**CTP FIX统一金融接入平台接口规范**

|  |  |  |  |
| --- | --- | --- | --- |
| 公司名称 | 上海期货信息技术有限公司 | 文档编号 |  |
| 文档名称 | FIX网关接入说明 | 文档版本 | 1.0 |
| 起草 |  | 起草日期 | 2017年4月21日 |
| 修改 |  | 修改日期 | 2017.05~2017.08 |
| 审批 |  | 审批日期 |  |

Contents

[1. Components 4](#_Toc492392042)

[1.1 StandardHeader 4](#_Toc492392043)

[1.2 StandardTrailer 5](#_Toc492392044)

[2. Session Layer 5](#_Toc492392045)

[2.1 Logon- ReqAuthenticate (35=A) 6](#_Toc492392046)

[2.2 Logon- OnRspAuthenticate (35=A) 6](#_Toc492392047)

[2.3 Logon- ReqUserLogin (35=A) 7](#_Toc492392048)

[2.4 Logon- OnRspUserLogin (35=A) 7](#_Toc492392049)

[2.5 Logout - ReqUserLogout (35=5) 7](#_Toc492392050)

[2.6 Logout - OnRspUserLogout (35=5) 8](#_Toc492392051)

[2.7 Logon- ReqUserPasswordUpdate (35=A) 8](#_Toc492392052)

[2.8 Logon- OnRspUserPasswordUpdate (35=A) 8](#_Toc492392053)

[2.9 Heartbeat (35=0) 9](#_Toc492392054)

[2.10 TestRequest(35=1) 9](#_Toc492392055)

[2.11 ResendRequest (35=2) 9](#_Toc492392056)

[2.12 Reject(35=3) 10](#_Toc492392057)

[2.13 SequenceReset (35=4) 11](#_Toc492392058)

[3. Application Level Messages 11](#_Toc492392059)

[3.1 SingleGeneralOrderHandling 11](#_Toc492392060)

[3.11 NewOrderSingle（35=D） 11](#_Toc492392061)

[3.12 ExecutionReport -Order Creation Cancel or Modify(35=8) 13](#_Toc492392062)

[3.13 ExecutionReport- Fill Notice(35=8) 15](#_Toc492392063)

[3.14 OrderCancelRequest (35=F) 17](#_Toc492392064)

[3.15 OrderCancelReplaceRequest (35=G) 17](#_Toc492392065)

[3.16 OrderCancelReject (35=9，39=8) 18](#_Toc492392066)

[3.17 OrderStatusRequest (35=H) 19](#_Toc492392067)

[3.18 ExecutionReport–Order Status(35=8) 19](#_Toc492392068)

[3.2 MultilegOrders 21](#_Toc492392069)

[3.21 NewOrderMultileg- NewOrderMultileg (35=AB) 21](#_Toc492392070)

[3.22 ExecutionReport (35=8，150=0/2/8,442=3) 22](#_Toc492392071)

[3.3 SecuritiesReferenceData 23](#_Toc492392072)

[3.31 SecurityDefinitionRequest (35=c) 23](#_Toc492392073)

[3.32 SecurityDefinition (35=d) 24](#_Toc492392074)

[3.4 MarketData 25](#_Toc492392075)

[3.41 MarketDataRequest (35=V) 25](#_Toc492392076)

[3.42 MarketDataSnapshotFullRefresh (35=W) 26](#_Toc492392077)

[3.43 ExecutionReport - OnRspSubMarketData (35=W) 27](#_Toc492392078)

[3.44 ExecutionReport - OnRspUnSubMarketData (35= W) 27](#_Toc492392079)

[3.5 BusinessMessageReject(35=j) 27](#_Toc492392080)

[附录： 期货合约代码 28](#_Toc492392081)

[附注：阅读说明 30](#_Toc492392082)

# Components

## StandardHeader

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| 8 | BeginString | String | 不限 | FIX版本说明 | Y1 | FIX.4.2 |
| 9 | BodyLength | Length |  | 消息长度 | Y1 |  |
| 35 | MsgType | String | 不限 | 消息类型 | Y1 | 0=Heartbeat 心跳 1=TestRequest 心跳测试 2=ResendRequest 重发请求 3=Reject 会话拒绝 4=SequenceReset 序号重置 5=Logout 登出 8=ExecutionReport 执行回报 9=OrderCancelReject 撤改单拒绝 A=Logon 登陆 AB=NewOrderMultileg 组合委托 D=NewOrderSingle 单笔委托 G=OrderCancelReplaceRequest 改单请求 F=OrderCancelRequest 撤单请求 H=OrderStatusRequest 报单状态请求 V=MarketDataRequest 行情订阅 Y=MarketDataRequestReject 拒绝订阅 W=MarketDataSnapshotFullRefresh 订阅应答 d=SecurityDefinition 查询合约应答 c=SecurityDefinitionRequest 查询合约请求  j=BusinessMessageReject业务层拒绝 |
| 49 | SenderCompID | String | 12 | 发送方代码 | Y1 | value>0.其中，0为系统默认值 . |
| 56 | TargetCompID | String | 10 | 接收方代码 | Y1 | value>0.其中，0为系统默认值 . |
| 34 | MsgSeqNum | Int |  | 消息序号 | Y1 |  |
| 50 | [SenderSubID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag50.html) | Int |  | 请求编号 | Y |  |
| [57](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag57.html) | [TargetSubID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag57.html) | Int |  | 响应编号 | N |  |
| 116 | OnBehalfOfSubID | String |  | 请求响应类型 | C | 12304=ReqAuthenticate 客户端认证请求  12305=OnRspAuthenticate 客户端认证成功响应  12288=ReqUserLogin 用户登录请求  12289=OnRspUserLogin 用户登录成功响应  12298=ReqUserPasswordUpdate 用户口令更新请求  12299=OnRspUserPasswordUpdateSuccess 用户口令更新请求成功  131080=OnRspUserPasswordUpdateFail 用户口令更新请求失败  17409=SubscribeMarketData 订阅行情  17410=OnRspSubscribeMarkerData 订阅行情响应  17411=UnSubscribeMarketData 退订行情  17412=OnRspUnSubscribeMarkerData 退订行情响应  61441 = OnRtnOrder 成交响应  61442 = OnRtnTrade 成交回报 |
| 43 | PossDupFlag | Boolean |  | 重传标识 | N | N = Original transmission 不重传 Y = Possible duplicate 重传  应用说明：假设客户端接收到服务器的重发请求，若重发序号是6-7，客户端进行重发6-7，此时报文里的PossDupFlag设置为Y。其它情况默认为N。 |
| 52 | SendingTime | UTCTimestamp |  | 发送时间  （格式为：YYYYMMDD-HH:MM:SS） | Y1 |  |
| 122 | OrigSendingTime | UTCTimestamp |  | 原消息的发送时间  （格式为：YYYYMMDD-HH:MM:SS） | N | Original time of message transmission when transmitting orders as the result of a resend request. 重发消息时，原消息的发送时间 |

## StandardTrailer

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| 10 | CheckSum | String | 不限 | 消息校验和 | Y1 |  |

# Session Layer

## Logon- ReqAuthenticate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| 1408 | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 | Y |  |
| 96 | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 16 | 认证码 | Y |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1+Y | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>** | | | | | Y1 |  |

## Logon- OnRspAuthenticate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [1408](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 |  |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds) 心跳间隔（秒） |
| **<StandardTrailer>** | | | | | Y1 |  |

## Logon- ReqUserLogin (35=A)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif95 | [RawDataLength](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html) | Length |  | 密码长度 | C |  |
| http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif96 | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 40 | 密码http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | Y |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1+Y | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- OnRspUserLogin (35=A)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType = **A** |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| 141 | ResetSeqNumFlag | Boolean | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int | 心跳间隔 | Y1 | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

## Logout - ReqUserLogout (35=5)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **5** |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 登出原因 | N | Reason for logout.  登出原因 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logout - OnRspUserLogout (35=5)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **5** |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 登出信息 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- ReqUserPasswordUpdate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [95](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html)http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | [RawDataLength](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html) | Length |  | 密码长度 | C |  |
| [96](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 81 | 密码 | Y | OldPassword：NewPassword  格式为：原来的口令：新的口令 |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- OnRspUserPasswordUpdate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [96](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 81 | 密码 |  | OldPassword：NewPassword  格式为：原来的口令：新的口令 |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS  2 = DES  3 = PKCS / DES  4 = PGP / DES  5 = PGP / DES-MD5  6 = PEM / DES-MD5 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Heartbeat (35=0)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =0 |
| [112](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | [TestReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | String | 不限 | 测试请求代码 | N | Required when the heartbeat is the result of a Test Request message.  回复Test Request 时需要本字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

## TestRequest(35=1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =1 |
| [112](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | [TestReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | String | 不限 | 测试请求代码 | Y1 | Identifier included in Test Request message to be returned in resulting Heartbeat.  对方回复本消息的Heartbeat 需要本字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

## ResendRequest (35=2)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType =2 |
| [7](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag7.html) | [BeginSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag7.html) | SeqNum | 开始序号 | Y1 | Message sequence number of first message in range to be resent  请求重发消息的开始序号 |
| [16](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag16.html) | [EndSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag16.html) | SeqNum | 结束序号 | Y1 | Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0"  请求重发消息的结束序号 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

## Reject(35=3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =3 |
| [45](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag45.html) | [RefSeqNum](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag45.html) | SeqNum |  | 拒绝消息序号 | Y1 |  |
| [372](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | [RefMsgType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | String | 不限 | 拒绝消息类型 |  | 0=Heartbeat 心跳  1=TestRequest 心跳测试  2=ResendRequest 重发请求  3=Reject 会话拒绝  4=SequenceReset 序号重置  5=Logout 登出  8=ExecutionReport 执行回报  9=OrderCancelReject 撤改单拒绝  A=Logon 登陆  AB=NewOrderMultileg 组合委托  D=NewOrderSingle 单笔委托  G=OrderCancelReplaceRequest 改单请求  F=OrderCancelRequest 撤单请求  H=OrderStatusRequest 报单状态请求  V=MarketDataRequest 行情订阅  W=MarketDataSnapshotFullRefresh 订阅应答  d=SecurityDefinition 查询合约应答  c=SecurityDefinitionRequest 查询合约请求  j= BusinessMessageReject业务层拒绝 |
| 373 | [SessionRejectReason](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag373.html) | int |  | 拒绝原因 |  | 1 = Required Tag Missing  4 = Tag specified without a value  5 = Value is incorrect (out of range) for this tag  6 = Incorrect data format for value  9 = CompID problem  10 = SendingTime Accuracy Problem  18 = Invalid/Unsupported Application Version |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## SequenceReset (35=4)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType =4 |
| [123](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag123.html) | [GapFillFlag](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag123.html) | Boolean | 序号填充标志 | N | N = Sequence Reset, Ignore Msg Seq Num 序号重置，不检查MsgSeqNum字段，直接进行序号重置操作。  Y = Gap Fill Message, Msg Seq Num Field Valid 序号不重置，MsgSeqNum字段有效 |
| [36](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag36.html) | [NewSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag36.html) | SeqNum | 新序号 | Y1+Y |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

# Application Level Messages

## 3.1 [SingleGeneralOrderHandling](javascript:expand('SingleGeneralOrderHandling');)

### NewOrderSingle（35=D）

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = D |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| 11 | ClOrdID | int | 12 | 报单引用 | Y1 |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y | 1=Market 市价单  2=Limit 限价单  3=Stop / Stop Loss 市价止损  4=Stop Limit 限价止损  K= Market With Left Over as Limit 市价转限价 |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y | 1=Buy 买  2=Sell 卖 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 | C |  |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y |  |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 | Y | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效 |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） | C | Conditionally required if TimeInForce = GTD  如果有效期类型是GTD，该字段是必填的 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 | C |  |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 | C |  |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16（或12） |  | N | （1）当PartyRole取枚举值5时，PartyID长度限制为16。  （2）当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 | N |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间  (格式：YYYYMMDD-HH:MM:SS) | Y1 |  |
| 21 | HandlInst | Char |  | 报单处理说明 | Y1 | 1 = Automated execution order, private, no Broker intervention客户自动执行的报单  2 = Automated execution order, public, Broker intervention OK经纪商介入的自动执行报单  3 = Manual order, best execution手工报单 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| **<StandardTrailer>** | | | | | Y1 |  |

### ExecutionReport -[Order Creation Cancel or Modify](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Execution+Report+-+Order+Creation+Cancel+or+Modify)(35=8)

The **Execution Report - Order Creation, Cancel or Modify (tag 35-MsgType=8, tag 39-OrdStatus=0, 4 ,6,8,A)** message is sent in response to:

* [New Order](http://www.cmegroup.com/confluence/display/EPICSANDBOX/New+Order)
* [Order Cancel Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Cancel+Request)
* [Order Cancel/Replace Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Cancel-Replace+Request)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 报单引用 |  |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 |  | 1=Market 市价单  2=Limit 限价单  3=Stop / Stop Loss 市价止损  4=Stop Limit 限价止损  K= Market With Left Over as Limit 市价转限价 |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | OpenClose | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 |  |  |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 |  |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 |  | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效 |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） |  | Conditionally required if TimeInForce = GTD  如果有效期类型是GTD，该字段是必填的。 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 |  |  |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日  （格式：YYYYMMDD） |  |  |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单/未成交  4 = Canceled 撤单  8=Rejected 已拒绝  6 = Pending Cancel 等待撤单  A = Pending New 未知 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 |  |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 |  |
| [168](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | [EffectiveTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | UTCTimestamp |  | 激活时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 委托时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  |  |  |
| →448 | PartyID | String | 16（或12） |  |  | （1）当PartyRole取枚举值5时，PartyID长度限制为16。  （2）当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  |  | 3=ActiveUserID 操作用户代码  5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 |  |  |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单 |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection.  消息的拒绝原因。 |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0  默认为0 |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | 0 = New 新报单  4 = Canceled 撤单  8=Rejected 已拒绝  6 = Pending Cancel 等待撤单  A = Pending New 未知 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置代码 | Y1 |  |
| 20005 | SessionID | int |  | 会话代码 | Y1 |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### ExecutionReport- [Fill Notice](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Execution+Report+-+Fill+Notice)(35=8)

The **Execution Report - Fill Notice (tag 35-MsgType=8, tag 39-OrdStatus=1 or 2)** message is sent upon fill or partial fill of client order.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 报单引用 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| [31](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [LastPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | Price |  | 成交价格 | Y1 |  |
| [32](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [LastQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag32.html) | Qty |  | 成交数量 | Y1 |  |
| 75 | TradeDate | LocalMktDate |  | 成交日期  （格式：YYYYMMDD） |  |  |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 成交时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | F = Trade 成交 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 1 = Partially filled 部分成交  2 = Filled 全部成交 |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 | 1、在 OnRtnOrder 中：  （1）CTP或交易所拒绝时，LeavesQty=0。  （2）撤单成功时，LeavesQty=0。  （3）其他情况下，LeavesQty=报单数量 -成交数量。  2、在 OnRspOrderInsert 和 OnRspCombActionInsert 中：  LeavesQty=0。 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 累计成交数量 | Y1 | 1、在 OnRtnOrder 中：  （1）交易所拒绝时，CumQty=0。  （2）撤单成功时，CumQty=成交数量。  （3）其他情况下，CumQty=成交数量。  2、在 OnRspOrderInsert 和 OnRspCombActionInsert 中：  CumQty=0。 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 原始报单数量 | Y1 |  |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelRequest (35=F)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **F** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 报单引用 | Y1+Y |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 报单操作引用 | Y1 |  |
| 20004 | FrontID | int |  | 交易前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | N |  |
| 38 | OrderQty | Qty |  | 数量变化 | Y1 |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N |  |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间  (格式：YYYYMMDD-HH:MM:SS) | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelReplaceRequest (35=G)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **G** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 原始报单引用 | Y1+Y |  |
| 20004 | FrontID | int |  | 前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 新报单引用 | Y1 |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y |  |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 | N |  |
| 38 | OrderQty | Qty |  | 数量变化 | Y1 |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N |  |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y1 | 1=Market 市价单  2=Limit 限价单  3=Stop / Stop Loss 市价止损  4=Stop Limit 限价止损  K= Market With Left Over as Limit 市价转限价 |
| 21 | HandlInst | Char |  | 报单处理说明 | Y1 | 1 = Automated execution order, private, no Broker intervention客户自动执行的报单  2 = Automated execution order, public, Broker intervention OK经纪商介入的自动执行的报单  3 = Manual order, best execution手工报单 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelReject (35=9，39=8)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **9** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 报单引用 | Y1 |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 报单操作引用 | Y1 |  |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [434](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | [CxlRejResponseTo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | char |  | 操作标志 | Y1 |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 |  |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection.  拒绝原因 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 8=Rejected 已拒绝 |
| **<StandardTrailer>** | | | | | Y1 |  |

### OrderStatusRequest (35=H)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **H** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | N |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | N |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### ExecutionReport–Order Status(35=8)

The **Execution Report - Order Status Request Acknowledgment (tag 35-MsgType=8, tag 150-ExecType=I)** message is sent in acknowledgment of the [Order Status Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Status+Request) message.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | ClOrdID | int | 12 | 报单引用 |  |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 |  | 1=Market 市价单  2=Limit 限价单  3=Stop / Stop Loss 市价止损  4=Stop Limit 限价止损  K= Market With Left Over as Limit 市价转限价 |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | OpenClose | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 |  |  |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 |  |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 |  | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效 |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） |  | Conditionally required if TimeInForce = GTD  如果有效期类型是GTD，该字段是必填的。 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 |  |  |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日  （格式：YYYYMMDD） |  |  |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单/未成交  1 = Partially filled 部分成交  2 = Filled 全部成交  4 = Canceled 撤单  6 = Pending Cancel 等待撤单  8=Rejected 已拒绝  A = Pending New 未知 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 |  |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 |  |
| [168](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | [EffectiveTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | UTCTimestamp |  | 激活时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 委托时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  |  |  |
| →448 | PartyID | String | 16（或12） |  |  | （1）当PartyRole取枚举值5时，PartyID长度限制为16。  （2）当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  |  | 3=ActiveUserID 操作用户代码  5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 |  |  |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单 |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection.  消息的拒绝原因。 |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0  默认为0 |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | I = Order Status 报单状态 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置代码 | Y1 |  |
| 20005 | SessionID | int |  | 会话代码 | Y1 |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.2 [MultilegOrders](javascript:expand('MultilegOrders');)

### 3.21 NewOrderMultileg- NewOrderMultileg (35=AB)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **AB** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y | Example：IF1706&IF1709 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 组合引用 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y | 1=Buy 买  2=Sell 卖 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y |  |
| 20003 | CombDirection | String | 1 | 组合指令方向 | Y | 0=Comb 申请组合 1= UnComb 申请拆分 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| 60 | TransactTime | UTCTimestamp |  | 操作时间 | Y1 |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y1 | 1=Market 市价单  2=Limit 限价单  3=Stop / Stop Loss 市价止损  4=Stop Limit 限价止损  K= Market With Left Over as Limit 市价转限价 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.22 ExecutionReport (35=8，150=0/2/8,442=3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 12 | 组合引用 |  |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 |  |
| 20003 | CombDirection | String | 1 | 组合指令方向 | Y | 0=Comb 申请组合 1= UnComb 申请拆分 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单  8 = Rejected 已拒绝  A = Pending New 未知 |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日  （格式：YYYYMMDD） |  |  |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0默认为0. |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | 0 = New 新报单  8=Rejected 已拒绝  A = Pending New 未知 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 | 默认填0。 |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 | （1）CTP或交易所拒绝时，LeavesQty=0。  （2）其他情况，LeavesQty=报单数量。 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 3 = Multi-leg security 组合合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置代码 | Y1 |  |
| 20005 | SessionID | int |  | 会话代码 | Y1 |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.3 [SecuritiesReferenceData](javascript:expand('SecuritiesReferenceData');)

### 3.31 SecurityDefinitionRequest (35=c)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **c** |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | C | If tag321=1, the symbol is required. If the tag321=3, then the symbol is null.  如果tag321=1,则合约代码必填；如果tag321=3，则合约代码为空 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [1151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | [SecurityGroup](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | String | 30 | 产品代码 | N |  |
| [320](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | SecurityReqID | String | 不限 | 合约请求代码 | Y1 | 填入与sendersubID相同的值。 |
| [321](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag321.html) | [SecurityRequestType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag321.html) | int |  | 合约请求类型 | Y1+Y | 1 = Request Security identity for the specifications provided 单个合约  3 = Request List Securities 一系列合约 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.32 SecurityDefinition (35=d)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **d** |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [107](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag107.html) | [SecurityDesc](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag107.html) | String | 20 | 合约名称 |  |  |
| [1151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | [SecurityGroup](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | String | 30 | 产品代码 |  |  |
| [167](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag167.html) | [SecurityType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag167.html) | String | 1 | 产品类型 |  | FUT=Future 期货  OPT=Options 期权  MLEG=Multileg Instrument 组合 |
| [200](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag200.html) | [MaturityMonthYear](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag200.html) | MonthYear |  | 交割年月  （格式：YYYYMM） |  |  |
| 1130 | [NoMarketSegments](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1310.html) | NumInGroup |  | Market Segments 数据项数量 |  |  |
| [→1140](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1140.html) | [MaxTradeVol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1140.html) | Qty |  | 最大下单量 |  | The first Group is Max Market Order Volume.第一组对应市价单最大下单量 The second Group is Max Limit Order Volume.第二组对应限价单最大下单量 |
| [→562](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag562.html) | [MinTradeVol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag562.html) | Qty |  | 最小下单量 |  | The first is Group Min Market Order Volume.第一组对应市价单最小下单量  The second Group is Min Limit Order Volume.第二组对应限价单最小下单量 |
| [231](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag231.html) | [ContractMultiplier](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag231.html) | float |  | 合约数量乘数 |  |  |
| [969](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag969.html) | [MinPriceIncrement](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag969.html) | float |  | 最小变动价位 |  |  |
| [225](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag225.html) | [IssueDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag225.html) | LocalMktDate |  | 创建日  （格式：YYYYMMDD） |  |  |
| [873](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag873.html) | [DatedDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag873.html) | LocalMktDate |  | 上市日  （格式：YYYYMMDD） |  |  |
| [541](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag541.html) | [MaturityDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag541.html) | LocalMktDate |  | 到期日  （格式：YYYYMMDD） |  |  |
| 864 | [NoEvents](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag864.html) | NumInGroup |  | 事件数据项数量 |  |  |
| →865 | [EventType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag865.html) | int |  | 事件类型 |  | 13 = First Delivery Date 开始交割日  14 = Last Delivery Date 结束交割日 |
| →866 | [EventDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag866.html) | UTCTimestamp |  | 事件日期 |  |  |
| [965](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag965.html) | [SecurityStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag965.html) | String | 1 | 合约状态 |  | 1 = Active 活跃  2 = Inactive 不活跃 |
| [311](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag311.html) | [UnderlyingSymbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag311.html) | String | 30 | 基础商品代码 |  |  |
| [202](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag202.html) | [StrikePrice](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag202.html) | Price |  | 执行价 |  |  |
| [201](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag201.html) | [PutOrCall](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag201.html) | int |  | 期权类型 |  |  |
| [967](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag967.html) | [StrikeMultiplier](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag967.html) | float |  | 合约基础商品乘数 |  |  |
| [762](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag762.html) | [SecuritySubType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag762.html) | String | 1 | 组合类型 |  | 0=COMBT\_Future 期货组合  1=COMBT\_BUL 垂直价差BUL  2= COMBT\_BER 垂直价差BER  3=COMBT\_STD 跨式组合  4=COMBT\_STG 宽跨式组合  5=COMBT\_PRT 备兑组合  6=COMBT\_CLD 时间价差组合 |
| [320](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | [SecurityReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | String | 不限 | 合约请求代码 | Y1 | Fill RequestId.填入请求编号 |
| [322](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag322.html) | [SecurityResponseID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag322.html) | String | 不限 | 合约响应代码 | Y1 | Fill RequestId.填入请求编号 |
| [393](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag393.html) | [TotalNumSecurities](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag393.html) | int |  | 总合约数量 | Y1 | Default is 1. 默认为1 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.4 [MarketData](javascript:expand('MarketData');)

### 3.41 MarketDataRequest (35=V)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **V** |
| [262](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | [MDReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | String | 不限 | 请求编号 | Y1 |  |
| [263](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag263.html) | [SubscriptionRequestType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag263.html) | char |  | 请求类型 | Y1+Y | 1 = Subscribe 订阅 2 =Unsubscribe 取消订阅 |
| [264](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag264.html) | [MarketDepth](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag264.html) | int |  | 行情深度 | Y1 | Default is 0. 默认为0 |
| [265](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | [MDUpdateType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag265.html) | int |  | 行情更新类型 | C | Default is 0. 默认为0 |
| [146](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | [NoRelatedSym](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | NumInGroup |  | 合约数量 | Y1 |  |
| [→55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.42 MarketDataSnapshotFullRefresh (35=W)

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | | Y1 | MsgType = **W** |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | | 交易日  （格式：YYYYMMDD） |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | | 合约代码 | Y1 |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [31](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | [LastPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | Price |  | | 最新价 |  |  |
| [332](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag332.html) | [HighPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag332.html) | Price |  | | 最高价 |  |  |
| [333](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag333.html) | [LowPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag333.html) | Price |  | | 最低价 |  |  |
| [1020](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1020.html) | [TradeVolume](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1020.html) | Qty |  | | 数量 |  |  |
|  | Turnover | double |  | | 成交金额 |  | 待定 |
| 1149 | HighLimitPrice | Price |  | | 涨停板价 |  |  |
| 1148 | LowLimitPrice | Price |  | | 跌停板价 |  |  |
| [811](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag811.html) | [PriceDelta](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag811.html) | float |  | | 今虚实度 |  |  |
| 779 | LastUpdateTime | UTCTimestamp |  | | 最后修改时间  (格式：YYYYMMDD-HH:MM:SS) |  |  |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | | 当日均价 |  |  |
| [268](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag268.html) | [NoMDEntries](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag268.html) | NumInGroup |  | | 行情数据项数量 | Y1 |  |
| [→269](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | [MDEntryType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | char |  | | 行情数据项类型 | Y1 | 0 = Bid 买  1 = Offer 卖  4 = Opening Price 今开盘  5 = Closing Price 今收盘  6 = Settlement Price 本次结算价 |
| [→270](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag270.html) | [MDEntryPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag270.html) | Price |  | | 该数据项类型对应的价格 | Y1 |  |
| [→271](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag271.html) | [MDEntrySize](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag271.html) | Qty |  | | 该数据项类型对应的数量 |  |  |
| [→1023](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1023.html) | [MDPriceLevel](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1023.html) | int |  | | 行情价格档位 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | | Y1 |  |

### 3.43 ExecutionReport - OnRspSubMarketData (35=W)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **W** |
| [262](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | [MDReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | String | 不限 | 请求编号 | Y1 |  |
| 55 | Symbol | String | 30 | 合约代码 | Y1 |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 应答信息 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.44 ExecutionReport - OnRspUnSubMarketData (35= W)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **W** |
| [262](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | [MDReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | String | 不限 | 请求编号 | Y1 |  |
| 55 | Symbol | String | 30 | 合约代码 | Y1 |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 应答信息 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.5 BusinessMessageReject(35=j)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| [372](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | [RefMsgType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | String | 不限 | 消息类型 | Y1 | 0=Heartbeat 心跳 1=TestRequest 心跳测试 2=ResendRequest 重发请求 3=Reject 会话拒绝 4=SequenceReset 序号重置 5=Logout 登出 8=ExecutionReport 执行回报 9=OrderCancelReject 撤改单拒绝 A=Logon 登陆 AB=NewOrderMultileg 组合委托 D=NewOrderSingle 单笔委托 G=OrderCancelReplaceRequest 改单请求 F=OrderCancelRequest 撤单请求 H=OrderStatusRequest 报单状态请求 V=MarketDataRequest 行情订阅 Y=MarketDataRequestReject 拒绝订阅 W=MarketDataSnapshotFullRefresh 订阅应答 d=SecurityDefinition 查询合约应答 c=SecurityDefinitionRequest 查询合约请求  j= BusinessMessageReject业务层拒绝 |
| 45 | RefSeqNum | int |  | 拒绝消息的序号 | N |  |
| [380](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag380.html) | [BusinessRejectReason](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag380.html) | int |  | 拒绝原因 | Y1 | 0 = Other  2 = Unknown Security  3 = Unsupported Message Type  4 = Applicatiton not available  5 = Conditionally Required Field Missing |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 拒绝消息 |  |  |

# 附录： 期货合约代码

|  |  |  |
| --- | --- | --- |
| **合约中文名称** | **上市交易所** | **国内代码** |
| **沪深300** | 中金所 | IFYYMM |
| **小麦** | 郑商所 | WTYMM |
| **白砂糖** | 郑商所 | SRYMM |
| **棉一号** | 郑商所 | CFYMM |
| **PTA** | 郑商所 | TAYMM |
| **菜籽油** | 郑商所 | ROYMM |
| **早籼稻** | 郑商所 | ERYMM |
| **强麦** | 郑商所 | WSYMM |
| **聚乙烯** | 大商所 | lYYMM |
| **聚氯乙烯** | 大商所 | vYYMM |
| **棕榈油** | 大商所 | pYYMM |
| **黄大豆** | 大商所 | aYYMM |
| **黄豆2** | 大商所 | bYYMM |
| **玉米** | 大商所 | cYYMM |
| **豆粕** | 大商所 | mYYMM |
| **豆油** | 大商所 | yYYMM |
| **线材** | 上期所 | wrYYMM |
| **黄金** | 上期所 | auYYMM |
| **锌** | 上期所 | znYYMM |
| **铜** | 上期所 | cuYYMM |
| **铝** | 上期所 | alYYMM |
| **铅** | 上期所 | pbYYMM |
| **螺纹钢** | 上期所 | rbYYMM |
| **橡胶** | 上期所 | ruYYMM |
| **燃料油** | 上期所 | fuYYMM |
| **原油** | 能源中心 | scYYMM |

注：

上图中蓝色底纹文字，代表品种代码。

YY表示两位的年份，Y表示一位的年份。

MM表示两位的月份，M表示一位的月份。

举例：在2013年4月，2013年6月的沪深300的合约代码为**IF1306，** 2013年6月的白砂糖的合约代码为**SR306**。

# 附注：阅读说明

1、文档中涉及到的“Req'd”列：共5种类型：

（1）Y1：表示 fix协议 必填项，Fix网关不校验此字段。

（2）Y：表示 CTP 必填项，Fix网关会校验此字段。

（3）Y1+Y：表示 fix协议 必填项，Fix网关会校验此字段。

（4）N：非必填项。

（5）C：条件选项，某些情况下作为必填。