference to a primary order and can be applied only to secondary order(s). ***ContingencyId*** on primary order can be referencing to other contingent order group. So virtually, primary order can exist in two contingent groups: as a primary order within ELS order bulk, and as secondary order within up level OTO group (or as one of orders within OCO group). In other words ***ContingencyId*** groups ELS secondary orders around primary order.

ClOrdIdLink is using to indicate a reference between secondary and primary orders within initial contingency group where ***ContingencyId*** (primary order id in this case) is not defined yet. Persistence of reference ***ClOrdIdLink*** - ***ContingencyId*** is not guaranteed while of order full life cycle.

ListId is using to indicate an initial contingent order group only for active phase of secondary order (when no primary order exists on a system), consistency of reference ***ListId*** - ***ContingencyId*** is not guaranteed while of order full life cycle.

Position Maintenance Enabled (Traditional)

In this case, when part of the primary order is executed, the system attaches a new secondary order to the new open position ticket, and the quantity of the secondary order is equal to that of the open position. The quantity of the original secondary order is then reduced to equal the remaining quantity of the primary order.
When the primary order (or its remaining quantity) is executed in full, the secondary order(s) is activated and attached to a new position.

Traditional ELS workflow possible for accounts with single position maintenance enabled only. (Position Maintenance set to one or both sides, and closing orders are enabled)

Summary of executed quantity of active secondary ELS orders cannot exceed net position for the same account and same instrument.

Using Notes:

- Ether an Entry Order or a Market Order can be a primary order.
- Only a Closing Order can be a secondary order.
- An ELS order works only within the same account and same instrument
- One of secondary orders should be a Limit order and another is Stop
- The quantity of secondary orders should be the same as primary order.
- The side of secondary order is opposite to primary order (if primary order is “Sell” then secondary – “Buy”, if primary is “Buy”, secondary is “Sell”).
- Day or GTC Time In Force are supported but only for primary order, when primary order expired - all related secondary orders expired; secondary orders can by only GTC: they are exist while their position exist
- ‘Full’ execution means that order is filled in requested (remaining) quantity or up to quantity that possible by current marketplace liquidity..
- The partial close of position issued via primary order (or its part) reduces quantity of related closing order.
- After activation ELS secondary order quantity and side cannot be modified. But any order can be removed or added within ELS limitation. (One of order types Limit or Stop, opposite side and same quantity as in hosting position)
- One primary order can have ELS and OTO simultaneously

Additional reference IDs:

- ***ListId*** is not in use
- ***ContingencyId*** - system side id of ELS order bulk, applied only to secondary order.
- ***ClOrdIdLink*** - client side reference to primary order (on a secondary order)
- ***PositionID*** - server side reference to a ticket issued via primary order

FXCM system supports possibility to embed ELS orders within other contingent order bulk. In ELS group ***ContingencyId*** represents reference to a primary order and can be applied only to secondary order(s). ***ContingencyId*** on primary order can be referencing to other contingent order group. So virtually, primary order can exist in two contingent groups: as a primary order within ELS order bulk, and as secondary order within up level OTO group (or as one of orders within OCO group). In other words ***ContingencyId*** groups ELS secondary orders around primary order. Orders within ELS bulk are associated with the same ticket when it is opened.

ClOrdIdLink is using to indicate a reference between secondary and primary orders within initial contingency group where ***ContingencyId*** (primary order id in this case) is not defined yet. Persistence of reference ***ClOrdIdLink*** - ***ContingencyId*** is not guaranteed while of order full life cycle.

Day and True Netting Position Maintenance

In these cases ELS workflow is the same as FIFO (and only FIFO) ELS workflow: no reference to a closing position is supported.

Closing Leg Interface

The FXCM System interprets FXCMRequest with closing Stop/Limit legs as ELS contingent orders and ELS workflow would be FIFO or traditional depending on account settings.

Contingency Type enumeration

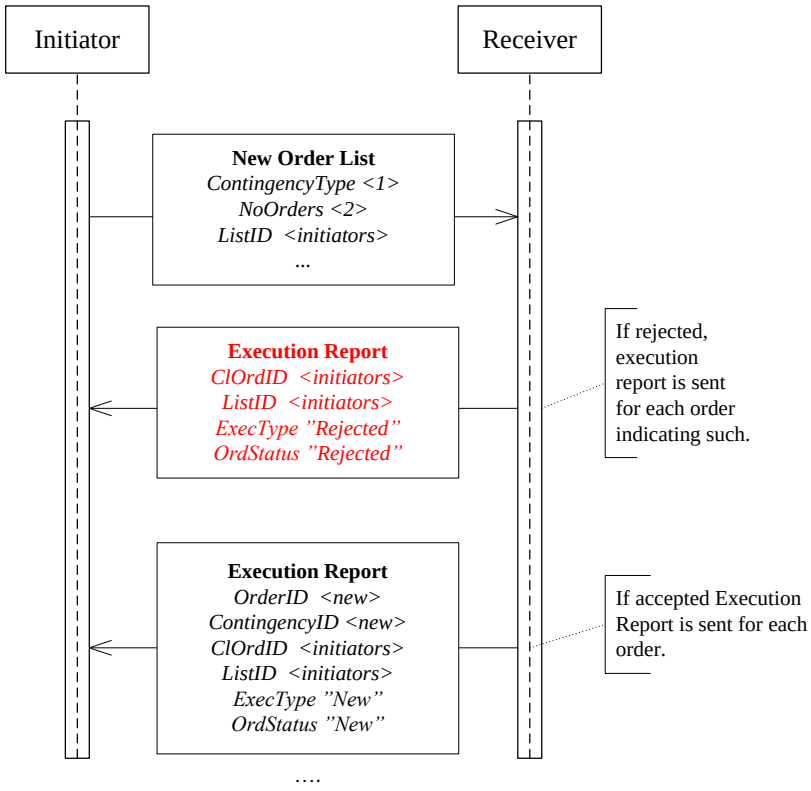
There are enumerations of contingency types that using with FXCM system internally

- 1 - One-Cancel-Other (OCO)
- 2 - One-Trigger-Other (OTO)
- 3 - Entry with Limit and Stop (ELS)

For FIX API we have following enumeration:

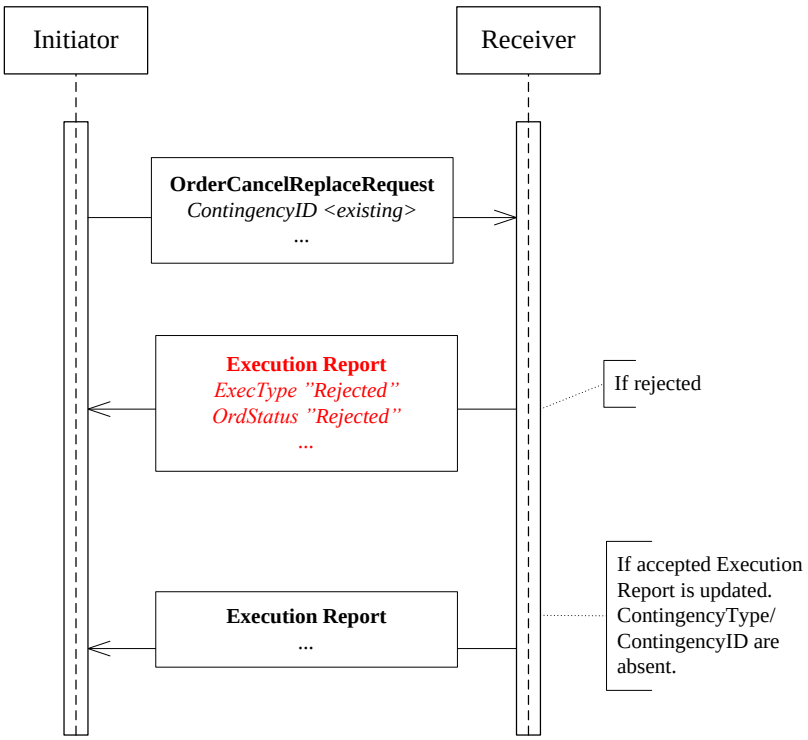
- 1 - One-Cancel-Other (OCO)
- 2 - One-Trigger-Other (OTO)
- 101 - Entry with Limit and Stop (ELS)

Add a list of entry orders to a new OCO Contingency group



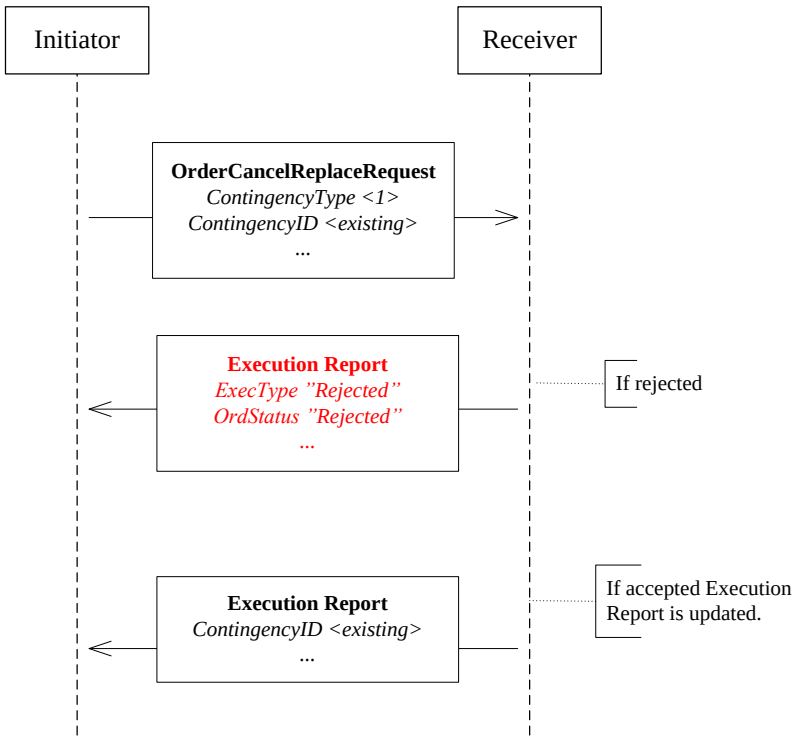
Initiator	Direction	Receiver
Send New Order – List message with 2 orders in repeating roup. ContingencyType is set to OCO.	→	Receive list and associate 2 orders with an OCO condition and a single ContingencyID
Receive Execution Report	←	If rejected, send ExecutionReport for each order.
Receive Execution Report	←	If accepted, receive Execution Report for each order with the same ContingencyID.

Remove a single entry order from an existing OCO Contingency group



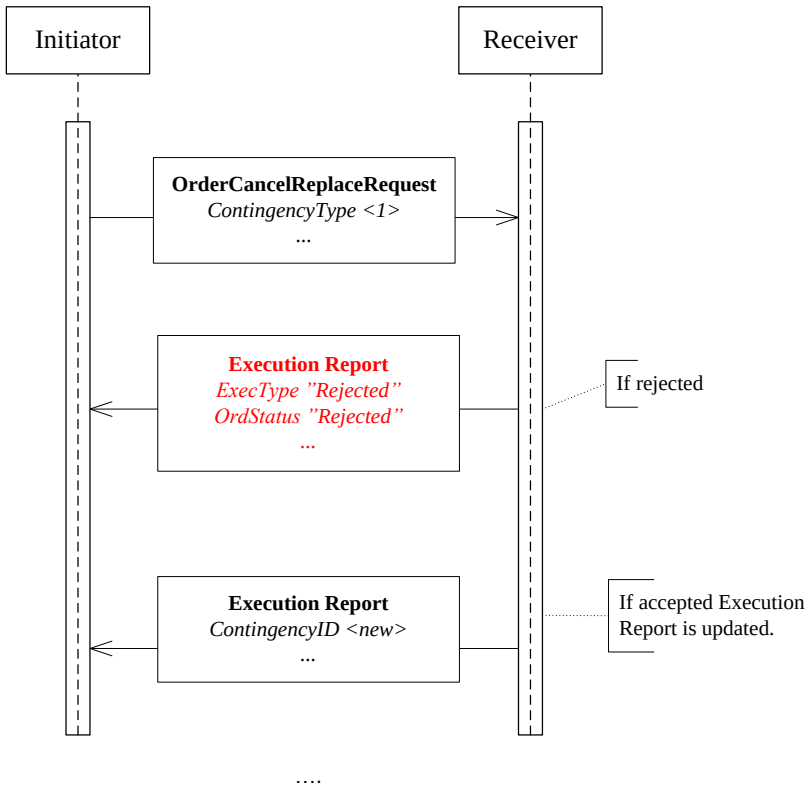
Initiator	Direction	Receiver
Send OrderCancelReplaceRequest	→	Receive OrderCancelReplaceRequest With contingencytype absent and contingencyid supplied.
Receive ExecutionReport	←	If rejected, send ExecutionReport
Receive ExecutionReport update with absent ContingencyID	←	Remove order from OCO group, and send update ExecutionReport with absent ContingencyID

Add a single entry order to an existing OCO Contingency group



Initiator	Direction	Receiver
Send OrderCancelReplaceRequest	→	Receive OrderCancelReplaceRequest With contingencytype absent and contingencyid supplied.
Receive ExecutionReport	←	If rejected, send ExecutionReport
Receive ExecutionReport update with absent ContingencyID	←	Remove order from OCO group, and send update ExecutionReport with absent ContingencyID

Add a single entry order to a new OCO Contingency group



....

Initiator	Direction	Receiver
Send OrderCancelReplaceRequest	→	Receive OrderCancelReplaceRequest with ContingencyType of OCO and ContingencyID absent.
Receive ExecutionReport	←	If rejected, send ExecutionReport
Receive ExecutionReport	←	If accepted send ExecutionReport update with new ContingencyID

FIX Application messages

1.2.Overview

The Following table lists the set of messages supported by the FXCM Buyer Interface:

Message type	Code	Description

Message type	Code	Description
		Other. Common
Business Message Reject	'j'	The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means
		Other. User Administration
User Request	BE	This message is used to verify user password and request list of trading sessions
User Response	BF	This message is used to respond to a user request message
		Pre-Trade .Event Communication
Email	C	The email message is a general free format message between the dealer and trader
		Pre-Trade .Quotation/Negotiation
Quote Response	AJ	The Quote Response message is used to respond to a Quote message
Quote	S	The Quote message is used as the re-quote an market order
		Pre-Trade .Market Data
Market Data – Snapshot / Full Refresh	W	The Market Data messages sending in unsolicited manner with updates of market prices. FIX connections are subscription based.
MarketDataRequest	V	Request for current market data and subscribe
		Pre-Trade.. Security and Trading Session Definition /Status
SecurityListRequest	X	Requests security list for specified criteria
SecurityList	Y	Contains trading security repeating group response to security list request
SecurityStatusRequest	E	Requests the security status for the specified criteria
Security Status	'f'	The Security Status message provides the ability to report changes in status of a security. FIX connections are subscription based.
Trading Session Status Request	'g'	The Trading Session Status Request is used to request information on the status of a market.
Trading Session Status	'h'	The Trading Session Status provides information on the status of a market. FXCM expanded this message with Security list and FXCM system parameters. FIX connections are subscription based.
		Trade. Single /General Order Handling
New Order – Single	D	The new order message type is used by trader wishing to electronically submit forex orders to FXCM system for execution
New Order – List	E	A repeating group of new order messages submitted for execution
Execution Report	8	Multipurpose message for counterparty notification related to order execution
Order Cancel/Replace Request	G	The order cancel/replace request is used to change the parameters of an existing order.
Order Cancel Request	F	The order cancel request message requests the cancellation of an existing order
Order Cancel Reject	9	The order cancel reject message is issued when cancel request or cancel/replace request message cannot be honored
Order Mass Status Request	AF	The order mass status request message requests the status for orders matching criteria specified within the request.
OrderStatusRequest	H	This requests order status matching criteria specified within the request.
		Post-Trade. Position Maintenance
Request For Positions	AN	The Request for positions message requests the trading position status matching criteria specified within the request.
Request for Positions Ack	AO	Uses to accommodate batch of position reports
Position Report	AP	Describes status of trading position (as open as closed). FIX connections are subscription based.
		Post-Trade. Collateral Management
Collateral Report	BA	Uses to report status of FXCM account. FIX connections are subscription based.
Collateral Inquiry	BB	The Collateral Inquiry message requests the FXCM account status matching criteria specified within the request.
Collateral Inquiry Ack	BG	Uses to accommodate batch of Collateral Reports

4.1.1. Trading Session Status and Securities (System parameters and instruments)

In short, TradingSessionStatus is an object that indicates the current status of the Market. Together with the set of System Parameters, it includes a list of available traded instruments (aka

Securities). An update of a System Parameter produce an entire TradingSessionStatus, but updates on any instrument will be propagated with the help of SecurityStatus message.

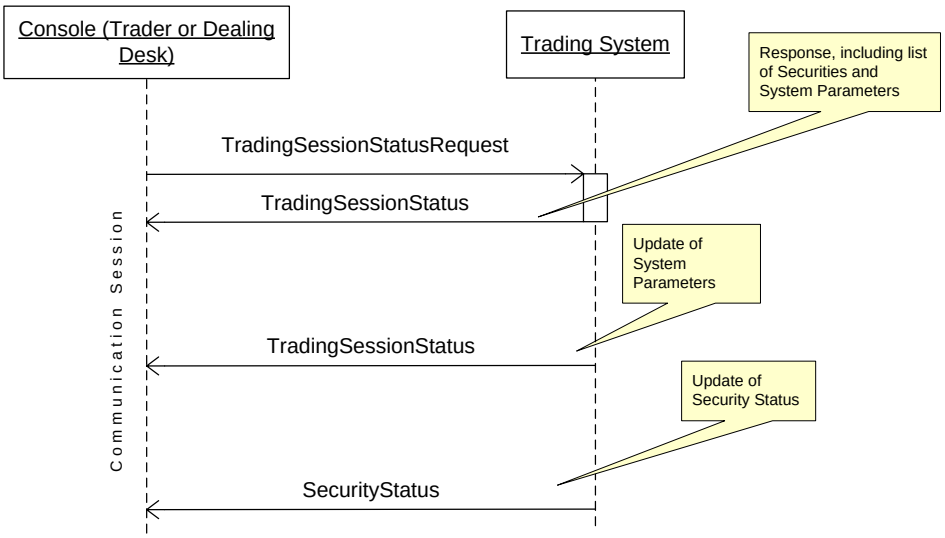


Figure 10. Trading Session Status / Security Status message flow

4.1.2. Execution Report (Orders)

The list of orders that are currently active can be retrieved with the OrderMassStatusRequest, as illustrated in following diagram:

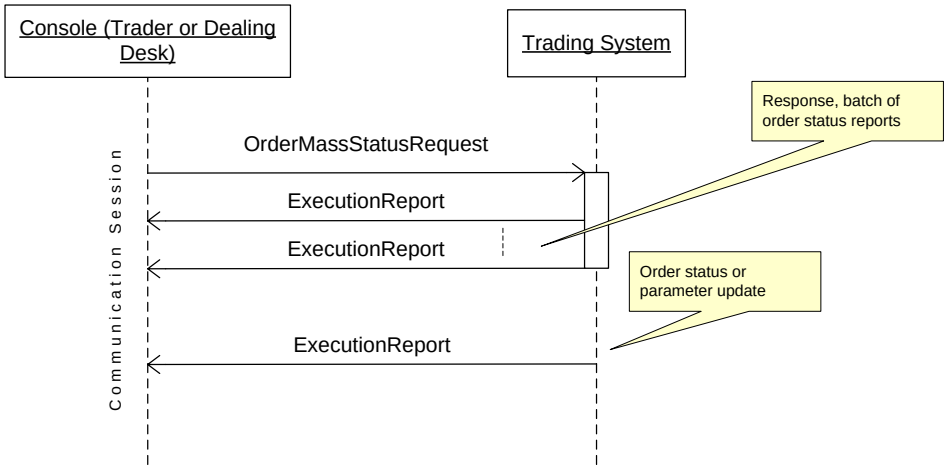


Figure 11. Execution Report message flow

4.1.3. Position Report (Positions)

Open/Closed trades (positions) should be obtained as a batch of PositionReport messages with a leading RequestForPostionsAck message, as required by FIX specification:

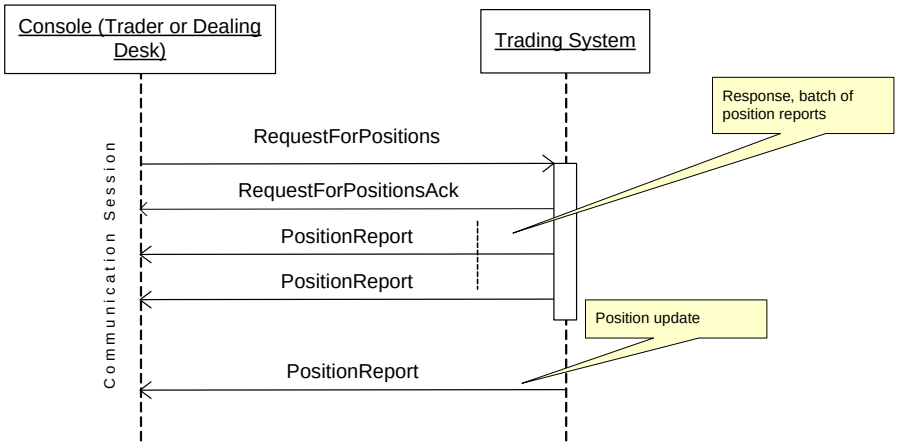


Figure12. Position Report message flow

4.1.4. Collateral Report (Accounts)

The account list and account updates are supported by the CollateralReport message, as explained in following diagram:

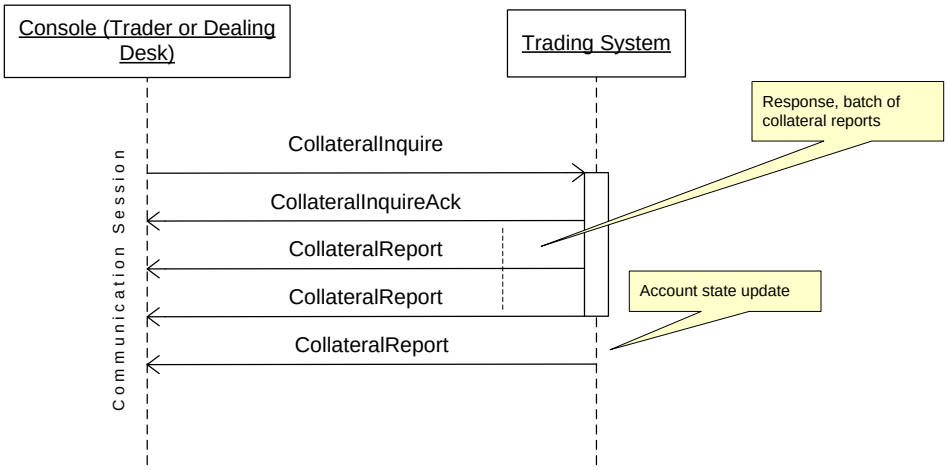


Figure 13. Collateral Report

4.1.5. Order Maintenance Requests

Along with order processing it is possible to maintain inactive orders. FXCM does not allow changes to order quantity but changes of order price for conditional orders are permitted, in addition to order removal.

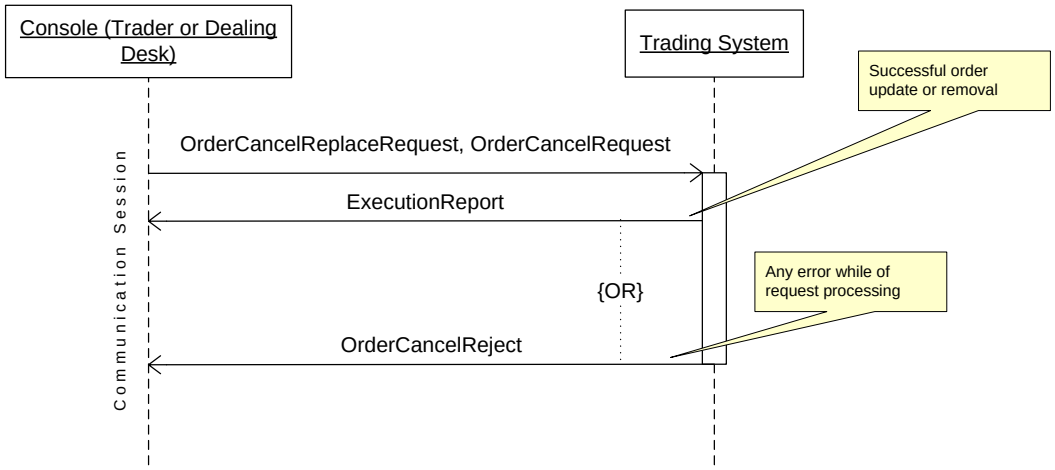


Figure 14. Order Maintenance

4.1.6. Negative Responses

The above diagrams showed only positive scenarios, however there is a list of possible cases on the business level when a negative response will be produced, as described in the following table:

Table 2. Messages with negative responses

In response to	Appropriate Response
Message with unsupported type Message that lacks a field conditionally required by the FIX	Business Message Reject (i)
Market Data Request (V)	Market Data Request Reject (Y)
Trading Session Status Request (g)	Trading Session Status (h)
New Order – Single (D) Order Mass Status Request (AF)	Execution Report (8)
Order Cancel Request (F) Order Cancel/Replace Request (G)	Order Cancel Reject (9)
Request for Positions (AN)	Request for Positions Ack (AO)
Collateral Inquiry (BB)	Collateral Inquiry Ack (BG)

1.3.Message structure

This section includes the defined structure of all supported application messages, described in the way FXCM uses them. A Colored field indicates a field specifically added by FXCM.

Also, in the following tables, the use of message fields in different scenarios is defined. For request messages (from trader to system) “Y” means expected and required and “N” means fields that are not in use. For response and unsolicited messages (from server to trader) “Y” means this

field is provided and "N" means this field is missed or the server does not guarantee that the field value is filled

1.3.1. Custom Fields

In addition to FIX fields, application messages use special custom fields:
***FXCM PREFIX = 9000, e.g. FXCM+10 = 9010**

Field ID (TAG)	Field Name	Data type	Description
FXCM+0	FXCMSymID	Integer	Instrument, Forex instrument ID within FXCM instrument name space (offer id)
FXCM+1	FXCMSymPrecision	Integer	Precision of prices (pip size) e.g. 5 for EUR/USD and 3 for USD/JPY
FXCM+2	FXCMSymPointSize	Float	Size of price point e.g. 0.00001 for EUR/USD and 0.001 for USD/JPY
FXCM+3	FXCMSymInterestBuy	Float	Interest Rate for sell side open positions
FXCM+4	FXCMSymInterestSell	Float	Interest Rate for buy side open positions
FXCM+5	FXCMSymSortOrder	Integer	Sorting index of instrument
FXCM+6	RESERVED FOR FUTURE USE		
FXCM+7…10	Reserved		Reserved for instrument definition
FXCM+11	FXCMTimingInterval	Integer	Not in use for Buyer Interface
FXCM+12	FXCMStartDate	UTCDate	Used in Historical Snapshots RequestForPositions
FXCM+13	FXCMStartTime	UTCTimeOnly	Used in Historical Snapshots RequestForPositions
FXCM+14	FXCMEndDate	UTCDate	Used in Historical Snapshots RequestForPositions
FXCM+15	FXCMEndTime	UTCTimeOnly	Used in Historical Snapshots RequestForPositions
FXCM+16	FXCMNoParam	Integer	Number of custom parameter within list
FXCM+17	FXCMParamName	String	Parameter name
FXCM+18	FXCMParamValue	String	Parameter value
FXCM+19	FXCMServerTimezone	Integer	Server time zone (number of hours from UTC)
FXCM+20	FXCMContinuousFlag	Integer	FXCMContinuousFlag
FXCM+21	FXCMNoSnapshot	Integer	Not in use for Buyer Interface
FXCM+22	FXCMPageID	String	Not in use for Buyer Interface
FXCM+23	FXCMPageviewID	Integer	Not in use for Buyer Interface
FXCM+24	FXCMPageviewLifetime	Integer	Not in use for Buyer Interface
FXCM+25	FXCMRequestRejectReason	Integer	Request Rejection Reason Code. Valid values: 0 = Unknown 1 = Generic 2 = Data not found 3 = Trading session not found 4 = Other
FXCM+26	FXCMPageIDNo	Integer	Not in use for Buyer Interface
FXCM+27	FXCMClientExtra	String	Not in use for Buyer Interface
FXCM+28	FXCMCommandID	String	Not in use for Buyer Interface
FXCM+29	FXCMErrorDetails	String	Error details of server side processing
FXCM+30	FXCMServerTimeZoneName	String	Server time zone name
FXCM+31	FXCMSessionManagerID	String	Not in use for Buyer Interface
FXCM+32	FXCMTopicID1	String	Not in use for Buyer Interface
FXCM+33	FXCMTopicID2	String	Not in use for Buyer Interface
FXCM+34	FXCMTopicID3	String	Not in use for Buyer Interface
FXCM+35	FXCMTopicID4	String	Not in use for Buyer Interface
FXCM+36	Reserved		
FXCM+37	Reserved		
FXCM+38	FXCMUsedMargin	Float	Amount of used margin nominated for an account or position (liquidation level)

Field ID (TAG)	Field Name	Data type	Description
FXCM+39	Reserved		
FXCM+40	FXCMPosInterest	Float	Amount of interest applied to the position
FXCM+41	FXCMPosID	String	Trading Position ID (aka Ticket number)
FXCM+42	FXCMPosOpenTime	UTCTimestamp	Time when trading position was opened
FXCM+43	FXCMCloseSettlPrice	Float	Closing price of trading position
FXCM+44	FXCMCloseTime	UTCTimestamp	Time when trading position was closed
FXCM+45	FXCMMarginCall	String	Milestones status of account from risk management point of view. Valid values: N – account has no problems Y – account reached liquidation margin call W – maintenance margin alert Q – equity stop A – equity alert
FXCM+46	FXCMUsedMargin3	Float	Amount of used margin nominated for an account or position (maintenance level)
FXCM+47	FXCMCashDaily	Float	Non-trade related daily activity on the account (uses for daily equity based risk management)
FXCM+48	FXCMCloseClOrdID	String	ClOrdID of the order that closes a position
FXCM+49	FXCMCloseSecondaryClOrdID	String	SecondaryClOrdID of the order that closes a position
FXCM+50	FXCMOrdType	String	FXCM order type code Valid values: O = Open OF = Phone Open OM = Open Market OL = Open Limit OQ = Open Requote OR = Open Range C = Close CF = Phone Close CM = Close Market CQ = Close Requote CR = Close Range LE = Entry Limit SE = Entry Stop L = Limit S = Stop ST = Trailing Stop M = Margin Call Q = Equity Stop
FXCM+51	FXCMOrdStatus	String	FXCM order status code Valid values: W = Waiting P = In process I = Dealer Intervention Q = Requoted E = Executing C = Cancelled R = Rejected T = Expired F = Executed (Filled) U = Pending Calculated S = Pending Cancel
FXCM+52	FXCMClosePNL	String	Profit Loss amount that calculated on the postion
FXCM+53	FXCMPosCommission	Float	Trading commission applied to the position
FXCM+54	FXCMCloseOrderID	String	Order ID of the order that closes a position
FXCM+60	FXCMMaxNoResults	Int	Used in conjunction with Request For Positions message for Closed Positions Historical Snapshots
FXCM+61	FXCMPegFluctuatePts	Int	Specifies the number trailing stop fluctuating points
FXCM+76	FXCMSubscriptionStatus	String	FXCM Subscription status (D/T/V/M)
FXCM+78	FXCMPosIDRef	String	Origin/Reference FXCM Trade ID
FXCM+79	FXCMContingencyID	String	FXCM Contingency ID

Field ID (TAG)	Field Name	Data type	Description
FXCM+80	FXCMProductID	Int	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion)
FXCM+90	FXCMCondDistStop	Float	Condition distance for Stop order
FXCM+91	FXCMCondDistLimit	Float	Condition distance for Limit order
FXCM+92	FXCMCondDistEntryStop	Float	Condition distance for Entry Stop order
FXCM+93	FXCMCondDistEntryLimit	Float	Condition distance for Entry Limit order
FXCM+94	FXCMMaxQuantity	Float	Max quantity allowed
FXCM+95	FXCMMinQuantity	Float	Min quantity allowed
FXCM+96	FXCMTradingStatus	String	Security Trading Status: O-Open, C-Closed
269 (Extended value list)	MDEntryType	Char	Type Market Data entry. Valid values: 0 = Bid 1 = Offer 2 = not in use 3 = not in use 4 = (Bid) Opening Price 5 = (Bid) Closing Price 6 = not in use 7 = Trade Session High Price 8 = Trade Session Low Price 9 = not in use A = not in use B = Offer Opening Price C = Offer Closing Price D = Bid High Price E = Bid Low Price F = Offer High Price G = Offer Low Price
924 (Extended value list)	UserRequestType		Type of user Request Valid values: 1 = Logon User 2 = Logoff User 4 = User Status 5 = List of trading sessions

1.3.2. Common Components

<Standard Header>			
Tag	Field Name	Req'd	Comments
8	BeginString	Y	FIX.4.4 (Always unencrypted, must be first field in message)
9	BodyLength	Y	(Always unencrypted, must be second field in message)
35	MsgType	Y	(Always unencrypted, must be third field in message)
49	SenderCompID	Y	(Always unencrypted)
56	TargetCompID	Y	(Always unencrypted)
34	MsgSeqNum	Y	(Can be embedded within encrypted data section.)
57	TargetSubID	Y	(Can be embedded within encrypted data section.)
52	SendingTime	Y	(Can be embedded within encrypted data section.)
</Standard Header>			

<Instrument>			
Tag	*Field Name*	*Req'd*	*Comments*
55	Symbol	Y	Symbol is defined in "EBS" (Electronic Banking System) format: "CCY1/CCY2"
460	Product	N	
231	ContractMultiplier	N	Specifies the ratio or multiply factor to convert from "nominal" units (e.g. contracts) to total units (e.g. shares) (e.g. 1.0, 100, 1000, etc).
228	Factor	N	Base unit size for CFD
461	CFICode	N	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values.
167	SecurityType	N	Indicates type of security for CFD

FXCM+0	FXCMSymID	N	Instrument ID from FXCM instrument naming space (use on Trade Session Status)
FXCM+1	FXCMSymPrecision	N	Precision of prices (use on Trade Session Status)
FXCM+2	FXCMSymPointSize	N	Point size of prices (use on Trade Session Status)
FXCM+5	FXCMSymSortOrder	N	Sorting index of instrument
FXCM+79	FXCMContingencyID	N	Server/Sell Side Contingency ID
FXCM+80	FXCMProductID	N	Used in CFD, 1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion
FXCM+90	FXCMCondDistStop	N	Condition distance for Stop order
FXCM+91	FXCMCondDistLimit	N	Condition distance for Limit order
FXCM+92	FXCMCondDistEntryStop	N	Condition distance for Entry Stop order
FXCM+93	FXCMCondDistEntryLimit	N	Condition distance for Entry Limit order
FXCM+94	FXCMMaxQuantity	N	Max quantity allowed
FXCM+95	FXCMMinQuantity	N	Min quantity allowed
FXCM+96	FXCMTradingStatus	N	Security Trading Status: O-Open, C-Closed
</Instrument>			

<OrderQtyData>			
Tag	*Field Name*	*Req'd*	*Comments*
38	OrderQty	N	Order Quantity expressed in amount of position currency
516	OrderPercent	N	Indicates Net Quantity Order, 100% allowed
</OrderQtyData>			

<Position Qty>				
Tag		*Field Name*	*Req'd*	*Comments*
702		NoPositions	N	Number of position entries, Always "1"
→	703	PosType	Y	Type of Position Quantity, always "TQ"
→	704	LongQty	N	Buy position quantity
→	705	ShortQty	N	Sell position quantity
</Position Qty>				

<Position Amount Data>				
Tag		*Field Name*	*Req'd*	*Comments*
753		NoPosAmt	Y	Number of position entries, Always "1"
→	707	PosAmtType	Y	Type of Position Amount, always "CASH"
→	708	PosAmt	Y	Position Amount, always 0
</Position Amount Data>				

<Parties>				
Tag		*Field Name*	*Req'd*	*Comments*
453		NoPartyIDs	N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0.
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0.
→	802	NoPartySubIDs	N	Repeating group of Party sub-identifiers.
→ →	523	PartySubID	N	Sub-identifier (e.g. Clearing Acct for PartyID=Clearing Firm) if applicable. Required if NoPartySubIDs > 0.
→ →	803	PartySubIDType	N	Type of Sub-identifier. Required if NoPartySubIDs > 0.
</ Parties >				

FXCM is using the "parties" component block to identify an end user account with FXCM specific information, such as account name, trader login, account ID, and account type:

Tag	Field Name	Value	Value Meaning
453	NoPartyIDs	1	
→ 448	PartyID	FXCM ID	defines FXCM specific SubIDs within possible big list of Parties Ids
→ 447	PartyIDSource	D (Proprietary/Custom code)	
→ 452	PartyRole	3 (Client ID)	
→ 802	NoPartySubIDs	4	Number of Sub Ids
→ → 523	PartySubID	test_trader	FXCM Trader Login ID
→ → 803	PartySubIDType	2(Person)	
→ → 523	PartySubID	1234	FXCM Acct ID
→ → 803	PartySubIDType	10(Securities Account Number)	
→ → 523	PartySubID	20	FXCM Acct Type
→ → 803	PartySubIDType	26 (Position Account Type)	
→ → 523	PartySubID	Pupkin	FXCM Acct Name
→ → 803	PartySubIDType	22 (Securities account name)	
→ → 523	PartySubID	Position Maintenance	FXCM Position Maintenance
→ → 803	PartySubIDType	N	Y|N|0 == Hedging | No Hedging | Netting

FXCM using peg instructions only to specify Trailing Stop Peg Order with PegMoveType = (0) Floating, PegOffsetType = (1) Points, if FXCMPegFluctuatePts = trailing fluctuate pts.

<PegInstructions>				
Tag	**Field Name**		**Req'd**	**Comments**
→	211	PegOffsetValue	N	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType
→	835	PegMoveType	N	Describes whether peg is static/fixed or floats
→	836	PegOffsetType	N	Type of Peg Offset (e.g. price offset, tick offset etc)
→	1094	PegPriceType	N	7
→	FXCM+61	FXCMPegFluctuate Pts	N	Specifies the number trailing stop fluctuating points
</ PegInstructions>				

1.3.3. Business Message Reject

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

Tag	Field Name	FIX Req'd	Reject field set	Comments
	Standard Header	Y		MsgType = j (lowercase)
372	RefMsgType	Y	Y	The MsgType of the FIX message being referenced.
379	BusinessRejectRefID	N	N	The value of the business-level "ID" field on the message being referenced. Required unless the corresponding ID field was not

				specified or unknown.
380	BusinessRejectReason	Y	Y	Code to identify reason for a Business Message Reject message.
58	Text	N	Y	Where possible, message to explain reason for rejection
FXCM+25	FXCMRequestRejectReason	N	Y	The code of rejection reason
FXCM+29	FXCMErrorDetails	N	Y	Error details of server side processing
336	TradingSessionID	N	Y	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
	Standard Trailer	Y		

1.3.4. User Request

The User Request message is used to verify the user password and request a list of trading sessions.

Tag	Field Name	FIX Req’d	FXCM field set	Comments
	Standard Header	Y	Y	MsgType = BE
923	UserRequestID	Y	Y	Unique identifier for a User Request.
924	UserRequestType	Y	Y	Indicates the action required by a User Request Message, List of Trading Session (5) only
553	UserName	Y	Y	Login Id of trader
554	Password	N	Y	Trader password
336	TradingSessionID	N	N	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	N	FXCM Dealing desk name
FXCM+16	FXCMNoParam	N	N	Specifies the number of FXCM custom session parameters, not in use for Buyer interface
→	FXCM+17 FXCMParamName	N	N	Parameter name, not in use for Buyer interface
→	FXCM+18 FXCMParamValue	N	N	Parameter value, not in use for Buyer interface
	Standard Trailer	Y		

1.3.5. User Response

The User Response message is used to respond to a user request message.

Tag	Field Name	FIX Req’d	FXCM field Set	Comments
	Standard Header	Y		MsgType = BF
923	UserRequestID	Y	Y	Unique identifier for a User Request.
553	UserName	Y	Y	Login Id of trader
926	UserStatus	N	Y	Indicates the status of a user
927	UserStatusText	Y	Y	A text description associated with a user status.
386	NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs. Required if this is response on “List of trading sessions”
→	336 TradingSessionID	N	Y	Identifier for Trading Session, “FXCM”
→	625 TradingSessionSubID	N	Y	FXCM Dealing desk name
FXCM+16	FXCMNoParam	N	N	Specifies the number of FXCM custom session parameters, not in use for Buyer interface
→	FXCM+17 FXCMParamName	N	N	Parameter name, not in use for Buyer interface
→	FXCM+18 FXCMParamValue	N	N	Parameter value, not in use for Buyer interface
FXCM+25	FXCMRequestRejectReason	N	Y	The code of rejection reason
FXCM+29	FXCMErrorDetails	N	Y	System error trace
	Standard Trailer	Y		

1.3.6. Email

The Email message is a general free format message between the dealer and trader.

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = C
164	EmailThreadID	Y	Y	Unique identifier for the email message thread
94	EmailType	Y	Y	Email message type. Always "0"
42	OrigTime	N	Y	Time of message origination
147	Subject	Y	Y	The subject of an Email message, "from dealer_login_id" basically
33	LinesOfText	Y	Y	Specifies the number of repeating lines of text specified, always one line
→ 58	Text	Y	Y	Free format text string
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
	Standard Trailer	Y		

1.3.7. Quote

The Quote message is used to re-quote a market order.

Tag	Field Name	FIX Req'd	Order Requote field set	Comments
	Standard Header	Y		MsgType = S
131	QuoteReqID	N	N	Required when quote is in response to a Quote Request message, not in use currently
117	QuoteID	Y	Y	Unique identifier for quote, for order requote it has format:"Requote-order_id"
537	QuoteType	N	Y	Identifies the type of quote. Indicative (0) always.
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
component block <Instrument>		Y	Y	Symbol and FXCMSymID only, values from requoted order
1	Account	N	Y	Value from requoted order
54	Side	Y	Y	Value from requoted order
component block <OrderQtyData>		Y	Y	Value from requoted order
15	Currency	N	Y	Value from requoted order
component block <Parties>		N	Y	Values from requoted order
132	BidPx	N	Conditionally	New price for the order when Side = Sell (2)
133	OfferPx	N	Conditionally	New price for the order when Side = Buy (1)
60	TransactTime	N	Y	Quote generation time
62	ValidUntilTime	N	Y	The time when quote expired
FXCM+80	FXCMProductID	N	N	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion)
	Standard Trailer	Y		

1.3.8. Quote Response

The Quote Response message is used to respond to a Quote message.

Tag	Field Name	FIX Req'd	Order Requote field set	Comments
	Standard Header	Y		MsgType = AJ
693	QuoteRespID	Y	Y	Unique ID as assigned by the Initiator
117	QuoteID	N	Y	Quote id to pass
694	QuoteRespType	Y	Y	Type of this response. Pass (6) expected only.
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
	component block <Instrument>	Y	Y	Symbol and FXCMSymID, Values from quote only Symbol really required
1	Account	N	Y	Value from quote (in use for routing)
54	Side	Y	Y	Value from quote
	component block <OrderQtyData>	Y	Y	Value from quote
15	Currency	N	N	Value from quote
	component block <Parties>	N	N	Value from quote
132	BidPx	N	N	Value from quote
133	OfferPx	N	N	Value from quote
11	ClOrdID	N	N	Value from requoted order
526	SecondaryClOrdID	N	N	Value from requoted order
	Standard Trailer	Y		

1.3.9. Market Data – Snapshot / Full Refresh

The Market Data message is sent in an unsolicited manner for updates of market prices.The following Entry types will be included inside of market data entries: Bid(0), Offer(1), High Price (7) and Low Price (8).

MDEntryDate, MDEntryTime, QuoteCondition, QuoteEntryID, TradingSessionID and TradingSessionSubID will be defined only once in the first repeating group.

FIX connections are subscription based for this message and unsubscribed by default.

Tag		Field Name	Req'd	Price Stream field set	Comments
		Standard Header	Y		MsgType = W
262		MDReqID	N	N	id
55		Symbol	Y	Y	Symbol of snapshot
		Component block <Instrument>	Y	Y	Symbol and FXCSymID only
268		NoMDEntries	Y	Y	Number of entries (4)
→	269	MDEntryType	Y	Y	Type of Market Data entry.
→	270	MDEntryPx	N	Y	The Price
→	15	Currency	N	N	Identifies currency used for price.
→	271	MDEntrySize	N	N	Quote liquidity, impressed in dealt currency, when field is 0 any order quantity possible
→	272	MDEntryDate	N	In first group	The Entry Date
→	273	MDEntryTime	N	In first group	The Entry Time
→	276	QuoteCondition	N	N	QuoteCondition field code A = Open / Active B = Closed / Inactive
→	282	MDEntryOriginator	N	N	MDEntry Originator
→	299	QuoteEntryID	N	N	Quote Entry ID
→	537	QuoteType	N	N	Quote Type code *0 = Indicative* *1 = Tradeable*
→	276	QuoteCondition	N	In first group	Quote condition, Only two values possible "A" or "B"

→	299	QuoteEntryID	N	In first group	Quote ID
→	336	TradingSessionID	N	In first group	Identifier for Trading Session, “FXCM”
→	625	TradingSessionSubID	N	In first group	FXCM Dealing desk name
FXCM+11		FXCMTimingInterval	N	Y	Not in use for buyer interface, “0” always
FXCM+20		FXCMContinuousFlag	N	Y	FXCMContinuous flag
FXCM+80		FXCMProductID	N	N	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion)
		Standard Trailer	Y		

1.3.10. MarketDataRequest

FIX connections use this to configure subscription status for MarketDataSnapshot

Tag	Field Name	Req’d	Comments
	Standard Header	Y	MsgType = V
262	MDReqID	Y	Id
263	SubscriptionRequestType	Y	SubscriptionRequestType ‘0’ Snapshot ‘1’ Snapshot + Updates (Subscribe) ‘2’ Disable previous Snapshot + Update Request (Unsubscribe)
264	MarketDepth	Y	Always ‘0’
265	MDUpdateType	C	‘0’ if SubscriptionRequestType = Snapshot + Updates (1)
267	NoMDEntryTypes	Y	Number of MDEntryType
→ 269	MDEntryType	Y	Type of Market Data entry.
146	NoRelatedSym	Y	Number of symbols specified
→	*Component block <Instrument>*	Y	Repeating group of instruments
386	NoTradingSessions	N	Specifies the number of repeating TradingSessionIDs. Required if this is response on “List of trading sessions”
→ 336	TradingSessionID	N	Identifier for Trading Session, “FXCM”
→ 625	TradingSessionSubID	N	FXCM Dealing desk name
	Standard Trailer	Y	

1.3.11. Security Status Request

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

FIX connections use this to configure subscription status for Security Status

Tag	Field Name	FIX Req’d	Comments
	Standard Header	Y	MsgType = e (lowercase)
	component block <Instrument>	Y	Instrument to request Security Status for
336	TradingSessionID	N	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	FXCM Dealing desk name
324	SecurityStatusReqID	Y	Returns unique ID of a Security Status (e) message.
263	SubscriptionRequestType	Y	SubscriptionRequestType (263) indicates to the other party what type of response is expected. A snapshot request only asks for current information. A subscribe request asks

			for updates as the status changes. Unsubscribe will cancel any future update messages from the counter party.) Valid values: '0' Snapshot '1' Snapshot + Updates (Subscribe) '2' Disable previous Snapshot + Update Request (Unsubscribe)
	Standard Trailer	Y	

1.3.12. Security Status

The Security Status message provides the ability to report changes in the status of a security. **FIX connections are subscription based for this message and unsubscribed by default.**

Tag	Field Name	FIX Req'd	Update field set	Comments
	Standard Header	Y		MsgType = f (lowercase)
	component block <Instrument>	Y	Y	All component fields are present
15	Currency	N	Y	Position currency (aka Dealt currency) CCY1 from Symbol
324	SecurityStatusReqID	N	Y	Returns unique ID of a Security Status (f) message.
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
325	UnsolicitedIndicator	N	Y	Indicates whether or not message is being sent as a result of a subscription request or not. Valid values: 'Y' Message is being sent unsolicited 'N' Message is being sent as a result of a prior request
561	RoundLot	N	Y	The trading lot size
FXCM+3	FXCMSymInterestBuy	N	Y	Interest Rate for sell side open positions
FXCM+4	FXCMSymInterestSell	N	Y	Interest Rate for buy side open positions
FXCM+76	FXCMSubscriptionStatus	N	N	FXCM Subscription status (D/T/V/M)
FXCM+80	FXCMProductID	N	N	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion)
	Standard Trailer	Y		

1.3.13. Security List

The Security List (y) message is used to return a list of securities that matches the criteria specified in a Security List Request (x) .

Tag	Field Name	FIX Req'd	Update field set	Comments
	Standard Header	Y		MsgType = y (lowercase)
320	SecurityReqID	Y	Y	
322	SecurityResponseID	Y	Y	Identifier for the Security List (y) message
560	SecurityRequestResult	Y	Y	The results returned to a Security Request (v) message Valid values: '0' Valid request '1' Invalid or unsupported request '2' No instruments found that match selection criteria '3' Not authorized to retrieve instrument data '4' Instrument data temporarily unavailable '5' Request for instrument data not supported
FXCM+80	FXCMProductID	N	N	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-

			Bullion)
component block <Instrument>	N	N	Instrument to request Security Status for
Standard Trailer	Y		

1.3.14. Security List Request

The Security List Request (x) message is used to return a list of securities from the counterparty that match criteria provided on the request

Subscription for security status can be optionally specified by including the SubscriptionRequestType (263) field on the message.

SecurityListRequestType (559) specifies the criteria of the request:

0 Symbol (55)

1 SecurityType (167) and/or CFICode (461)

2 Product (460)

3 TradingSessionID (336)

4 All Securities

Tag	Field Name	FIX Req'd	Update field set	Comments
	Standard Header	Y		MsgType = y (lowercase)
320	SecurityReqID	Y	Y	
559	SecurityListRequestType	Y	Y	Identifies the type/criteria of Security List Request (x) Valid values: '0' Symbol (55) '4' All Securities
560	SecurityRequestResult	Y	Y	The results returned to a Security Request (v) message Valid values: '0' Valid request '1' Invalid or unsupported request '2' No instruments found that match selection criteria '3' Not authorized to retrieve instrument data '4' Instrument data temporarily unavailable '5' Request for instrument data not supported
	Standard Trailer	Y		

1.3.15. Trading Session Status Request

The Trading Session Status Request is used to request information on the status of a market. **FIX connections use this to configure subscription status for Trading Session Status**

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = g (lowercase)
335	TradSesReqID	Y	Y	Unique ID of a Trading Session Status request
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name

Tag	Field Name	FIX Req'd	FXCM field set	Comments
263	SubscriptionRequestType	Y	Y	SubscriptionRequestType '0' Snapshot '1' Snapshot + Updates (Subscribe) '2' Disable previous Snapshot + Update Request (Unsubscribe)
	Standard Trailer	Y		

1.3.16. Trading Session Status

The Trading Session Status provides information on the status of a market. FXCM has expanded this message with Security list and FXCM-specific system parameters. **FIX connections are subscription based for this message and unsubscribed by default.**

Commonly used FXCM Parameters:

"TRAILING_STOP_MIN" = minimum value for trailing stop
"TRAILING_STOP_MAX" = maximum value for trailing stop
"BASE_UNIT_SIZE" = generic contract size for this system
"COND_DIST_ENTRY" = minimal pip distance for entry order
"COND_DIST" = minimal pip distance for stop/limit
"END_TRADING_DAY" = end of trading day

Tag	Field Name	FIX Req'd	Response field set	Reject field set	Comments
	Standard Header	Y			MsgType = h (lowercase)
335	TradSesReqID	N	Y	Y	Provided for a response to a specific Trading Session Status Request message
336	TradingSessionID	Y	Y	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	Y	FXCM Dealing desk name
339	TradSesMode	N	Y	N	Trading Session Mode
325	UnsolicitedIndicator	N	Y	Y	Indicates whether or not message is being sent as a result of a subscription request or not. Valid values: 'Y' Message is being sent unsolicited 'N' Message is being sent as a result of a prior request
340	TradSesStatus	Y	Y	Y	State of the trading session
567	TradSesStatusRejReason	N	N	Y	In use only when TradSesStatus = "Request Rejected"
341	TradSesStartTime	N	N	N	Starting time of the trading session. Not in use
342	TradSesOpenTime	N	N	N	Time of the opening of the trading session. Not in use
344	TradSesCloseTime	N	N	N	Closing time of the trading session.Not in use
58	Text	N	Y	Y	Addition instructions while market is closed, in case of rejection – text describing rejection reason
146	NoRelatedSym	N	Y	N	Specifies the number of repeating symbols (instruments) specified supported within the trading session
→	*Component block <Instrument>*	N	Y	N	Full set of components fields

Tag	Field Name	FIX Req'd	Response field set	Reject field set	Comments
→	15 Currency	N	Y	N	Identifies position currency
→	561 RoundLot	N	Y	N	The trading lot size
→	FXCM+3 FXCMSymInterestBuy	N	Y	N	Interest Rate for sell side open positions
→	FXCM+4 FXCMSymInterestSell	N	Y	N	Interest Rate for buy side open positions
→	FXCM+16 FXCMNoParam	N	Y	N	Specifies the number of FXCM custom session parameters
→ →	FXCM+17 FXCMParamName	N	Y	N	Trade session parameter name
→ →	FXCM+18 FXCMParamValue	N	Y	N	Trade session parameter value
→	FXCM+76 FXCMSubscriptionStatus	N	N	N	FXCM Subscription status (D/T/V/M)
FXCM+19	FXCMServerTimeZone	N	Y	N	Server time zone (number of hours out from UTC (-5 for EST)
FXCM+30	FXCMServerTimeZoneName	N	Y	N	Server time zone name
60	TransactTime	N	Y	Y	Server time when message sent
FXCM+80	FXCMProductID	N	N	N	Product id (1-Forex, 2-Index, 3-Commodity, 4-Treasury, 5-Bullion)
	Standard Trailer	Y			

1.3.17. New Order – Single

The New Order Single message is used by traders to electronically submit forex orders to FXCM's system for execution.

Tag	Field Name	Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = D
11	ClOrdID	Y	Y	Unique identifier of the order as assigned by end user application
526	SecondaryClOrdID	N	Optional	Optional text assigned to the order by end user application
1	Account	N	Y	Account Number
386	NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs, should be only "1"
→ 336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
→ 625	TradingSessionSubID	N	Y	FXCM Dealing desk name
component block <Instrument>		Y	Y	Symbol and FXCMSymID values from Trading Security. But only Symbol is really required
54	Side	Y	Y	Order Side it could be only Buy (1) or Sell(2)
60	TransactTime	Y	Y	Time this order request was initiated/released by the trader
component block <OrderQtyData>		Y	Y	Order quantity in absolute amount impressed in position currency rounded with RoundLot value from Trading Security
15	Currency	N	Y	Position currency, a value from Trading Security
component block <Parties>		N	Y	FXCM Acct ID from Collateral Report
component block <PegInstructions>		N	N	Used to set TrailingStop
40	OrdType	Y	Y	Order Type, supported types: Previously Quoted (D), Market (1), Limit (2) and Stop (3), Stop Limit (4)
44	Price	N	Conditionally	Order price. Required for Limit, Stop Limit and Previously Quoted orders
99	StopPx	N	Conditionally	Order price. Required for Stop/Stop Limit orders
117	QuoteID	N	Conditionally	Quote ID. Required for Previously Quoted order
59	TimeInForce	N	Conditionally	Specifies how long the order remains in effect, required for Limit and Stop orders only, supported only IOC and GTC Time-in-force
FXCM+41	FXCMPosID	N	Conditionally	Specifies open position id to close (aka Ticket No)
	Standard Trailer	Y		

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1.3.18. New Order – List

The New Order List message is used by traders to electronically submit groups of forex orders to FXCM's system for execution. This message can also be used to manage OCO contingency groups or to submit OTO orders i.e. order with stop/limit attached.

Tag	Field Name	Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = E
66	ListID	Y		Must be unique, by customer, for the duration of the order life
1385	ContingencyType			Used for contingency orders. If set to '1' indicates orders are OCO, '2' indicates orders are OTO, '101' indicates orders are ELS. If not normal rules apply.
394	BidType	Y		3
386	NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs, should be only "1"
→ 336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
→ 625	TradingSessionSubID	N	Y	FXCM Dealing desk name
73	NoOrders	Y	Y	Number of orders in the message (number of repeating groups to follow)
→ 11	ClOrdID	Y	Y	Unique identifier of the order as assigned by end user application
→ 67	ListSeqNo	Y	Y	Order number within the list
→ 526	SecondaryClOrdID	N	Optional	Optional text assigned to the order by end user application
→ 1	Account	N	Y	Account Number
→ 386	NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs, should be only "1"
→ → 336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
→ → 625	TradingSessionSubID	N	Y	FXCM Dealing desk name
→	*component block <Instrument>*	Y	Y	Symbol and FXCMSymID values from Trading Security. But only Symbol is really required
→ 54	Side	Y	Y	Order Side it could be only Buy (1) or Sell(2)
→ 60	TransactTime	Y	Y	Time this order request was initiated/released by the trader
component block <OrderQtyData>		Y	Y	Order quantity in absolute amount impressed in position currency rounded with RoundLot value from Trading Security
→ 15	Currency	N	Y	Position currency, a value from Trading Security
→	*component block <PegInstructions>*	N	Y	Used to set TrailingStop
→ 40	OrdType	Y	Y	Order Type, supported types: Previously Quoted (D), Market (1), Limit (2) and Stop (3)
→ 44	Price	N	Conditionally	Order price. Required for Limit and Previously Quoted orders
→ 99	StopPx	N	Conditionally	Order price. Required for Stop orders
→ 117	QuoteID	N	Conditionally	Quote ID. Required for Previously Quoted order
→ 59	TimeInForce	N	Conditionally	Specifies how long the order remains in effect, required for Limit and Stop orders only, supported only IOC and GTC Time-in-force
→ 583	ClOrdLinkID	N	Optional	Indicates order sequence in OTO List Possible values: (1) – Primary (2) – Contingent
→ FXCM+41	FXCMPosID	N	Conditionally	Specifies open position id to close (aka Ticket No)
FXCM+79	FXCMContingencyID	N	Conditionally	FXCM Contingency ID
	Standard Trailer	Y		

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1.3.19. Execution Report

The Execution Report message is a multipurpose message for counterparty notification related to order execution and maintenance.

Tag	Field Name	FIX Req'd	Order Status field set	Update field set	MOSR reject field set	Order Reject field set	Comments
	Standard Header	Y					MsgType = 8
37	OrderID	Y	Y	Y	Y	Y	Order ID assigned by FXCM system. In case of rejection of New Order or Mass Status Order Request can be "NONE"
31	LastPX	C	Y	Y	Y	Y	Quantity (e.g. shares) bought/sold on this (last/this) fill. Required if ExecType (150) = Trade or Trade Correct. If ExecType (150) =Stopped, represents the quantity stopped/guaranteed/protected for.
32	LastQty	C	Y	Y	Y	Y	Quantity of (last/this) fill
526	SecondaryClOrdID	N	If defined	If defined	N	If defined	Optional text assigned to the order by end user application
912	LastRptRequested	N	Y	N	N	N	"Y" or "N" value required if successful response to Order Mass Status Request
11	ClOrdID	N	Y	Y	N	Y	Unique identifier of the order as assigned by end user application, In case of Rejection of Mass Status Order Request can be omitted
584	MassStatusReqID	N	Y	N	Y	N	Required on any response to a Order Mass Status Request. Echo back the value provided by the requester.
911	TotNumReports	N	Y	N	N	N	Used when responding to an Order Mass Status Request to identify the total number of Execution Reports, which will be returned.
17	ExecID	Y	Y	Y	Y	Y	Unique identifier of execution message, will be "0" in case of rejections
150	ExecType	Y	Y	Y	Y	Y	Describes the purpose of the execution report. "Trade", "OrderStatus", "Rejected" or equals to OrdStatus value
39	OrdStatus	Y	Y	Y	Y	Y	Describes the current state of order, in case rejection of requests – "Rejected"
1	Account	N	Y	Y	Y	Y	Defines Account Number, in case of rejection of Order Mass Status Request echoes back the value provided by the requester.
Component block <Instrument>		Y	Y	Y	Y	Y	Symbol and FXCMSymID values. In case of rejection of Order Single – provides values from the order, and in case of rejection of Order Mass Status Request Symbol will be "[N/A]"
54	Side	Y	Y	Y	Y	Y	Order Side – Buy (1) or Sell(2), In case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status Request it will be Undisclosed (7)
component block <OrderQtyData>		N	Y	Y	N	Y	Order quantity in absolute amount impressed in position currency. In case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status the field will be omitted

Tag	Field Name	FIX Req'd	Order Status field set	Update field set	MOSR reject field set	Order Reject field set	Comments
15	Currency	N	Y	Y	N	Y	Position currency, in case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status the field will be omitted
component block <Parties>		N	Y	Y	Y	Y	FXCM Party field groups, in case of rejection it will be value from request message.
Component block <PegInstructions>		N	Y	Y	Y	N	Indicates a TrailingStop
40	OrdType	N	Y	Y	N	Y	Order type, in case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status Request the field will be omitted
44	Price	N	Conditionally	Conditionally	N	Conditionally	Order price, for Stop orders will be omitted, in case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status Request the field will be omitted also
99	StopPx	N	Conditionally	Conditionally	N	Conditionally	Stop order price, in case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status Request the field will be omitted also
59	TimeInForce	N	Y	Y	N	Y	Order's time-in-force, in case of rejection of Order Single – it will be value from order message, and in case of rejection of Order Mass Status Request the field will be omitted
336	TradingSessionID	N	Y	Y	Y	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	Y	Y	Y	FXCM Dealing desk name
151	LeavesQty	Y	Y	Y	Y	Y	Quantity left open for further execution
14	CumQty	Y	Y	Y	Y	Y	Total quantity filled
6	AvgPx	Y	Y	Y	Y	Y	Not in use, equals Price or PricePx, or 0 in case of rejection of Order Mass Status Request.
58	Text	N	Conditionally	Conditionally	Y	Y	Margin Call and Equity stop has identified information here, also this filed using to describe rejection reason
790	OrdStatusReqID	N	Conditionally	Conditionally			Can be used to uniquely identify a specific Order Status Request message.
198	SecondaryOrderID	N	N	N	N	N	Reference to primary order (for secondary orders in OTO group)
168	EffectiveTime	N	N	N	N	N	mmddyyyyhh24miss datetime of start of value date in system calendar
126	ExpireTime	N	N	N	N	N	mmddyyyyhh24miss datetime of last tradable second of order in system calendar
60	TransactTime	N	Y	Y	Y	N	Time of execution/order creation
FXCM+41	FXCMPosID	N	Conditionally	Conditionally	N	Conditionally	Position id assigned to order, in case of rejection of Order Mass Status Request the field will be omitted
FXCM+51	FXCMOrdStatus	N	Y	Y	N	N	FXCM order status code, in case of rejection of Order Mass Status Request the field will be omitted
FXCM+50	FXCMOrdType	N	Y	Y	N	N	FXCM order type code, in case of rejection of Order Mass Status Request the field will be omitted
FXCM+25	FXCMRequestReject	N	N	N	Y	Y	The code of rejection reason

Tag	Field Name	FIX Req'd	Order Status field set	Update field set	MOSR reject field set	Order Reject field set	Comments
	Reason						
FXCM+29	FXCMErrorDetails	N	N	N	Y	Y	System error trace in case of rejections
FXCM+79	FXCMContingencyID	N	N	N	N	N	FXCM Contingency ID
	Standard Trailer	Y					

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1.3.20. Order Cancel/Replace Request

The order cancel/replace request is used to change the parameters of an existing order. FXCM supports only the ability to change the price of conditional orders. Can also be used to manage FXCM contingency group.

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = G
37	OrderID	N	Y	Order ID of modifying order
41	OrigClOrdID	Y	Y	ClOrdID of modifying order
11	ClOrdID	Y	Y	Unique identifier of *replacement* order as assigned by trader
526	SecondaryClOrdID	N	Optional	Optional text assigned to this *replacement* by end user application
1	Account	N	Y	Account number
386	NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs, should be only "1"
→ *336*	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
→ *625*	TradingSessionSubID	N	Y	FXCM Dealing desk name
component block <Instrument>		Y	Y	Symbol and FXCMSymID values from Trading Security. But only Symbol is really required, should match original order
54	Side	Y	Y	Order side, should match original order
60	TransactTime	Y	Y	Time this order request was initiated/released by the trader
component block <OrderQtyData>		Y	Y	Order quantity, should match original order
component block <Parties>		N	Y	FXCM fields, should match original order
component block <PegInstructions>		N	N	Used to set TrailingStop
40	OrdType	Y	Y	Order type, should match original order
44	Price	N	Conditionally	Order price, a new value for limit orders price
99	StopPx	N	Conditionally	Order price, a new value for stop order price
59	TimeInForce	N	N	Order Time-in-force, should match original order
1385	ContingencyType	N	N	Used for contingency orders. If set to '1' indicates orders are OCO, '2' indicates orders are OTO, '101' indicates orders are ELS. If not normal rules apply.
FXCM+79	FXCMContingencyID	N	N	FXCM Contingency ID
	Standard Trailer	Y		

1.3.21. Order Cancel Request

The order cancel request message requests the cancellation of an existing order. *(Please note that FXCM has not implemented this feature to completely meet the FIX standard. FXCM supports*

cancel requests by OrderID only. Full support will be provided in a future version of the FXCM API.)

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = F
41	OrigClOrdID	Y	Y	ClOrdID of modifying order
37	OrderID	N	Y	Order ID of modifying order
11	ClOrdID	Y	Y	Unique identifier of *cancel order* as assigned by trader
1	Account	N	Y	Account Number
526	SecondaryClOrdID	N	Optional	Optional text assigned to this *cancel* by end user application
	Component block <Instrument>	Y	Y	Symbol and FXCMSymID values from Trading Security. But only Symbol is really required, should match original order
54	Side	Y	Y	Order side, should match original order
60	TransactTime	Y	Y	Time this order request was initiated/released by the trader
	Component block <OrderQtyData>	Y	Y	Order quantity, should match original order's quantity
	Component block <Parties>	N	Y	FXCM fields, should match original order
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
	Standard Trailer	Y		

1.3.22. Order Cancel Reject

The order cancel reject message is issued when the cancel request or cancel/replace request message cannot be honored.

Tag	Field Name	FIX Req'd	Reject field set	Comments
	Standard Header	Y		MsgType = 9
37	OrderID	Y	Y	Order ID of modifying order, echo back to requestor with value from request
526	SecondaryClOrdID	N	Optional	Optional text assigned to *cancel* or *replacement*, echo back to requestor with value from request
11	ClOrdID	Y	Y	Unique identifier of *cancel* or *replacement*, echo back to requestor with value from request
41	OrigClOrdID	Y	Y	ClOrdID of modifying order
39	OrdStatus	Y	Y	OrdStatus value after this cancel reject is applied. If order status unknown it is Rejected.
1	Account	N	Y	Account number, echo back to requestor with value from request
60	TransactTime	N	Y	Time when reject was released by the system
434	CxlRejResponseTo	Y	Y	1=OrderCancel or 2=OrderCancelRequest
102	CxlRejReason	N	Y	Code to identify reason for cancel rejection.
58	Text	N	Y	Rejection reason text
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
FXCM+25	FXCMRequestRejectReason	N	Y	The code of rejection reason
FXCM+29	FXCMErrorDetails	N	Y	System error trace
	Standard Trailer	Y		

1.3.23. Order Mass Status Request

The order mass status request message requests the status for orders matching criteria specified within the request. Matching criteria could be: FXCM party fields. Account ID, FXCM party fields. Trader Login ID, All Orders

Can also be used to request order history, which includes all execution report(s) sequentially to current. Criteria for order history is to supply one and only one of the following: ExecID, OrderID, ClordID, SecondaryClordID.

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = AF
584	MassStatusReqID	Y	Y	Unique ID of mass status request as assigned by trader.
585	MassStatusReqType	Y	Y	Not in use, always All orders (7)
	component block <Parties>	N	Y	FXCM fields with matching criteria, to define "all orders" scope FXCM Acct ID and FXCM trader login id should be absent
1	Account	N	Y	Account (in use only for routing)
37	OrderID	N	N	Unique ID as assigned by FXCM
11	ClOrdID	N	N	Unique ID as assigned by Client
526	SecondaryClOrdID	N	N	Unique ID as assigned by Client
17	ExecID	N	N	Unique ID of execution message as assigned by FXCM
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
	Standard Trailer	Y		

1.3.24. Request For Positions

The Request for Positions message requests the trading position status matching criteria specified within the request. The matching criteria could be:

1) FXCMPosID
2) Order ID
3) ClOrdID
4) SecondaryOrdID
5) FXCM party fields. Account ID
6) FXCM party fields. Trader Login ID
7) All positions

The response on "closed trades" returns no more then 30 position reports when no orderID (OrderID, ClOrdID or SecondaryClID) is specified in matching criteria.

FIX connections use this to configure subscription status for Position Report

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y	Y	MsgType = AN
710	PosReqID	Y	Y	Unique identifier for the Request for Positions as assigned by the trader
724	PosReqType	Y	Y	"0" is for open positions or "1" – for closed positions
	Component block <Parties>	Y	Y	FXCM fields with matching criteria, to define "all positions" scope FXCM Acct ID and FXCM trader login id should be absent
1	Account	Y	Y	Account Number (in use only for routing)
581	AccountType	Y	Y	Type of account, not in use, always "6"

715		ClearingBusinessDate	Y	Y	The Clearing Business Date referred to by this request, not in use, always Today
386		NoTradingSessions	N	Y	Specifies the number of repeating TradingSessionIDs, should be only “1”
→	336	TradingSessionID	N	Y	Identifier for Trading Session, “FXCM”
→	625	TradingSessionSubID	N	Y	FXCM Dealing desk name
60		TransactTime	Y	Y	Time this order request was initiated/released by the trader
263		SubscriptionRequestType	Y	Y	SubscriptionRequestType '0' Snapshot '1' Snapshot + Updates (Subscribe) '2' Disable previous Snapshot + Update Request (Unsubscribe)
37		OrderID	Y	Optional	Matching criteria
526		SecondaryClOrdID	N	Optional	Matching criteria
11		ClOrdID	Y	Optional	Matching criteria
FXCM+12		FXCMStartDate	N	Optional	Start date for Closed Position historical requests
FXCM+13		FXCMStartTime	N	Optional	Start time for Closed Position historical requests
FXCM+14		FXCMEndDate	N	Optional	End date for Closed Position historical requests
FXCM+15		FXCMEndTime	N	Optional	End time for Closed Position historical requests
FXCM+41		FXCMPosID	Y	Optional	Matching criteria
FXCM+60		FXCMMaxNoResults	N	Optional	Max Results for Closed Positions historical snapshots request
		Standard Trailer	Y		

1.3.25. Order Status Request

The Order Status Request message requests the last recorded Execution Report for a given

OrderID or Request ID

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = Y
37	OrderID	N	The ClOrdID(11) of the order whose status is being requested.
11	ClOrdID	N	
526	SecondaryClOrdID	N	
790	OrdStatusReqID	N	Optional, can be used to uniquely identify a specific order status request message. Echoed back on Execution Report if provided.
1	Account	Y	
	component block <Parties>	N	FXCM field
	component block <Instrument>	Y	
336	TradingSessionID	N	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	Dealing desk name, “NewsServer”
	Standard Trailer	Y	

1.3.26. Request for Positions Ack

The Request for Position Ack message is using to accommodate a batch of position reports.

Tag	Field Name	FIX Req'd	Response field set	Reject field set	Comments
	Standard Header	Y			MsgType = AO
721	PosMaintRptID	Y	Y	Y	PosMaintRptID from first position report or “0” in case of rejection
710	PosReqID	N	Y	Y	Identifier for the Request for Position.
727	TotNumPosReports	N	Y	Y	Total Number of Position Reports in the reply, “0” in case of rejection
728	PosReqResult	Y	Y	Y	Valid Request (0) when positions exist in return or No positions found (2) or Other (66)
729	PosReqStatus	Y	Y	Y	Completed (0) or Rejected (2)
	component block <Parties>	Y	Y	Y	Matching criteria, echo values from request

1	Account	Y	Y	Y	Account no, as specified on request
581	AccountType	Y	Y	Y	Type of account, as specified on request
58	Text	N	N	Y	Rejection reason text
FXCM+25	FXCMRequestRejectReason	N	N	Y	The code of rejection reason
FXCM+29	FXCMErrorDetails	N	N	Y	Server side error trace
336	TradingSessionID	N	Y	Y	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	Y	Y	FXCM Dealing desk name
	Standard Trailer	Y			

1.3.27. Position Report

The position report message describes status of trading position (as open as closed). **FIX connections are subscription based for this message and unsubscribed by default.**

Tag	Field Name	FIX Req'd	Open pos field set	Closed pos field set	Comments
	Standard Header	Y			MsgType = AP
721	PosMaintRptID	Y	Y	Y	Unique identifier for this position report
710	PosReqID	N	Conditionally	Conditionally	identifier for the Request for Positions, this field is not provided when the report was sent unsolicited.
727	TotalNumPosReports	N	Y	Y	Total number of Position Reports being returned, “1” - in case of unsolicited message
325	UnsolicitedIndicator	N	Y	Y	Indicates whether or not message is being sent as a result of a subscription request or not. Valid values: 'Y' Message is being sent unsolicited 'N' Message is being sent as a result of a prior request
728	PosReqResult	Y	Y	Y	Not in use, always Valid Request (0)
58	Text	N	Y	Y	I = Insert, U = Update, R = Replace
724	PosReqType	N	Y	Y	‘0’ - Open Position, ‘1’ - Closed Position
715	ClearingBusinessDate	Y	Y	Y	Not in use always filled as today
component block <Parties>		Y	Y	Y	FXCM Fields in full
1	Account	Y	Y	Y	Account number
581	AccountType	Y	Y	Y	Not in use, always “6”
component block <Instrument>		N	Y	Y	Symbol and FXCMSymID fields only
730	SettlPrice	Y	Y	Y	Open price
731	SettlPriceType	Y	Y	Y	Not in use, always Final(1)
734	PriorSettlPrice	Y	Y	Y	Not in use always “0”
component block <PositionQty>		Y	Y	Y	Position quantity (short amount means “sell” and long amount means “buy”)
15	Currency	N	Y	Y	Position currency
component block <PositionAmountData>		Y	Y	Y	707 - Always "CASH", 708 - Always 0
912	LastRptRequested	N	Conditionally	Conditionally	Indicates when this report is last on batch of reports requested, in case when this is unsolicited message the field is omitted
37	OrderID	N	Y	Y	OrderID of opening order
11	ClOrdID	N	Y	Y	ClOrdID of opening order
526	SecondaryClOrdID	N	Y	Y	SecondaryOrdID of opening order
60	TransactTime	N	Y	Y	Time when this report has been issued (modification time)
336	TradingSessionID	N	Y	Y	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	Y	Y	FXCM Dealing desk name
FXCM+41	FXCMPosID	N	Y	Y	Position ID (aka Ticket No)
FXCM+42	FXCMPosOpenTime	N	Y	Y	Time when position has been opened
FXCM+38	FXCMUsedMargin	N	Y	N	Used margin allocated in reference with this

Tag	Field Name	FIX Req'd	Open pos field set	Closed pos field set	Comments
					open position
FXCM+40	FXCMPosInterest	N	Y	Y	Interest fee associated whit this position
FXCM+53	FXCMPosCommission	N	Y	Y	Trading commission applied in reference to this position
FXCM+52	FXCMPosClosePNL	N	N	Y	PnL calculated for this position
FXCM+49	FXCMCloseSecondaryClOrdID	N	N	Y	SecondaryClOrdID of closing order
FXCM+48	FXCMCloseClOrdID	N	N	Y	ClOrdID of closing order
FXCM+54	FXCMCloseOrderID	N	N	Y	OrderID of closing order
FXCM+43	FXCMCloseSettlPrice	N	N	Y	Closing price
FXCM+44	FXCMPosCloseTime	N	N	Y	Time when position has been closed
FXCM+78	FXCMPosIDRef	N	N	N	Origin/Reference FXCM Trade ID
	Standard Trailer	Y	Y		

1.3.28. Collateral Report

The Collateral Report message is used to report the status of an FXCM account. **FIX connections are subscription based for this message and unsubscribed by default.**

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = BA
908	CollRptID	Y	Y	Unique Identifier for collateral report
909	CollInquiryID	N	Conditionally	Identifier for the collateral inquiry to which this message is a reply, this field is not provided when the report was sent unsolicited.
910	CollStatus	Y	Y	Not in use, always “0”
911	TotNumReports	N	Y	Total number of Collateral Reports being returned, “1” - in case of unsolicited message
912	LastRptRequested	N	Y	Indicates when this report is last on batch of reports requested, in case when this is unsolicited message the field is omitted
1	Account	N	Y	Account Number
901	CashOutstanding	N	Y	Account balance
921	StartCash	N		Starting Equity of the day (in use for daily equity risk management)
component block <Parties>		N	Y	FXCM Fields in full
336	TradingSessionID	N	Y	Identifier for Trading Session, “FXCM”
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
53	Quantity	N	Y	Contract size for this account
898	MarginRatio	N	Y	The amount reflected in this filed indicates the margin required to open a one lot position. MMR = ContractSize * MarginRatio
FXCM+38	FXCMUsedMargin	N	Y	Amount of used margin nominated for the account (liquidation level)
FXCM+45	FXCMMarginCall	N	Y	Milestones status of account from risk management point of view
FXCM+46	FXCMUsedMargin3	N	Y	Amount of used margin nominated for the account (maintenance level)
FXCM+47	FXCMCashDaily	N	Y	Non-trade related daily activity on the account (uses for daily equity based risk management)
	Standard Trailer	Y		

1.3.29. Collateral Inquiry

The Collateral Inquiry message requests the FXCM account status matching criteria specified within the request. . These criteria could be:

1) FXCM party fields. Account ID
2) FXCM party fields. Trader Login ID

3) All positions

FIX connections use this to configure subscription status for Collateral Report

Tag	Field Name	FIX Req'd	FXCM field set	Comments
	Standard Header	Y		MsgType = BB
909	CollInquiryID	N	Y	Identifier for the collateral inquiry to which this message is a reply
	component block <Parties>	N	Y	FXCM fields with matching criteria, to define "all positions" scope FXCM Acct ID and FXCM trader login id should be absent
1	Account	N	N	Account Number (in use only for routing)
336	TradingSessionID	N	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	FXCM Dealing desk name
263	SubscriptionRequestType	Y	Y	SubscriptionRequestType '0' Snapshot '1' Snapshot + Updates (Subscribe) '2' Disable previous Snapshot + Update Request (Unsubscribe)
	Standard Trailer	Y		

1.3.30. Collateral Inquiry Ack

The Collateral Inquiry Ack message is using to accommodate batch of Collateral Reports

Tag	Field Name	FIX Req'd	Response field set	Reject field set	Comments
	Standard Header	Y			MsgType = BG
909	CollInquiryID	Y	Y	Y	Identifier for the collateral inquiry to which this message is a reply
945	CollInquiryStatus	Y	Y	Y	Status of the Collateral Inquiry
946	CollInquiryResult	N	Y	Y	Result of the Collateral Inquiry
911	TotNumReports	N	Y	Y	Total Number of Position Reports in the reply, "0" in case of rejection
	component block <Parties>	N	optional	optional	Matching criteria, echo values from request
1	Account	N	Y	Y	Account no, echo values from request
336	TradingSessionID	N	Y	Y	Identifier for Trading Session, "FXCM"
625	TradingSessionSubID	N	Y	Y	FXCM Dealing desk name
58	Text	N	N	Y	Rejection reason text
FXCM+25	FXCMRequestRejectReason	N	N	Y	The code of rejection reason
FXCM+29	FXCMErrorDetails	N	N	Y	Server side error trace
	Standard Trailer	Y			

Example JavaAPI Usage

More source and examples can be found zip.

```
/*
 * Copyright (c) 2004 FXCM, LLC. All Rights Reserved.
 * 32 Old Slip, 10th Floor, New York, NY 10005 USA
 *
 * THIS SOFTWARE IS THE CONFIDENTIAL AND PROPRIETARY INFORMATION OF
```

```
 * FXCM, LLC. ("CONFIDENTIAL INFORMATION"). YOU SHALL NOT DISCLOSE
 * SUCH CONFIDENTIAL INFORMATION AND SHALL USE IT ONLY IN ACCORDANCE
 * WITH THE TERMS OF THE LICENSE AGREEMENT YOU ENTERED INTO WITH
 * FXCM.
 * 01/10/2005   Andre Mermegas  updated to demo setting/updating stop/limit on entry/market orders
 * 02/11/2005   Andre Mermegas  changes for new msg format.
 * 6/03/2005    Andre Mermegas  sendMessage(), follow up to interface changes
 * 6/13/2005   Miron follow up to FXCMLoginProperties changes
 */

import com.fxcm.external.api.transport.FXCMLoginProperties;
import com.fxcm.external.api.transport.GatewayFactory;
import com.fxcm.external.api.transport.IGateway;
import com.fxcm.external.api.transport.listeners.IGenericMessageListener;
import com.fxcm.external.api.transport.listeners.IStatusMessageListener;
import com.fxcm.external.api.util.MessageGenerator;
import com.fxcm.fix.OrdTypeFactory;
import com.fxcm.fix.SideFactory;
import com.fxcm.fix.SubscriptionRequestTypeFactory;
import com.fxcm.fix.TradingSecurity;
import com.fxcm.fix.admin.Logout;
import com.fxcm.fix.other.BusinessMessageReject;
import com.fxcm.fix.other.UserResponse;
import com.fxcm.fix.posttrade.ClosedPositionReport;
import com.fxcm.fix.posttrade.CollateralInquiryAck;
import com.fxcm.fix.posttrade.CollateralReport;
import com.fxcm.fix.posttrade.PositionReport;
import com.fxcm.fix.posttrade.RequestForPositionsAck;
import com.fxcm.fix.pretrade.MarketDataRequest;
import com.fxcm.fix.pretrade.MarketDataSnapshot;
import com.fxcm.fix.pretrade.SecurityList;
import com.fxcm.fix.pretrade.SecurityStatus;
import com.fxcm.fix.pretrade.TradingSessionStatus;
import com.fxcm.fix.trade.ExecutionReport;
import com.fxcm.fix.trade.OrderList;
import com.fxcm.fix.trade.OrderSingle;
import com.fxcm.messaging.ISessionStatus;
import com.fxcm.messaging.ITransportable;
import com.fxcm.messaging.IUserSession;

import java.io.BufferedReader;
import java.io.InputStreamReader;
import java.util.ArrayList;
import java.util.Enumeration;
import java.util.List;
import java.util.Properties;

/**
 * Example of how to use the FXCM API
 *
 * @author: Andre Mermegas
 * Date: Dec 15, 2004
 * Time: 4:19:00 PM
 */
public class ClientTester {
    private static List accounts = new ArrayList();
    private static String accountMassID;
    private static String openOrderMassID;
    private static String openPositionMassID;
    private static String closedPositionMassID;
    private static String tradingSessionStatusID;
    private static TradingSessionStatus tradingSessionStatus;
    private static boolean printMarketData = false;

    public static void main(String[] args) {
```

```
// step 1: get an instance of IGateway from the GatewayFactory
final IGateway fxcmGateway = GatewayFactory.createGateway();
/*
   step 2: register a generic message listener with the gateway, this
   listener in particular gets all messages that are related to the trading
   platform MarketDataSnapshot,OrderSingle,ExecutionReport, etc...
*/
fxcmGateway.registerGenericMessageListener(new IGenericMessageListener() {
   public void messageArrived(ITransportable message) {
      if (message instanceof MarketDataSnapshot) {
         MarketDataSnapshot incomingQuote = (MarketDataSnapshot) message;
         if (printMarketData || incomingQuote.getMDReqID() != null) {
            System.out.println("client: streaming = " + incomingQuote);
         }
      } else if (message instanceof SecurityStatus) {
         System.out.println("client: streaming = " + message);
      } else if (message instanceof SecurityList) {
         System.out.println("client: streaming = " + message);
      } else if (message instanceof UserResponse) {
         System.out.println("client: streaming = " + message);
      } else if (message instanceof Logout) {
         System.out.println("client: streaming = " + message);
      } else if (message instanceof TradingSessionStatus) {
         tradingSessionStatus = (TradingSessionStatus) message;
         if (tradingSessionStatusID.equals(tradingSessionStatus.getRequestID())) {
            System.out.println("client: reply = " + tradingSessionStatus);
            try {
               MarketDataRequest mdr = new MarketDataRequest();
               Enumeration securities = tradingSessionStatus.getSecurities();
               while (securities.hasMoreElements()) {
                  TradingSecurity o = (TradingSecurity) securities.nextElement();
                  mdr.addRelatedSymbol(o);
               }
               mdr.setSubscriptionRequestType(SubscriptionRequestTypeFactory.SUBSCRIBE);
               mdr.setMDEntryTypeSet(MarketDataRequest.MDENTRYTYPESET_ALL);
               fxcmGateway.sendMessage(mdr);
            } catch (Exception e) {
               e.printStackTrace();
            }
         } else {
            System.out.println("client: streaming = " + tradingSessionStatus);
         }
      } else if (message instanceof RequestForPositionsAck) {
         RequestForPositionsAck rfpa = (RequestForPositionsAck) message;
         if (openPositionMassID.equals(rfpa.getRequestID())) {
            System.out.println("client: open positions = " + rfpa);
         } else if (closedPositionMassID.equals(rfpa.getRequestID())) {
            System.out.println("client: close positions = " + rfpa);
         }
      } else if (message instanceof ClosedPositionReport) {
         ClosedPositionReport cpr = (ClosedPositionReport) message;
         if (closedPositionMassID.equals(cpr.getRequestID())) {
            System.out.println("client: reply = " + cpr);
         } else {
            System.out.println("client: streaming = " + cpr);
         }
      } else if (message instanceof PositionReport) {
         PositionReport pr = (PositionReport) message;
         if (openPositionMassID.equals(pr.getRequestID())) {
            System.out.println("client: reply = " + pr);
         } else {
            System.out.println("client: streaming = " + pr);
         }
      } else if (message instanceof ExecutionReport) {
         // when the order has been recieved  you get an ExecutionReport
```

```
            ExecutionReport ep = (ExecutionReport) message;
            if (openOrderMassID.equals(ep.getRequestID())) {
               System.out.println("client: reply = " + ep);
            } else {
               System.out.println("client: streaming = " + ep);
            }
         } else if (message instanceof CollateralInquiryAck) {
            CollateralInquiryAck cia = (CollateralInquiryAck) message;
            if (accountMassID.equals(cia.getRequestID())) {
               System.out.println("client: reply = " + cia);
            } else {
               System.out.println("client: streaming = " + cia);
            }
         } else if (message instanceof CollateralReport) {
            // got a response to our request for accounts
            CollateralReport cr = (CollateralReport) message;
            if (accountMassID.equals(cr.getRequestID())) {
               System.out.println("client: reply = " + cr);
               accounts.add(cr);
            } else {
               System.out.println("client: streaming = " + cr);
            }
         } else if (message instanceof BusinessMessageReject) {
            BusinessMessageReject bmr = (BusinessMessageReject) message;
            System.out.println("client: streaming =" + bmr);
         }
      }
   });

   /*
      step 3: register a status message listener, this listener recieves messages
      pertaining to the status of your current session.
   */
   fxcmGateway.registerStatusMessageListener(new IStatusMessageListener() {
      public void messageArrived(ISessionStatus status) {
         String statusMessage = status.getStatusMessage();
         if (statusMessage != null && statusMessage.trim().length() > 0) {
            System.out.println("client: inc status msg = " + statusMessage);
         }
      }
   });

   try {
      /*
         step 4: call login on the gateway, this method takes an instance of FXCMLoginProperties
         which takes 4 parameters: username,password,terminal and server or path to a Hosts.xml
         file which it uses for resolving servers.
         As soon as the login  method executes your listeners begin receiving asynch messages from the FXCM servers.
      */
      String userName = args[0];
      String password = args[1];
      String terminal = args[2];
      String server = args[3];

      FXCMLoginProperties properties = new FXCMLoginProperties(userName, password, terminal, server, null);
      Properties p = new Properties();
      p.put(IUserSession.PIN, "111111");
      properties.setProperties(p);

      System.out.println("client: start logging in");
      fxcmGateway.login(properties);

      tradingSessionStatusID = fxcmGateway.requestTradingSessionStatus();
      System.out.println(">>> requestTradingSessionStatus = " + tradingSessionStatusID);
      accountMassID = fxcmGateway.requestAccounts();
```

```
System.out.println(">>> requestAccounts = " + accountMassID);
openOrderMassID = fxcmGateway.requestOpenOrders();
System.out.println(">>> requestOpenOrders = " + openOrderMassID);
openPositionMassID = fxcmGateway.requestOpenPositions();
System.out.println(">>> requestOpenPositions = " + openPositionMassID);
closedPositionMassID = fxcmGateway.requestClosedPositions();
System.out.println(">>> requestClosedPositions = " + closedPositionMassID);

//step 5: remember to call fxcmGateway.logout(); when you are done with your connection and wish to logout
System.out.println("client: done logging in\n");
BufferedReader in = new BufferedReader(new InputStreamReader(System.in));
while (true) {
   String str = in.readLine();
   if (str != null) {
      if ("o".equalsIgnoreCase(str.trim())) {
         CollateralReport acct = (CollateralReport) accounts.get(0);
         OrderSingle orderSingle = MessageGenerator.generateMarketOrder(
               acct.getAccount(),
               0,
               100000,
               SideFactory.BUY,
               "EUR/USD",
               "true market order test");
         try {
            String reqid = fxcmGateway.sendMessage(orderSingle);
            System.out.println("client: submitting order = " + reqid);
         } catch (Exception e) {
            e.printStackTrace();
         }
      } else if ("ol".equalsIgnoreCase(str.trim())) {
         CollateralReport acct = (CollateralReport) accounts.get(0);
         OrderList ol = new OrderList();
         for (int i = 0; i < 2; i++) {
            OrderSingle orderSingle = MessageGenerator.generateMarketOrder(
                  acct.getAccount(),
                  0,
                  100000,
                  SideFactory.BUY,
                  "EUR/USD",
                  "true market order test " + i);
            ol.addOrder(orderSingle);
         }
         try {
            String reqid = fxcmGateway.sendMessage(ol);
            System.out.println("client: submitting order list with 2 new orders = " + reqid);
         } catch (Exception e) {
            e.printStackTrace();
         }
      } else if ("eo".equalsIgnoreCase(str.trim())) {
         CollateralReport acct = (CollateralReport) accounts.get(0);
         OrderSingle orderSingle = MessageGenerator.generateStopLimitEntry(
               null,
               1.5,
               OrdTypeFactory.STOP,
               acct.getAccount(),
               0,
               100000,
               SideFactory.BUY,
               "EUR/USD",
               null);
         String reqid = fxcmGateway.sendMessage(orderSingle);
         System.out.println("client: entry order requestId = " + reqid);
      } else if ("m".equalsIgnoreCase(str.trim())) {
         printMarketData = !printMarketData;
      } else if ("ci".equalsIgnoreCase(str.trim())) {
```

```
                accountMassID = fxcmGateway.requestAccounts();
                System.out.println(">>> requestAccounts = " + accountMassID);
            } else if ("rop".equalsIgnoreCase(str.trim())) {
                openPositionMassID = fxcmGateway.requestOpenPositions();
                System.out.println(">>> requestOpenPositions = " + openPositionMassID);
            } else if ("rcp".equalsIgnoreCase(str.trim())) {
                closedPositionMassID = fxcmGateway.requestClosedPositions();
                System.out.println(">>> requestClosedPositions = " + closedPositionMassID);
            } else if ("roo".equalsIgnoreCase(str.trim())) {
                openOrderMassID = fxcmGateway.requestOpenOrders();
                System.out.println(">>> requestOpenOrders = " + openOrderMassID);
            } else if ("exit".equalsIgnoreCase(str.trim())) {
                fxcmGateway.logout();
                System.exit(0);
            } else {
                System.out
                        .println(
                                "Commands:\n o [submit market order], ol [submit order list with market orders],\n"
                                + " m [toggle streaming marketdata], ci [request accounts], rop [request open positions]\n"
                                + " rcp [request closed positions], roo [request open orders], eo [submit entry order]\n"
                                + " exit [stop process]\n");
            }
        }
    }
  } catch (Exception e) {
    e.printStackTrace();
  }
 }
}
```

Example FIX Messages

1.4.New Order

1.4.31. New Order – Single (MsgType=D Stop Entry)

8=FIX.4.4 9=290 35=D 34=14 49=TestClient2 52=20080228-14:52:00.062 56=FXCM 57=MINIDEMO 1=00286255 11=TestClient2FXCM-1204210320062-12 38=100000 40=3 44=1.51524 54=1 55=EUR/USD 59=1 60=20080228-14:52:00 117=100004024407 526= 386=1 336=FXCM 625=MINIDEMO 453=1 448=FXCM ID 447=D 452=3 802=1 523=286255 803=10 10=151

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	290	
MsgType	35	D	
MsgSeqNum	34	14	
SenderCompID	49	TestClient2	
SendingTime	52	20080228-14:52:00.062	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	00286255	
ClOrdID	11	TestClient2FXCM-1204210320062-12	
OrderQty	38	100000	
OrdType	40	3	2=Limit, 3=Stop
Price	44	1.51524	
Side	54	1	1=Buy, 2= Sell
Symbol	55	EUR/USD	

TimeInForce	59	1	GTC
TransactTime	60	20080228-14:52:00	
QuoteID	117	100004024407	
SecondaryClOrdID	526		
NoPartyIDs	453	1	
PartyID	448	FXCM ID	
PartyIDSource	447	D	
PartyRole	452	3	
NoPartySubIDs	802	1	
PartySubID	523	286255	
PartySubIDType	803	10	
CheckSum	10	151	

1.4.32. New Order – Single (MsgType=D Update Limit Entry)

8=FIX.4.4 9=198 35=G 34=27 49=TestClient2 52=20080228-15:08:06.484 56=FXCM 57=MINIDEMO 11=TestClient2FXCM-1204211286484-19 37=19752337 38=0 40=2 41=NONE 44=1.51542 54=2 55=[N/A] 59=1 60=20080228-15:08:06 99=0 526= 10=145

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	198	
MsgType	35	G	
MsgSeqNum	34	27	
SenderCompID	49	TestClient2	
SendingTime	52	20080228-15:08:06.484	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
ClOrdID	11	TestClient2FXCM-1204211286484-19	
OrderID	37	19752337	
OrderQty	38	100000	
OrdType	40	2	
OrigClOrdID	41	NONE	
Price	44	1.51542	
Side	54	2	
Symbol	55	EUR/USD	
TimeInForce	59	1	
TransactTime	60	20080228-15:08:06	
StopPx	99	0	
SecondaryClOrdID	526		
CheckSum	10	145	

1.4.33. New Order – Single (MsgType=D Delete Limit Entry)

8=FIX.4.4 9=167 35=F 34=40 49=TestClient2 52=20080228-15:14:24.125 56=FXCM 57=MINIDEMO 11=TestClient2FXCM-1204211664125-20 37=19752337 38=0 41=NONE 54=7 55=[N/A] 60=20080228-15:14:24 10=252

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	167	
MsgType	35	F	
MsgSeqNum	34	40	
SenderCompID	49	TestClient2	
SendingTime	52	20080228-15:14:24.125	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
ClOrdID	11	TestClient2FXCM-1204211664125-20	
OrderID	37	19752337	
OrderQty	38	100000	
OrigClOrdID	41	NONE	
Side	54	2	
Symbol	55	EUR/USD	
TimeInForce	59	1	
TransactTime	60	20080228-15:08:06	
StopPx	99	0	
SecondaryClOrdID	526		
CheckSum	10	145	

1.4.34. New Order – Single (MsgType=D Previously Quoted Order)

8=FIX.4.4 9=238 35=D 34=11 49=TestClient3 52=20080108-19:17:49.140 56=FXCM 57=MINIDEMO 1=00217844 11=TestClient3FXCM-1199819869140-10 38=100000 40=D 44=1.47086 54=1 55=EUR/USD 59=1 60=20080108-19:17:49 117=100004027022 526=QATest.testCreateMarketOrder() 10=137

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	88	
MsgType	35	D	
MsgSeqNum	34	1	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-19:17:49.140	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	00217844	
ClOrdID	11	TestClient3FXCM-1199819869140-10	

OrderQty	38	100000	
OrdType	40	D	
Price	44	1.47086	
Side	54	1	1=Buy, 2= Sell
Symbol	55	EUR/USD	
TimeInForce	59	1	GTC
TransactTime	60	20080108-19:17:49	
QuoteID	117	100004027022	
SecondaryClOrdID	526	QATest.testCreateMarketOrder()	
CheckSum	10	142	

1.4.35. New Order – Single (MsgType=D Market Order)

8=FIX.4.4 9=210 35=D 34=11 49=TestClient3 52=20080108-19:33:04.609 56=FXCM 57=MINIDEMO 1=00217844 11=FIX.4.4:TestClient3->FXCM-1199820784609-10 38=10000 40=1 54=1 55=EUR/USD 60=20080108-19:33:02.062 526=fix multi session test 10=159

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	210	
MsgType	35	D	
MsgSeqNum	34	11	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-19:33:04.609	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	00217844	
ClOrdID	11	TestClient3FXCM-1199819869140-10	
OrderQty	38	100000	
OrdType	40	1	
Side	54	1	1=Buy, 2= Sell
Symbol	55	EUR/USD	
TransactTime	60	20080108-19:33:02.062	
SecondaryClOrdID	526	fix multi session test	
CheckSum	10	159	

1.4.36. New Order – Single (MsgType=D Stop Order Existing Position)

8=FIX.4.4 9=198 35=D 34=14 49=TestClient3 52=20080108-19:41:12.859 56=FXCM 57=MINIDEMO 1=00217844 11=TestClient3FXCM-1199821272859-13 38=10000 40=3 54=1 55=EUR/USD 59=1 60=20080108-19:41:12 99=1.46909 9041=7670249 10=171

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	198	
MsgType	35	D	
MsgSeqNum	34	14	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-19:41:12.859	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	00217844	
ClOrdID	11	TestClient3FXCM-1199821272859-13	
OrderQty	38	100000	
OrdType	40	3	

Side	54	1	1=Buy, 2= Sell
TimeInForce	59	1	
Symbol	55	EUR/USD	
TransactTime	60	20080108-19:41:12	
SecondaryClOrdID	526	fix multi session test	
StopPx	99	1.46909	
FXCMPosID	9041	7670249	
CheckSum	10	171	

1.4.37. New Order – Single (MsgType=D Limit Order Existing Position)

8=FIX.4.4 9=196 35=D 34=25 49=TestClient3 52=20080108-19:46:29.156 56=FXCM 57=MINIDEMO 1=217844 11=TestClient3FXCM-1199821589156-14 38=10000 40=2 44=1.47253 54=1 55=EUR/USD 59=1 60=20080108-19:46:29 9041=7670249 10=075

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	196	
MsgType	35	D	
MsgSeqNum	34	25	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-19:46:29.156	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	00217844	
ClOrdID	11	TestClient3FXCM-1199821272859-14	
OrderQty	38	100000	
OrdType	40	2	
Price	44	1.47253	
Side	54	1	1=Buy, 2= Sell
TimeInForce	59	1	
Symbol	55	EUR/USD	
TransactTime	60	20080108-19:41:12	
FXCMPosID	9041	7670249	
CheckSum	10	075	

1.5.Order Cancel

6.2.1. Order Cancel Request (MsgType = F Remove Stop/Limit Order)

8=FIX.4.4 9=153 35=F 34=15 49=TestClient3 52=20080108-20:03:53.125 56=FXCM 57=MINIDEMO 11=TestClient3FXCM-1199822633125-12 37=18095773 41=NONE 54=1 60=20080108-20:03:53 10=005

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	196	
MsgType	35	F	
MsgSeqNum	34	15	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-20:03:53.125	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	

ClOrdID	11	TestClient3FXCM-1199822633125-12	
OrderID	37	18095072	
OrigClOrdID	41	NONE	
Side	51	1	1=Buy, 2= Sell
TransactTime	60	20080108-20:03:53	
CheckSum	10	005	

6.2.2. Order Cancel/Replace Request (MsgType = G Update Stop Order)

8=FIX.4.4 9=173 35=G 34=11 49=TestClient3 52=20080108-20:42:28.078 56=FXCM 57=MINIDEMO 11=TestClient3FXCM-1199824948078-10 37=18096217 40=3 41=NONE 44=1.4694 54=1 59=1 60=20080108-20:42:28 10=173

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	152	
MsgType	35	G	
MsgSeqNum	34	11	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-20:53:12.203	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
ClOrdID	11	TestClient3FXCM-1199825592203-10	
OrderID	37	18095072	
OrdType	40	3	
OrigClOrdID	41	NONE	
TimeInForce	59	1	
TransactTime	60	20080108-20:53:12	
StopPx	99	1.4689	
CheckSum	10	173	

6.2.3. Order Cancel/Replace Request (MsgType = G Update Limit Order)

8=FIX.4.4 9=174 35=G 34=11 49=TestClient3 52=20080108-20:49:08.390 56=FXCM 57=MINIDEMO 11=TestClient3FXCM-1199825348375-10 37=18096223 40=2 41=NONE 44=1.47354 54=1 59=1 60=20080108-20:49:08 10=220

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	174	
MsgType	35	G	
MsgSeqNum	34	11	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-20:49:08.390	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
ClOrdID	11	TestClient3FXCM-1199825348375-10	
OrderID	37	18095072	
OrdType	40	2	

OrigClOrdID	41	NONE	
Price	44	1.47354	
Side	51	1	1=Buy, 2= Sell
TimeInForce	59	1	
TransactTime	60	20080108-20:42:28	
CheckSum	10	220	

Example FIX Connection Initialization Sequence

7.1.Logon

- 8=FIX.4.4 9=88 35=A 34=1 49=TestClient3 52=20080108-16:48:02.421 56=FXCM 57=MINIDEMO 98=0 108=30 141=Y 10=142

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	88	
MsgType	35	A	Logon
MsgSeqNum	34	1	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-16:48:02.421	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
EncryptMethod	98	0	NONE_OTHER
HeartBtInt	108	30	
ResetSeqNumFlag	141	Y	
CheckSum	10	142	

7.2.UserRequest

- 8=FIX.4.4 9=115 35=BE 34=2 49=TestClient3 52=20080108-16:48:02.593 56=FXCM 57=MINIDEMO 553=********** 554=********** 923=1 924=1 10=152

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	115	
MsgType	35	BE	UserRequest
MsgSeqNum	34	2	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-16:48:02.593	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Username	553	**********	
Password	554	**********	
UserRequestID	923	1	
UserRequestType	924	1	LOGONUSER
CheckSum	10	152	

7.3.TradingSessionStatusRequest -

8=FIX.4.4 9=98 35=g 34=3 49=TestClient3 52=20080108-17:05:32.578 56=FXCM 57=MINIDEMO 263=1 335=TSSR REQUEST ID 2 10=242

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	98	
MsgType	35	g	TradingSessionStatusRequest
MsgSeqNum	34	3	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:32.578	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
SubscriptionRequestType	263	1	SNAPSHOT_PLUS_UPDATES
TradSesReqID	335	TSSR REQUEST ID 2	
CheckSum	10	242	

7.4.SecurityListRequest -

8=FIX.4.4 9=82 35=x 34=4 49=TestClient3 52=20080108-17:05:33.062 56=FXCM 57=MINIDEMO 320=3 559=4 10=150

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	82	
MsgType	35	x	SecurityListRequest
MsgSeqNum	34	4	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:33.062	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
SecurityReqID	320	3	
SecurityListRequestType	559	4	ALL_SECURITIES
CheckSum	10	150	

7.5.CollateralInquiry -

8=FIX.4.4 9=83 35=BB 34=5 49=TestClient3 52=20080108-17:05:33.437 56=FXCM 57=MINIDEMO 263=1 909=4 10=173

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	83	
MsgType	35	BB	CollateralInquiry
MsgSeqNum	34	5	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:33.437	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
SubscriptionRequestType	263	1	SNAPSHOT_PLUS_UPDATES
CollInquiryID	909	4	
CheckSum	10	173	

7.6.MarketDataRequest -

8=FIX.4.4 9=382 35=V 34=6 49=TestClient3 52=20080108-17:05:33.578 56=FXCM 57=MINIDEMO 262=5 263=1 264=0 146=25 55=EUR/CA

D 55=CAD/JPY 55=AUD/JPY 55=GBP/CHF 55=NZD/USD 55=AUD/USD 55=EUR/AUD 55=EUR/CHF 55=GBP/JPY 55=EUR/USD 55=NZD/JPY 55=CHF/JPY 55=AUD/NZD 55=USD/HKD 55=USD/JPY 55=GBP/AUD 55=USD/SGD 55=USD/CHF 55=USD/CAD 55=AUD/CHF 55=GBP/USD 55=EUR/JPY 55=EUR/GBP 55=EUR/NZD 55=AUD/CAD 267=1 269=8 10=081

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	382	
MsgType	35	V	MarketDataRequest
MsgSeqNum	34	6	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:33.578	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
MDReqID	262	5	
SubscriptionRequestType	263	1	SNAPSHOT_PLUS_UPDATES
MarketDepth	264	0	
→NoRelatedSym	146	25	
→→Symbol	55	EUR/CAD	
→→Symbol	55	USD/JPY	
→→Symbol	55	USD/CHF	
→→Symbol	55	GBP/CHF	
→→Symbol	55	AUD/USD	
→→Etc….			
→NoMDEntryTypes	267	1	
→→MDEntryType	269	8	TRADING_SESSION_LOW_PRICE
CheckSum	10	081	

7.7.OrderMassStatusRequest -

8=FIX.4.4 9=83 35=AF 34=7 49=TestClient3 52=20080108-17:05:33.937 56=FXCM 57=MINIDEMO 584=6 585=7 10=197

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	83	
MsgType	35	AF	OrderMassStatusRequest
MsgSeqNum	34	7	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:33.937	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
MassStatusReqID	584	6	
MassStatusReqType	585	7	STATUS_FOR_ALL_ORDERS
CheckSum	10	197	

7.8.RequestForPositions -

8=FIX.4.4 9=264 35=AN 34=8 49=TestClient3 52=20080108-17:05:34.015 56=FXCM 57=MINIDEMO 1=Account Name 60=20080108-17:05:34.015 263=1 581=6 710=7 715=20080108 724=0 453=1 448=FXCM ID 447=D 452=3 802=4 523=32 803=26 523=fxu10d1_test 803=2 523=minidemo-test 803=22 523=217844 803=10 10=124

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	264	
MsgType	35	AN	RequestForPositions

MsgSeqNum	34	8	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:34.015	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	Account Name	
TransactTime	60	20080108-17:05:34.015	
SubscriptionRequestType	263	1	SNAPSHOT_PLUS_UPDATES
AccountType	581	6	ACCOUNT_IS_CARRIED_ ON_NON_CUSTOMER_SIDE_OF_BOOKS_ AND_IS_CROSS_MARGINED
PosReqID	710	7	
ClearingBusinessDate	715	20080108	
PosReqType	724	0	POSITIONS
→NoPartyIDs	453	1	
→→PartyIDSource	447	D	PROPRIETARY_CUSTOM_CODE
→→PartyID	448	FXCM ID	
→→PartyRole	452	3	CLIENT_ID
→→NoPartySubIDs	802	4	
→→→PartySubID	523	32	
→→→PartySubIDType	803	26	
→→→PartySubID	523	fxu10d1_test	
→→→PartySubIDType	803	2	
→→→PartySubID	523	minidemo-test	
→→→PartySubIDType	803	22	
→→→PartySubID	523	217844	
→→→PartySubIDType	803	10	
CheckSum	10	124	

7.9.RequestForPositions -

8=FIX.4.4 9=264 35=AN 34=9 49=TestClient3 52=20080108-17:05:34.031 56=FXCM 57=MINIDEMO 1=Account Name 60=20080108-17:05:34.031 263=1 581=6 710=8 715=20080108 724=1 453=1 448=FXCM ID 447=D 452=3 802=4 523=32 803=26 523=fxu10d1_test 803=2 523=minidemo-test 803=22 523=217844 803=10 10=123

Field Name	Tag	Value	Field Value
BeginString	8	FIX.4.4	
BodyLength	9	264	
MsgType	35	AN	RequestForPositions
MsgSeqNum	34	9	
SenderCompID	49	TestClient3	
SendingTime	52	20080108-17:05:34.031	
TargetCompID	56	FXCM	
TargetSubID	57	MINIDEMO	
Account	1	Account Name	
TransactTime	60	20080108-17:05:34.031	
SubscriptionRequestType	263	1	SNAPSHOT_PLUS_UPDATES
AccountType	581	6	ACCOUNT_IS_CARRIED_ ON_NON_CUSTOMER_SIDE_ OF_BOOKS_AND_IS_CROSS_MARGINED
PosReqID	710	8	
ClearingBusinessDate	715	20080108	
PosReqType	724	1	TRADES
→NoPartyIDs	453	1	
→→PartyIDSource	447	D	PROPRIETARY_CUSTOM_CODE
→→PartyID	448	FXCM ID	
→→PartyRole	452	3	CLIENT_ID
→→NoPartySubIDs	802	4	
→→→PartySubID	523	32	

→→→PartySubIDType	803	26
→→→PartySubID	523	fxu10d1_test
→→→PartySubIDType	803	2
→→→PartySubID	523	minidemo-test
→→→PartySubIDType	803	22
→→→PartySubID	523	217844
→→→PartySubIDType	803	10
CheckSum	10	123

In next versions of FXCM FIX SBI

FXCM plans to expand the Buyer Side Interface, in order to provide further reaching functionality, and to be more FIX protocol "friendly". The list of future improvements is as follows:

1) Market Data Request (including historical data requests)
2) News with news subscriptions
3) Support of Market Data incremental refresh
4) "Intermarket sweep orders" - based on Reg NMS, Intermarket Sweep is an Immediate or Cancel Limit order with an ExecInst tag to designate it as Intermarket Sweep.