

FIX Orders Specification

Please contact Currenex sales representatives and help desk personnel for more information on this documentation.

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1 Introduction

1.1 Purpose

The purpose of this document is to present in detail the Financial Information eXchange (FIX) protocol subset used by the Currenex Executable Streaming Prices (ESP) service.

The Currenex FIX offering supports automated FX rate price streams, order entry, and order execution on the Currenex FXTrades platform.

This document describes the Currenex ESP and FIX offerings and provides a detailed description of the supported FIX streaming message set.

1.2 Executable Streaming Prices (ESP)

ESP enables market participants (MPs), such as corporations, managed funds, etc., to trade on real-time streaming foreign exchange (FX) rates provided by market makers (MMs).

Currenex FIX Maker ESP extends the existing ESP service, enabling MMs to stream market rates to multiple MPs via FIX that can be directly executed. MPs can also submit orders to be matched against these rates by the Currenex matching engine.

The end result is increased market liquidity and cost saving efficiencies for both MMs and MPs.

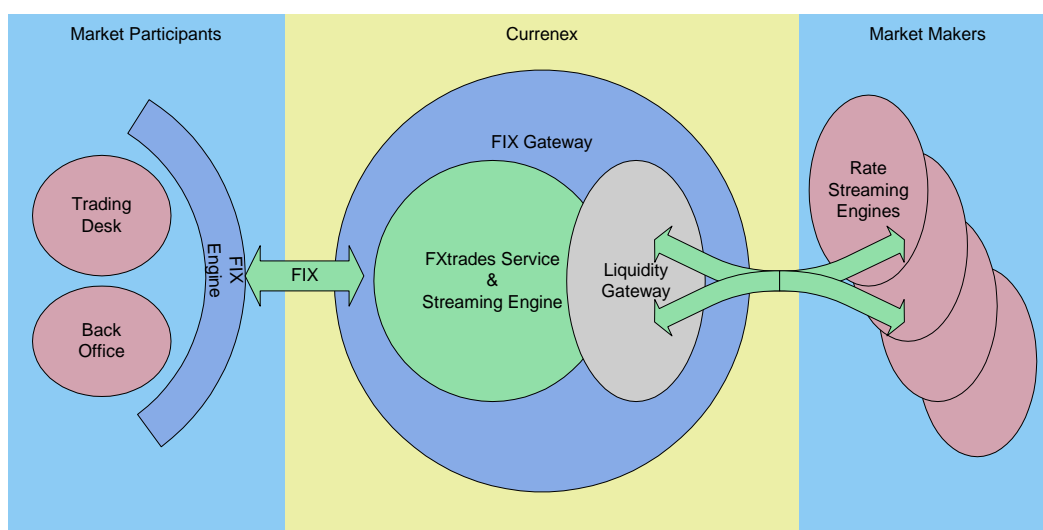


Figure 1: Currenex FIX Architecture

2 Product Offering

2.1 Supported Instrument Types

The Currenex FIX service supports the following instrument types:

- Foreign Exchange
 - Spot
 - Deliverable Forwards and Swaps
 - FX Non Deliverable Forwards and Non Deliverable Swaps
- US Treasuries
 - Bills
 - Notes
 - Bonds
 - Spread Instruments – which both underlying legs are US Treasury Securities

2.2 Supported Order Types

Currenex supports the following orders types. Refer to the [Message Details](#) section for a complete description of each.

- Market
A simple order to buy or sell immediately executed at the best price currently available in the system.
- Limit
A simple order executed when a specific price is met.
- Iceberg
A limit order that restricts the amount of the order shown to other users.
- Stop-Loss
A market order whose activation is dependent upon a specific price level being reached or surpassed. E.g., a stop-loss order to buy becomes a market order in the system when the market rate is at or above the stop price, while a stop-loss order to sell becomes a market order in the system when the market rate is at or below the stop price.
- Stop-Limit
An order, that combines features of a stop order and a limit order. Once a stop prices is reached, the stop-limit order becomes a limit order.
- Trailing Stop
A stop order that follows the market by a user specified offset. Should the market move away from the order, the stop trigger price is automatically adjusted to move with or trail the market by the specified offset.
- Discretionary Order
A discretionary order, also known as a limit order with discretion, is an order that contains an advertised or displayed rate and a hidden limit rate.
- Pegged
A simple order fixed or held to a specified target rate, typically the bid or offer rate. It follows the market rate relative to the target rate without needing to be constantly modified.
- One Cancels the Other (OCO)
A complex order comprising simultaneous active take profit and a stop-loss legs linked so if one leg is fully executed, the other is automatically cancelled. Only one leg can ever be fully executed. The total fills on both legs can never exceed the total amount of the original order.

- If-Done

A two legged complex order in which the entry of a take profit or stop-loss order in to the market is conditional upon a stop-loss, stop-limit, or limit order being executed.

- If-Done OCO

A three legged complex order in which the entry of an OCO in to the market is conditional upon a stop-loss, stop-limit, or limit order being executed.

- Mid-Match or Mid Order

Allows two market participants (MPs) to anonymously match orders at the Currenex Weighted Average Mid-Rate (WAMR). The WAMR is derived from outstanding order rates and from quotes on the most widely traded price streams available on the Currenex platform. For more detailed information, please see the Currenex FIX Mid Specification.

- Algo Orders

Algorithmic (Algo) orders automate the trading process with an algorithm that trades based on predetermined criteria. Currenex clients can specify floating passive or floating aggressive algo orders along with TWAP Plus orders including fixed time, fixed slice and benchmark parameters.

2.3 Partial Fills

Except for orders with the Fill or Kill (FOK) expiry type, all submitted orders have the partial fill flag enabled. The MinQty (110) tag can be used to eliminate partial fills on other order types.

2.4 Order Expiry Types

Valid order expiry types are described in the following table.
All times should be in Greenwich Mean Time (GMT).

Expiry Condition	Description
Good Till Cancel (GTC)	Orders with this expiry setting remain open and active until either executed or explicitly canceled by the client.
Immediate or Cancel (IOC)	The order is compared against the entire Currenex book. If no match is found, the order or remaining portions not immediately filled are canceled. Similar to the Fill or Kill (FOK) expiry type, except partial fills are possible.
Good Till Date/Time	The submitting client explicitly specifies the date and time at which an order is to be expired if not already executed. If only the date is specified, the system defaults the time to be 23:59:59 GMT.
Day	Orders with this expiry type that have not been executed will be expired by the system at the end of the Currenex system day on which they were entered.
Fill or Kill	The order is compared against the entire Currenex book. If no match is found or if the order cannot be executed in its entirety, it is canceled. Similar to the IOC expiry type except partials fills are not allowed.
Good For Seconds	Allows the placing of an order that is valid for a specific number of seconds after the time it is received by Currenex. Once the specified seconds have passed, if the order has not been executed, it is automatically expired by Currenex.
Good For Milliseconds	Allows the placing of an order that is valid for a specific number of milliseconds after the time it is received by Currenex. Once the specified milliseconds have

Expiry Condition	Description
	passed, if the order has not been executed, it is automatically expired by Currenex.
Smart IOC Limit	If no match is found after one (1) sweep of the book, the IOC order will be resubmitted with a 200 millisecond expiry. Supported in FIX 4.4, only. Contact your account representative to be enabled.
Smart IOC VWAP	If no match is found after one (1) sweep of the book, the IOC order will be resubmitted with a 200 millisecond expiry. An average rate is targeted, so partial fills at different rates are possible with an overall fill at the average. Supported in FIX 4.4, only. Contact your account representative to have this expiry type enabled. Only supported using FIX 4.4.

2.4.1 Order Expiry Times

Day order and good till date order expiry times are applied as follows:

Foreign Exchange Instruments:

- 7 a.m. New Zealand Standard Time (NZST)/New Zealand Daylight Time (NZDT) for all NZD orders.
- 5 p.m. Eastern Standard Time (EST)/Eastern Daylight Time (EDT) for all non NZD orders.

US Treasury Instruments:

- 5:30 PM ET on all orders.
- All outstanding orders are cancelled at trade date rollover

Note: Daylight Savings Times applies when in observance.

2.5 Order Modification

A MP can update or cancel its outstanding orders.

Order parameters such as quantity and expiry can be amended on an outstanding order without having to cancel and resubmit the order.

Clients can cancel an outstanding order. Only the outstanding amount can be cancelled on an order that has been partially filled. Cancel requests can be rejected by the system if the order is currently being processed.

2.6 Minimum Permitted Order Entry Size

There is a minimum permitted order entry size maintained on Currenex. Orders sent for amounts less than the permitted minimum order entry size will be rejected.

Foreign Exchange Instruments:

- Generally, the order entry minimum is 40k in the base currency of a pair, but it can vary depending on a client's liquidity providers. Clients can contact their account managers or Currenex Customer Support, support@currenex.com, to confirm the minimum.

US Treasury Outright Instruments:

- For coupon instruments (Notes and Bonds) the order entry minimum is 1 million notional
- For Bill instruments the order entry minimum is 5 million notional
- Subsequent quantities above the minimum are permitted in increments of 1 million notional for both coupon and Bill instruments.

US Treasury Spread Instruments

- The order entry minimum, and acceptable quantities above the minimum are values of “1” – expressed in terms of the Spread Instrument contract
- The specified contract amount on the submitted order multiplied by the weighting for each underlying leg will dictate the quantity bought or sold on each underlying leg.

Note: The order entry minimum relates to order entry and not fill sizes. Fills for less than the order entry minimum are possible.

2.7 Minimum Permitted Fill Size

MinQty (110) is used to specify the minimum permitted size for any individual fill on an order.

Partial fills can be eliminated on an order merely by setting the MinQty (110) equal to the OrderQty (38).

2.8 Remaining Quantity Less Than One (1) Unit

If, due to partial fills, the LeavesQty (151) on an order falls below one (1) currency unit of the base currency of the pair, an Execution Report will be returned for the order with BelowMin (7530) set to “Y” and Text (58) set to “LeavesQty is below minimum.” A separate Execution Report will then be returned to indicate that the LeavesQty amount has been canceled by the exchange.”

2.9 Supported Currency Pairs

Currenex supports direct and cross currency pairs. For a complete list of supported currency pairs for ESP, contact your Currenex account representative.

3 Connectivity

MMs and MPs can connect to the Currenex FIX Gateway via the Public Internet, financial extranets or a private network. Please refer to the “FIX Network Connectivity” document, (which can be download from the Currenex Integration Support site, <https://integration-support.currenex.com>, or provided upon request by Currenex), for further details relating to connectivity.

4 Supported Messages

The Currenex FIX specification primarily supports FIX version 4.4. FIX 4.2 is a legacy version that may not include all features.

Trading cleared non-deliverable forwards (NDFs) require the use of FIX 4.2 for market data and FIX 4.4 for order submission.

Trading US Treasury Instruments require the use of FIX 4.2 for market data. FIX 4.2 or 4.4 can be used for US Treasury order submission.

The following convention is used in this document to indicate message direction:

- In: a message type received by Currenex
- Out: a message type originating from Currenex.
- In/Out: a message type that can be sent to or from Currenex

Available fields, requirements, values and their associated meanings are documented in the [Message Details](#) section.

4.1 Session Messages

Session messages establish, maintain and terminate a Currenex connection.

- Logon – (In/Out) message sent to initiate a FIX session to Currenex. The Logon message establishes the communication session, authenticates the connecting client, and initializes the message sequence number.
- Heartbeat – (In/Out) message sent by Currenex during periods of application inactivity to ensure connection validity. The receiving party should always respond with a heartbeat message.
- Resend Request – (In/Out) request that certain messages be resent. Often used when gaps are detected in the sequence numbering, when a message is lost, or during the initialization process.
- Test Request – (In/Out) used to verify session connectivity and to synchronize sequence numbers. The receiving party should always respond with a heartbeat message.
- Logout – (In) signals the normal termination of the trading session. A session terminated without a Logout message will be considered an abnormal condition. The Currenex FIX gateway treats a MP as logged out whenever the communication session is dropped.

4.2 Application Messages

Once a proper session is established, MPs use application messages to receive market rates, to submit orders, and to receive executions reports.

Foreign Exchange Instruments:

Refer to the [Message Details](#) section for individual message descriptions.

Symbol (55) is set to the foreign exchange (FX) currency pair; e.g., EUR/USD.

Currenex follows the International Organization for Standardization (ISO) currency pair symbol convention of BASE/TERM or CCY1/CCY2. Rates are expressed as one (1) unit of a quoted or BASE currency in units of the quoting or TERM currency. E.g., EUR/USD rate = 1.2000 means 1.2000 units of USD per one (1) unit of EUR.

US Treasury Instruments:

Refer to the [Message Details](#) section for individual message descriptions.

Symbol (55) is set to the instrument tenor. SymbolSfx (65) is set to the instrument state. The Committee on Uniform Securities Identification Procedures (CUSIP) unique security identifier that corresponds to the Symbol (55) and SymbolSfx (65) combination is set in SecurityID (48).

Messages:

- Trading Session Status – (Out) application message sent from Currenex to a MP indicating the trading session is fully initialized. A MP should not send application messages until it receives this message with a TradSesStatus of Open. A MP shall receive a Business Message Reject for any application messages sent prior to receiving this message.
- Business Message Reject – (Out) application message sent in response to any application level message that cannot be replied to with a normal matching response message. For example, Currenex sends it when an application level message is received prior to a Trading Session Status message having been sent.

Also sent when a request message is received during non-Currenex trading hours. For a schedule of non-trading hours, please contact your Currenex member service representative.

- Market Data Request – (In) message is used to subscribe/unsubscribe to FX rate information. Only supported request type is snapshot plus updates. MPs can request best-price or aggregated instrument view. Each request message must contain one requested instrument type. Repeating instrument (currency pair) requests are not supported at this time.
- Market Data Request Reject – (Out) message sent to a MPs to indicate a Market Data Request message cannot be processed; e.g., due to the system being down, no permission, or system off hours.
- Market Data (Incremental Refresh) – (Out) message sent in response to a Market Data Request message. Contains rate entries for one currency pair only. Can contain a best price bid and offer entry or show an aggregated content of the book where the total number of quotes is shown, but the sizes are aggregated into a single entry for all equal prices.
- Security List Request – (In) message sent to request Instrument Info for all Instruments configured for MP.
- Security List – (Out) message sent in response to a Security List Request message. Contains snapshot Instrument Info information for all configured Instruments for MP.
- Security Status Message – (Out) message sent in response to a Security List Request message, when request is made for snapshot plus updates. Message sent when a new instrument becomes available for trading, an existing instrument ceases to be available for trading, or a key piece of the instrument definition is updated.
 - Applicable for US Treasury Instruments only
- New Order (Single) – (In) message sent by the MP to input an order into the Currenex trading system. Refer to the [Product Offering](#) section for supported order types.
- Execution Report – (Out) message returned to a MP in response to a New Order, the completion of an order, the partial fill of an order, an order cancel request or an order status request. In each case, the Execution Report will show the current state of the order in question.
- Order Replace Request – (In) message MP sends to amend an outstanding order. Only open orders that can be replaced will be honored. An Order Cancel Reject message will be sent if the requested order cannot be replaced. An Execution Report with the appropriate execution type will be immediately sent for all other conditions.
- Order Cancel Request – (In) message MP sends to cancel a particular order. If an order has been partially filled, only the outstanding amount can be cancelled.
- Order Cancel Reject – (Out) message sent when the request to cancel an order cannot be processed. E.g., rejection due to technical issues, setup issues, or if the order has already been filled.
- Order Status Request – (In) message requesting status on a specified order. Replied to by Currenex with an Execution Report. This message can also be used to request all outstanding/open orders for a particular user, in which case, a List Status message is returned.
- List Status – (Out) message Currenex sends reporting all outstanding/open orders for a particular user in response to an Order Status Request message.

5 Message Workflow

5.1 General Workflow

Before a MP can send messages to Currenex, it must first successfully logon and receive a Trading Session Status message with TradSesStatus (340) = 2, Open. Though normally received immediately after logon, if the MP's previous session terminated abnormally, a few seconds delay can be encountered while cleanup operations are performed.

Currenex will respond to any application level messages received prior to its having sent a Trading Session Status message with a Business Message Reject.

The following codes are used to indicate trading level errors and can appear in the BusinessRejectReason field:

- | | |
|---|--------------------------------------|
| 0 | Other |
| 1 | Unknown ID |
| 2 | Unknown Security |
| 3 | Unsupported message type |
| 4 | Application not available |
| 5 | Conditionally required field missing |

6 Market Data Feed Messages

As illustrated in Figure 2 below, a MP makes a request for a Currenex rate stream by sending a Market Data Request message.

Each Market Data Request message should include only one currency pair or instrument. Requests for repeated groups of instruments are not supported.

Market Participant	Direction	Message info	Currenex
Subscribe to Market Data			
Submits market data request to Currenex	→	Market Data Request (263=1)	Receives the MP's market data request
	←	MarketDataRequestReject - if request failed, or MarketDataIncrementalRefresh - continuously sends new prices	Validates the market data request; if it fails, will send a reject message; otherwise, it streams market data updates
Unsubscribe from Market Data			
Submits market data request	→	MarketDataRequest (263=2)	Stops sending market data

Figure 2: Market Data Workflow

The results returned depend on the request format. The following list is of possible Market Data Request message types and field values:

SubscriptionRequestType (263)

- 1 – Snapshot and updates: a subscription to the Market Data message until it is either unsubscribed or the session is disconnected.
- 2 – Disable request: a unsubscribe request type that stops all market data feeds for the specified symbol.

MarketDepth (264)

- 0 – Full book: All entries in the book or all aggregated levels in the book are delivered to the customer aggregated. Customer is required to update, delete and maintain book entry ordering.
- 1 – Top of book: Only the requested currency pair's best bid and offer rates are delivered.

MDUpdateType (265)

- 1 – Incremental: provides new or updated rates. Default = 1.

AggregatedBook (266)

- Y –All like prices of a currency pair are grouped together so that total amounts are shown. Size is reported in the NumberOfOrders field.
- N –Individual prices and quantities are sent. Amounts are not aggregated.

Market data values specific to Market Data (Incremental Refresh) message:

MDUpdateAction (279)

- 0 – New rate.

2 – Deleted or cancelled rate.

Unless a MP specifically requests only a single snap-shot, Currenex will continue to stream rates until either the stream is canceled by another market data request or the session is closed.

A Market Data Request message can be rejected.

Possible values for MDReqRejReason defined by FIX are:

Value	Description
0	Unknown symbol
1	Duplicate MDReqID
2	Insufficient bandwidth
3	Insufficient permission
4	Unsupported SubscriptionRequestType
5	Unsupported MarketDepth
6	Unsupported MDUpdateType
7	Unsupported Aggregated book
8	Unsupported MDEntryType

6.1 Rate Updates and Cancels

If the SubscriptionRequestType equals 1, snapshot plus updates, Currenex continuously sends new rate updates to the client and reports when a rate is no longer available. Three fields affect the subsequent rate reporting:

- MarketDepth
- MDUpdateType
- AggregatedBook

For MDUpdateType, Currenex supports the following incremental update request types:

- FullBook - aggregate incremental
- FullBook – non-aggregate incremental
- TopOfBook – aggregate incremental

The rate workflow for each possible request type is described in the following sections.

Note: Clients can be configured so that market data is limited to a fixed depth level per currency pair. To request this setting and for more information, contact Currenex Customer Support at support@currenex.com.

6.2 FullBook Aggregated Incremental

- A complete aggregated book is sent to the client. If more than one maker sends the same price in the same currency pair, only one price will be displayed with the amounts aggregated into one.
- A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

6.3 FullBook Non-aggregated Incremental

- A complete non-aggregated book is sent to the client.
- A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

6.4 TopOfBook Aggregated Incremental

- Only the best prices for each currency pair, with all prices and amounts aggregated in the best price tier, are sent to the client.
- Cancels are only delivered if the best price is affected in the particular currency pair. This could mean a new best price, if the previous best price was cancelled, or a new aggregate size, if the cancel removed one of many best prices.
- Updates are only delivered to the client if the best price for a particular currency pair is affected. This could be a new best price or a new aggregate size.

6.5 Handling MDEntryID

All market data rate messages are associated with an MDEntryID (278) tag that identifies the rates to remove or replace in a full book scenario.

Market data requests may use the same MDReqID (262) for different symbols, and similarly they may receive Market Data with the same MDEntryID (278) for different symbols. However, the MDEntryID (278)/Symbol (55) combination is unique per session. There is no guarantee that the MDEntryID (278) for a symbol will be identical across sessions. Multiple MarketDataRequests (35=V) for the same symbol will be rejected.

Within the same currency pair, only one (1) rate can be outstanding for any one MDEntryID (278), and subsequent updates having the same MDEntryID (278) as an outstanding price replace it in or delete it from the book. The action is specified in MDUpdateAction (279): 0 = new and 2 = delete.

The MP is responsible for monitoring the MDEntryID (278) tag to keep track of these updates.

6.6 Attributed Pricing

Each full book non-aggregated price can be attributed to a maker if the id is enabled and MarketDepth (264) = 0, AggregatedBook (266) = N, AttributedPrices (7560) = Y are sent on the Market Data request.

6.7 Re-subscriptions

Rate subscriptions are session based and are not permanent. A MP must re-subscribe to the currencies it is interested in receiving on each new connection. In cases of an abnormal shutdown or network caused disconnects, a MP will need to re-subscribe to the desired currency pairs.

6.8 Market Data Subscriptions Message Flow

Figure 3 below shows example market data messages sent between Currenex and a MP.

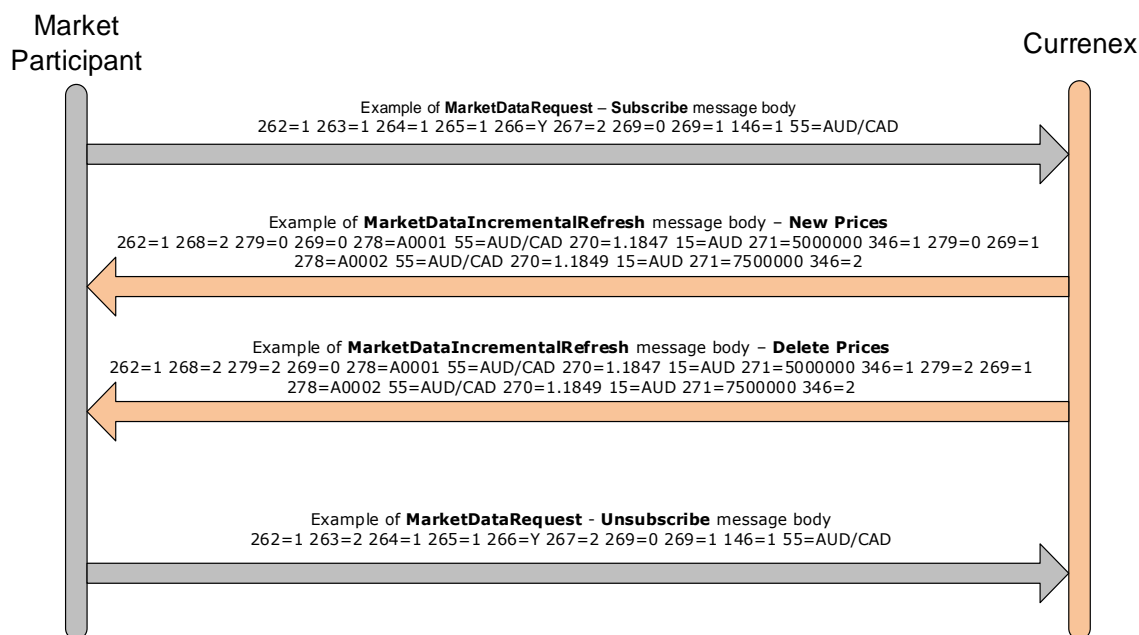


Figure 3: Example Market Data Messages

6.9 Message Limits

Currenex maintains a FIX message limit. If a session breaches this limit, Currenex will send a TradingSessionStatus message with TradSesStatus (340) = 5, indicating the session is in a “pre-close” state and to be closed.

Orders in process will be permitted to complete, no new order or order cancel replace messages will be accepted.

To avoid unexpected fills, upon receipt of a Trading Session Status message with tag 340 =5, Currenex advises users to immediately cancel all outstanding orders and then to log off as no new order or cancel replace operations will be permitted. A user that does not log off shall eventually be logged out by Currenex. If the user id is enabled for “Cancel Orders on Disconnect,” its orders will be canceled by Currenex around the time of the Logout. However, during the logout process orders can be matched and filled. Users wanting to avoid this should actively cancel their outstanding orders and log off.

6.10 Done Trade Ticker

The Currenex FIX market data service supports last done trade updates, a.k.a. a ticker, containing the currency pair, tenor, executed rate and the dealer paid or given. Ticker updates come from trades done on Currenex against a user’s own liquidity.

Paid or given is determined from the aggressed order relative to the base currency of the traded currency pair. An order that aggresses or ‘hits’ a bid price will appear in the ticker feed as given. An order that aggresses or ‘lifts’ the offer price will appear in the ticker feed as paid.

For example, consider an empty book that receives the following two (2) orders that are then matched:

Order 1: EUR/USD Bid for \$Xm comes into the book @ 1.1834

Order 2: EUR/USD Offer for \$Xm comes into the book @ 1.1834

As the bid price was in the book first and aggressed by the offer price, a user receiving ticker data would see this as “EUR/USD @ 1.1834 Given.”

6.10.1 Aggregated Mode (US Treasury Securities)

A US Treasuries Securities ticker subscription by default is for non-aggregated events. An aggregated mode is available by request.

A non-aggregated ticker Incremental Refresh message will include a single amount tag 271 (MDEntrySize). An aggregated Incremental Refresh message will include two (2) amount tags: 271 (MDEntrySize) and 110 (MinQty). Aggregated ticker will also send an Incremental Refresh reset message with 271 = 0, 110 = 0, and 279 = 2 (delete).

7 Order Processing

Refer to the [Message Details](#) section for a complete listing of message types and associated tags.

For Order Type examples, refer to the “FIX Order Types Spec” (which can be found on the integration-support site or from your Currenex representative)

7.1 Order Input and Execution

A New Order Single message is used to place orders into the Currenex system. Currenex replies to a New Order Single message with an Execution Report message, which will indicate whether or not the order has been accepted. Execution reports are also sent when there is a change in an order's status; e.g., when an order filled or canceled.

Figure 4: Order input, execution, and status workflow illustrates a sample order life cycle flow between Currenex and a MP.

Market Participant	Direction	Message info	Currenex
Submit New Order			
Submit order	→	OrderSingle	
	←	ExecutionReport (150=0; 39=0)	Respond: confirm order or reject order
Order Fill			
	←	ExecutionReport (150=F; 39=1 or 2)	Send order partial or full fill notification
Request to Cancel Active Order			
Request order cancel	→	OrderCancelRequest	
	←	ExecutionReport (150=4; 39=4) - If order is canceled or OrderCancelReject - If cancel request failed	Respond: order is canceled or cancel request has failed
Order Replace Request			
Request order replace	→	OrderCancelReplaceRequest	
	←	ExecutionReport (150=5; 39=5) – If order is replaced or OrderCancelReject – If replace request failed	Respond: order is canceled or cancel request has failed
Order is Canceled			
	←	ExecutionReport (150=4; 39=4)	Send order canceled notification
Order is Expired			
	←	ExecutionReport (150=C; 39=C)	Send order expired notification
Order Status Request			

Market Participant	Direction	Message info	Currenex
Request order status	→	OrderStatusRequest (7559=N – optional)	
	←	ExecutionReport (150=0, 1, 2, F or 4, and 39=0, 1, 2 or 4) If the order is found, otherwise (20=3; 150=8, 58='description'). 150=4 and 39=4 returned for partially filled order with remainder canceled	Respond with order status
All Active Orders Request			
Request all active orders	→	OrderStatusRequest (7559=Y)	
	←	ListStatus – If request for opened orders successfully processed, or ExecutionReport (150=8, 58='description') – if request failed	Respond with a list of open orders
Pegged Order Rate Update			
	←	PeggedOrderUpdate (35=PU)	Send pegged order rate update

Figure 4: Order Input, execution and status workflow

7.2 Order Expiry Types

By default all orders are “Day” orders, meaning if they have not already been expired or canceled, they will automatically expire at the end of the Currenex business day. Clients can set different expiry conditions through the **TimelnForce** (59) field.

Supported **TimelnForce** values are

- 0 = Day
- 1 = Good till cancel
- 3 = Immediate or cancel
- 4 = Fill or kill
- 6 = Good till date
- V = Smart IOC VWAP
- W = Smart IOC Limit
- X = Good for seconds
- Y = Good for milliseconds

For a **TimelnForce** = 0, the order will expire at the end of the trading day.

- The Currenex business day ends at 17:00:00 (EST/EDT). Any day order received at 17:00:00 (EST/EDT) will be in effect until 17:00:00 the next business day.
- For UST instruments, the business day ends at 17:30:00 (EST/EDT). Any day order received at 17:30:00 (EST/EDT) will be in effect until 17:30:00 the next business day.

A TimeInForce = 4, Fill or Kill, is an Immediate or Cancel order that does not permit partial fills. It is either filled immediately with a single Execution Report message or it is cancelled.

A TimeInForce = 6 must also have either the ExpireDate (432) or ExpireTime (126) fields set.

A TimeInForce = X must also have the ExpireSecondsOrMilliseconds (7558) field set. The order will expire once the number of seconds specified is reached.

A TimeInForce = Y must also have the ExpireSecondsOrMilliseconds (7558) field set. The order will expire once the number of milliseconds specified is reached.

A TimeInForce = V or W can optionally have the ExpireSecondsOrMilliseconds (7558) field set. The order will expire once the number of milliseconds specified is reached.

7.3 Execution Reports

Currenex sends Execution Report messages to

- Confirm the receipt of an order
- Confirm changes to an existing order
- Reply to order status messages
- Relay order fill information on active orders
- Reject an order

In a normal workflow, after sending an Execution Report message to indicate the receipt of the order, Currenex will continue to send one or more Execution Report messages to the MP to relay order fill information. If the order is filled in full, it will be indicated in the Execution Report. In cases of partial fills, Currenex will send Execution Report messages indicating partial fills until the order is completely filled, the client actively cancels the remaining portion of the order, or the remaining portion expires.

Two fields in the Execution Report message warrant explanations, the ExecType (150) and the OrdStatus (39). For a multiple filled order, the ExecType (150) field reports information on the individual fill and the OrdStatus (39) field reports information on the overall order status.

An Order Replace Request message is used to update an active order. An Order Cancel Request message is used to cancel an order or any remaining portion of an order. Currenex immediately responds to both with an Execution Report confirming or rejecting the request.

7.3.1 Execution Report <OrderEventGrp>

On rejects, the Execution Report may contain a reason for the reject in the OrderEventGrp repeating group, if one is provided by the Maker. Note that this group will not be present in case of a miss.

This group specifies the order events included in the ExecutionReport (35=8) when ExecType (150)=4 (Canceled), which indicates the number of maker rejects associated with the cancel (could possibly be number of matches not confirmed).

This feature is supported for Market, Limit and Iceberg order types and for IOC, FOK and GFM expiry types.

Note: Clients must be configured to receive the OrderEventGrp repeating group. To request this setting and for more information, contact Currenex Customer Support at support@currenex.com.

7.4 Handling Fill Type Execution Reports

Both the ExecType (150) and OrdStatus (39) fields need to be examined to properly process an Execution Report.

The ExecType (150) indicates the status of the current action on an order.

The OrdStatus (39) indicates the overall status of the order.

ExecType (150) = F, and OrderStatus (39) = 1 indicate a partial fill.

When ExecType (150) = F and OrderStatus (39) = 2, the order has been completely filled.

7.4.1 Handling Fill Type Execution Reports for Spread Instruments

For Spread Instruments involving two underlying US Treasury instruments, the same tag 150 and tag 39 values can be used as above.

A single Execution Report will be sent containing the fill information pertaining to the parent Spread Trade, as well as the trades on each underlying instrument.

The information contained in the Component<InstrmtLegExecGrp> and Component<InstrumentLeg> contain the information on the trades on each underlying instrument.

7.5 Account and ClientID

Trades done on Currenex are booked under the client id that entered the trade and the Currenex legal entity under which this id exists.

On an OrderSingle message, the Account (1) and ClientID (109) fields are used to identify the booking entity and client id. Neither tag is required; when not specified, Currenex defaults the booking id to be the same as the SenderCompID (49) used to establish the FIX connection and the Account (1) to be the Currenex defined entity under which the SenderCompID exists.

A client with multiple trading entities can be configured to trade on behalf of each entity via a single FIX connection. If using FIX 4.2, the appropriate entity is indicated on the OrderSingle message by setting ClientID (109) to an id defined under the target entity. If using FIX 4.4, the appropriate entity is indicated on the OrderSingle message by setting Party (448) to an id defined under the target entity and PartyRole (452) to '3' for on behalf of client. The trade, if done, will then be booked under the corresponding id and entity.

The Account field can also be used to specify a sub fund within the Currenex defined entity. This is more common to corporate accounts, not algorithmic trading.

The Account and ClientID fields on cancel, replace, and order status request messages must match those used in the original NewOrder message, if any.

On behalf mappings and sub funds must be defined on Currenex prior to use. Contact Currenex Integration Support for more details.

7.6 Order Update and Replace

It is possible to update or replace an unfilled outstanding order without first having to cancel it.

The following NewOrder message fields can be updated:

- OrderQty (38) – Specified amount
- MaxShow (210) or MinQty (110) – Cannot be greater than the value of OrderQty (38)
- Price (44) – Limit rate
- StopPX (99) – can be modified for OrdType (40) = 3.
- TimeInForce (59) – Expiration type: if tag 59= 6, then the conditionally required fields ExpireDate (432) and ExpireTime (126) can be changed. The tag 59 value itself cannot be changed.
- TrailBy (7587) and MaxSlippage (7588) can be modified on a Trailing Stop. OrdType (40) =V must be specified on the Cancel Replace request.

The behavior is not specified for a user attempting to replace a NewOrder message field that is not listed above.

Note: Unfilled open orders can be modified. Order replace requests on filled or partially filled orders will be rejected. The remaining amount on a partially filled order must be canceled and a new order entered to effect any change.

Currently, update and replace is not supported for Pegged and Algo orders.

7.7 Order Replace Request on a Partially Filled Order

Currently, a partially filled order cannot be cancel replaced. An attempt to do so will be rejected. Instead, the outstanding amount must be explicitly canceled and a new order entered. A user can specify on the cancel replace request that if the order has been partially filled, Currenex is to attempt to cancel the outstanding order amount, eliminating one (1) step. Note, Currenex does not enter a new order. This step will still need to be done by the client.

The ForexReq (121) tag has been added to support this feature:

ForexReq (121) = 'N' – In event of a partial fill, no attempt will be made to cancel the outstanding order amount. Cancel replace request will be rejected.

ForexReq (121) = 'Y' – Currenex should try to cancel the outstanding order amount should there be any partial fills

If not explicitly set, the ForexReq (121) defaults to 'N.'

Currenex will return an Execution Report containing ExecType (150) = 5 and OrdStatus (39) = 6 in response to cancel replace requests containing tag 121=Y received on a partially filled order. Currenex will then attempt to cancel the outstanding amount on the order. An Execution Report containing ExecType (150) = 4 and OrdStatus (39) = 4 will be returned if the cancellation is successful.

7.8 Order Cancel or Replace Using the Client Assigned Order ID

By default, to cancel an outstanding order, regardless of type, a client must specify three (3) tags:

OrderID (37) – Currenex assigned order id

OrigClOrdID (41) - Client assigned order id

ClOrdID (11) – Client assigned id for the replacement order or the cancel request

A client can be enabled so that it can cancel or replace outstanding simple order types without specifying the Currenex order id, OrderID (37). If this feature is turned on, only OrigClOrdID (41) and ClOrdID (11) need to be specified on the cancel or replace message.

Even if this feature is enabled, tags OrderID (37) OrigClOrdID (41) and ClOrdID (11) must still be specified to cancel or replace outstanding complex orders, order types OCO, IF-Done, and IF-Done OCO.

To have the cancel by client order id feature enabled, contact your Currenex account manager.

7.9 Cancel of Complex Orders

The OrdType (40) tag must be explicitly specified in any complex order cancel request, where complex orders are defined as:

3	Stop-Loss order
4	Stop-Limit order
A	Algo order
P	Pegged order
R	Discretionary order
V	Trailing Stop order
W	OCO order
X	IFD order
Y	IFD OCO order

If OrderType (40) is not specified, an execution report will be returned containing tag "58=order does not exist."

7.10 Third Party Trading (Order Routing)

New Orders entered via a FIX client connection established by a third party and not the end client under which the orders will be booked must indicate the actual client and account in the NewOrder message.

Message header information must also reflect the third party relationship by using the "on behalf of" fields.

7.11 Order Status Request

An Order Status Request can be made at any time. Currenex responds to an Order Status Request with an Execution Report showing the status of the original client order.

OrdType (40) is a required tag on complex order OrderStatusRequests, order types 3, 4, A, P, R, U, V, W, Z, and Y.

If an order has partial fills, the Execution Report will show only the parent order, not the partial fills.

Execution Reports sent in response to Order Inquiry Requests will have an ExecTransType (20) = 3.

7.12 Open Order Request

A client can request the status on all outstanding orders by sending an OrderStatusRequest message with the custom defined field OpenOrders (7559) = 'Y.' In response, Currenex will return all outstanding orders for the user specified in the request's ClientID field. If the ClientID field is not present, then the SenderCompID field value is used as the enquiring user.

The reply is sent as a ListStatus message containing a set of repeated fields for all the open orders.

7.13 Session Logouts and Disconnects

FIX trade ids are configured so that an id's outstanding orders will be canceled upon a logout or an unplanned session termination. This feature can be turned off upon request so that outstanding orders will not cancel when a session ends.

CAVEAT: Regardless of the above setting, when a session is reestablished, Execution reports will not be sent for events that occur during a period of disconnect. To ensure accounting for all orders, use of one of the Currenex Real Time guaranteed delivery services is recommended.

8 Message Details

The fields that make up each message are described in this section.

Currenex supports all FIX version 4.2 required fields and a portion of the non-required fields. A number of fields specific to Currenex are also used.

In the below tables, stream specific messages are presented in columns: “Tag,” “Field Name,” “Required,” and “Description” going from left to right

Order related message follow the same table format as used for stream messages except that the “Required” column values are relative to the value specified in OrdType (40) field.

Note the following conventions:

Bold italics font is used to indicate fields that can hold repeating groups of data.

The values under the “Required” column indicate one of the following:

- ‘Y’ – field is mandatory and must be sent or received as a part of the message.
- ‘N’ – Non-required field that should be omitted unless directed otherwise by Currenex.
- ‘NA’ – field is not used at all in the context for the message.

8.1 Passwords for Logon Messages

The Currenex service requires users connecting via the FIX protocol to present a password as part of the logon message. Please refer to the “FIX Password Specification” (which can be found on the integration-support site or from your Currenex representative), for further details relating to passwords including password resets.

8.2 Session Messages

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification” (which can be found on the integration-support site or from your Currenex representative)

8.3 FOREX Instrument Specific Application Messages

8.3.1 TradingSessionStatus (FOREX)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	State of the trading session: 1 = Password reset is required 2 = Open 5 = Pre-Close
58	Text	N	Descriptive text message.
Standard Trailer		Y	

8.3.2 BusinessMessageReject

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=j
45	RefSeqNum	N	MsgSeqNum of rejected message.
372	RefMsgType	Y	The MsgType of the FIX message being rejected.
371	RefTagID	Y	The tag number of the FIX field being referenced. Only sent when 'Business Message Reject' message is generated by the FIX engine.
373	SessionRejectReason	Y	Code to identify reason for a session-level reject message. Only sent when 'Business Message Reject' message is generated by the FIX engine.
380	BusinessRejectReason	Y	Code to identify reason for this reject message. 0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditional Required Field Missing 6 = Invalid Logon
Standard Trailer		Y	

8.3.3 SecurityListRequest (FOREX)

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType tag 35=x (lowercase)
320	SecurityReqID	Y	Unique security request ID.
559	SecurityListRequestType	Y	0 = Symbol
Component <Instrument>			
55	Symbol	Y	Set to NA
460	Product	Y	4 = Currency
End Component <Instrument>			
Standard Trailer		Y	

8.3.4 SecurityList (FOREX)

Tag	Field Name		Req'd	Comments	Instr Info Example		
Standard Header			Y	MsgType tag 35=y (lowercase)	y		
320	SecurityReqID		Y	Unique security request ID.	111		
322	SecurityResponseID		Y		1		
560	SecurityRequestResult		Y	0 = ValidReq 1 = InvalidReq	0		
Component <SecListGrp>			Y				
146	NoRelatedSym		Y		2		
	Component <Instrument>		Y		Spot	NDF	Swap
→	55	Symbol	Y	The currency pair.	EUR/USD	USD/BRL	USD/JPY
→	65	SymbolSfx	Y	The tenor code	SP	1M	1W/2W
→	167	SecurityType	N	Security type: FXNDF - Non deliverable forward		FXNDF	
Component <Instrument Parties>							
→	1018	NoInstrumentsParties	N	Always 1		1	
→	1019	InstrumentPartyID	N	Used to identify the clearing house. E.g., LCH. CME			
→	1050	InstrumentPartyIDSource	N	D = proprietary/custom code		D	
→	1051	InstrumentPartyRole	N	21 = Clearing Organization (DCO)		21	
End Component <Instrument Parties>							
→	64	SettlDate	Y	Spot value date for spot transactions For forward transactions – this is the forward value date For spot/forward swaps – the spot value date (near leg) For forward/forward swaps – the forward value date (near leg) Uses YYYYMMDD format.Spot value date for spot	20121126	20121228	20140613

Tag	Field Name		Req'd	Comments	Instr Info Example		
				transactions Forward value date for forwards and NDF			
→	193	SettlDate2	N	Value date for second leg of a swap Uses YYYYMMDD format.	-	-	20140620
→	6203	FixingDate	N	Fixing date for NDF	-	20121226	
→	9121	FixingDate2	N	Far leg fixing date for NDF	-	-	20140612
→	1430	VenueType	N	Present for MTF execution only. Supported Value = M			
End Component <Instrument>							
End Component <SecListGrp>							
Standard Trailer			Y				

8.3.5 MarketDataRequest (FOREX)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=V
262	MDReqID	Y	An ID assigned by the client to the Market Data Request. To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
263	SubscriptionRequestType	Y	Specifies the data request type. A Snapshot + Updates request is for the current state of the market and all subsequent updates. Valid values: 1 = Snapshot + Updates (Subscribe) 2 = Unsubscribe
264	MarketDepth	Y	Depth of market for Book Snapshot. 0 = Full Book 1 = Top of Book
265	MDUpdateType	N	Required if SubscriptionRequestType = Snapshot + Updates (1): 1 = Incremental Refresh
266	AggregatedBook	Y	N = Non-aggregate Y = Aggregate

Tag	Field Name		Required	Comments
Component <MdReqGrp>				
267	NoMDEntryTypes		Y	Number of MDEntryType fields being requested. 2 = bid and offer
→	269	MDEntryType	Y	Market Data entries types list: 0 = Bid 1 = Offer Repeated field: 269=0, 269=1
End Component <MdReqGrp>				
Component <InstrmtMDReqGrp>				
146	NoRelatedSym		Y	Number of related symbols in the request. This value is always equal to '1' in current version.
→	55	Symbol	Y	The currency pair for which quotes are being requested.
→	65	SymbolSfx	N	Tenor for spot, forward, swap or NDF instruments. E.g., SP – spot (default if not specified) 1M – one month forward 1W/2W – forward forward swap with 1 week near leg 2 week far leg.
→	167	SecurityType	N	Security type: FOR – Foriegn Exchange Contract FXNDF - Non deliverable forward
Component <InstrumentParties>				
→	1018	NoInstrumentsParties	N	Always 1
→	1019	InstrumentPartyID	N	Used to identify the clearing house. E.g., LCH. CME Note: FIX 4.4 is required for trading cleared NDFs.
→	1050	InstrumentPartyIDSource	N	D = proprietary/ custom code
→	1051	InstrumentPartyRole	N	21 = Clearing Organization (DCO)
End Component <InstrumentParties>				
End Component <InstrmtMDReqGrp>				

Tag	Field Name	Required	Comments
7560	AttributedPrices	N	Currenex customized tag. Must be set to 'Y' and sent with MarketDepth (264) = 0 and AggregatedBook (266) = N to receive attributed pricing.
1430	VenueType	N	Required for MTF execution only Supported Value = M
Standard Trailer		Y	

8.3.6 Ticker MarketDataRequest (FOREX)

Tag	Field Name		Required	Comments
Standard Header			Y	MsgType tag 35=V
262	MDReqID		Y	An ID assigned by the client to the Market Data Request. To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
263	SubscriptionRequestType		Y	Data request type: T – Trade Ticker (Subscribe). 2 – Disable previous Snapshot + Update Request (Unsubscribe).
264	MarketDepth		Y	1 = Top of Book
265	MDUpdateType		Y	1 = Incremental Refresh
Component <MdReqGrp>				
267	NoMDEntryTypes		Y	Number of MDEntryType fields being requested. 1 = Only value currently supported
→	269	MDEntryType	Y	Requested Market Data type: 2 = Trade.
End Component <MdReqGrp>				
Component <InstrmtMDReqGrp>				
146	NoRelatedSym		Y	Number of related symbols in the request. This value is always equal to ‘1’ in current version.
→	55	Symbol	Y	Currency pair for which the request is being made. To subscribe for RFQ Market Data, set this to NA
End Component <InstrmtMDReqGrp>				
Standard Trailer			Y	

8.3.7 MarketDataRequestReject (FOREX)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=Y
262	MDReqID	Y	An ID assigned by the client to the Market Data Request. To unsubscribe to market data, the same ID must be sent with tag 263 = 2.
281	MDReqRejReason	N	Numerical reason for the rejection of the Market Data Request
58	Text	N	Free format text string describing the reason for rejection.
Standard Trailer		Y	

8.3.8 MarketDataIncremental (FOREX)

Tag	Field Name		Required	Comments
Standard Header			Y	MsgType tag 35=X
262	MDReqID		Y	An ID assigned by the client to the Market Data Request.
Component <InstrmtLegGrp>				
268	NoMDEntries		Y	Number of entries following.
→	279	MDUpdateAction	Y	The Market Data update action type. It must be the first field in the repeating group. The only valid values are 0 = New 2 = Delete
→	285	DeleteReason	N	If MDUpdateAction = Delete (2), this field can be used to specify a reason.
→	269	MDEntryType	Y	A list of all the Market Data entries types the requesting firm is interested in receiving. 0 = Bid 1 = Offer
→	278	MDEntryID	Y	Market data identifier. MDEntryID(278)/Symbol(55) combination is unique per session. A market data update message with an MDUpdateAction = 0 (New) should replace any active entry with the same MDEntryID (278).

Tag	Field Name		Required	Comments
				A market data update message with MDUpdateAction (279) = 2 (Delete) indicates any active entry with the same MDEntryID should be deleted.
→	55	Symbol	Y	The currency pair.
→	65	SymbolSfx	N	Tenor for spot, forward, or NDF instruments. E.g., SP – spot (default if not specified) 1M – one month forward
→	167	SecurityType	N	Security type: FOR – Foreign Exchange Contract FXNDF - Non deliverable forward
Component <InstrumentParties>				
→	1018	NoInstrumentsParties	N	Always 1
→	1019	InstrumentPartyID	N	Used to identify the clearing house. E.g., LCH. CME
→	1050	InstrumentPartyIDSource	N	D = proprietary/ custom code
→	1051	InstrumentPartyRole	N	21 = Clearing Organization (DCO)
End Component <InstrumentParties>				
→	282	MDEntryOriginator	N	Originator of a Market Data Entry. Present on full non-aggregated book attributed market data updates.
→	270	MDEntryPx	N	The all-in rate. Required when MDUpdateAction = New(0) Spot rate for spot instruments or all-in rate for forward and NDF instruments
→	15	Currency	N	The currency for the amount specified in the MDEntrySize (271) field.
→	271	MDEntrySize	N	Required when MDUpdateAction = New (0) and MDEntryType = Bid(0), Offer(1).
→	110	MinQty	N	The minimum fill size associated with the amount, MDEntrySize (271), and quote, MDEntryPx (270). The FIX id must be enabled and the market data request made as full book non-aggregated for this field to be populated.
→	346	NumberOfOrders	N	Used in an Aggregated Book to show how many individual orders make up an MDEntry

Tag	Field Name		Required	Comments
→	58	Text	N	Text field used to describe the Market Data Entry.
→	1430	VenueType	N	Present for MTF execution only Supported Value = M
End Component <InstrmtLegGrp>				
Standard Trailer			Y	

8.3.9 Ticker MarketDataIncrementalRefresh (FOREX)

Tag	Field Name		Required	Comments
	Standard Header		Y	MsgType tag 35=X
262	MDReqID		Y	An ID assigned by the client to the Market Data Request.
Component <NoMDEntries>				
	268	NoMDEntries	Y	Number of entries in Market Data message: 1 = only value supported
	279	MDUpdateAction	Y	The Market Data update action type: 0 = New
	269	MDEntryType	Y	Requested Market Data type: 2 – Trade.
	55	Symbol	Y	Currency pair symbol
	65	SymbolSfx	N	Tenor code. Set on non-spot valued dated updates, only.
	270	MDEntryPx	Y	The actual all-in rate on the market data entry.
	7597	MDEntryPx2	N	Far all-in rate on the market data entry. Set on non-spot valued dated updates, only.
	15	Currency	Y	Dealt currency
	64	SettlDate	N	Value date for custom date trades. Set on non-spot valued dated updates, with tenor = CD.
	193	SettlDate2	N	Far value date for custom date swaps. Set on non-spot valued dated updates, with tenor = CD.
	7562	TickerType	N	Currenex defined tag present on ticker updates, only: G = Given P = Paid
	60	TransactTime	Y	Time of execution in GMT; e.g., 20070214-20:07:29.196

Tag	Field Name	Required	Comments
End Component <NoMDEntries>			

8.3.10 NewOrderSingle (FOREX)

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=D
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned unique order identifier.
		Maximum ClOrdID length = 50 characters.													
Component block <Parties> These fields may be required if for SEF or MTF trading. Contact your account manager for more information.		N	N	N	N	N	N	N	N	N	N	N	N	N	
453	NoPartyIDs	N	N	N	N	N	N	N	N	N	N	N	N	N	Number of PartyIDs to follow
448	PartyID	N	N	N	N	N	N	N	N	N	N	N	N	N	Optionally used to specify or limit target parties with whom an order can be matched when PartyRole (452) = 1. Repeat this field to specify multiple targets. Valid values must be obtained from Currenex.
		FCM Party Legal Entity Identifier (LEI) when PartyRole (452) = 4													
		Note: FIX 4.4 is required for trading cleared NDFs.													
447	PartyIDSource	N	N	N	N	N	N	N	N	N	N	N	N	N	N – When PartyID (448) is set to the party LEI
452	PartyRole	N	N	N	N	N	N	N	N	N	N	N	N	N	1 – Executing Firm (Currenex defined entity) 3 – ClientID; Used if trading on behalf of 'Client ID' for FIX 4.4 only. 4 - FCM
End Component block <Parties>		N	N	N	N	N	N	N	N	N	N	N	N	N	
21	HandInst	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	1 = Automated execution
15	Currency	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	N	Tenor for spot, forward, swap or NDF instruments. E.g., SP – spot (default if not specified) 1M – one month forward 1W/2W – forward forward swap with 1 week near leg 2 week far leg. If not specified default value is SP.
460	Product	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	4 – Currency Only accepted value
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	N	N	FOR = FOREX Contract, FXNDF = Non deliverable forward
1018	NoInstrumentParties	N	N	N	N	N	N	N	N	N	N	N	N	N	Always 1
1019	InstrumentPartyID	N	N	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
1050	InstrumentPartyIDSource	N	N	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code
1051	InstrumentPartyRole	N	N	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Refer to Appendix for more details
38	OrderQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order A – Algo Order C – Market order F – Limit order M- Mid Match (Mid) order P – Pegged order R- Discretionary Order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
1	Account	N	N	N	N	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system. A FIX

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															connection can have one or more trading accounts.
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system. FIX 4.2 only. FIX 4.4 users please refer to the Parties Component.
44	Price	N A	Y	N	N A	Y	N	N A	Y	N A	N A	Y	Y	Y	Limit spot or all-in forward rate for Limit, Stop-Limit, Iceberg orders, and If legs of IFD and IFD OCO orders.
99	StopPx	Y	Y	N	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	The spot rate at which the stop order becomes effective.
432	ExpireDate	N	N	N	N	N	N	N	N	N	N	N	N	N	Expiry date in YYYYMMDD format. Required when TimeInForce = GTD and ExpireTime (126) is not specified. Cannot specify both ExpireDate (432) and ExpireTime (126) in one NewOrderSingle.
126	ExpireTime	N	N	N	N	N	N	N	N	N	N	N	N	N	Expiry time in YYYYMMDD-HH:MM:SS format. Required when TimeInForce = GTD and ExpireDate (432) is not specified.
59	TimeInForce	N	N	N	N	N	N	N	N	N	N	N	N	N	Specifies how long an order remains in effect: <div>0 – Day</div> <div>1 – Good Till Cancel</div> <div>3 – Immediate or Cancel</div> <div>4 – Fill or Kill</div> <div>6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included)</div> <div>V – Smart IOC VWAP</div> <div>W – Smart IOC Limit</div> <div>X – Good for Seconds ExpireSecondsOrMilli seconds (7558) must also be included,</div>

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															Y – Good for milliseconds ExpireSecondsOrMilli seconds (7558) must also be included TimeInForce (59) settings of Immediate or Cancel (59=3, V, W) and Fill or Kill (59=4) are not supported on any complex order types: 3: Stop-Loss order 4: Stop-Limit order A: Algo order P: Pegged order R: Discretionary order V: Trailing Stop order W: OCO order X: IFD order Y: IFD OCO order
110	MinQty	N	N	N	N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce values.
58	Text	N	N	N	N	N	N	N	N	N	N	N	N	N	Text field
210	MaxShow	N A	N A	N A	N A	N A	N A	N	N	N A	N	N A	N A	Y	Used on Iceberg and discretionary orders to specify the display amount.
388	DistrectionInst	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	0 – Only accepted value, related to displayed price.
389	DiscretionOffset	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	For Discretion Orders (40=R) only. Specifies the discretion as an absolute value, e.g., 0.0007
847	Target Strategy	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Fixed Interval (FI) or Fixed Slice (FS) Algo order target strategy: 101=FI_IOC_Limit 102=FI_SIOC_Limit 103=FI_SIOC_VWAP 104=FI_SIOC_VWAP_FLOATING 105=FI_FULLONLY 106=FI_IOC_Benchmark

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															107=FS_IOC_Limit 108=FS_SIOC_Limit 109=FS_SIOC_VWA P 110=FS_SIOC_VWA P_Floating 111=FS_FullOnly
957	NoStrategyParameters	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Number of strategy parameters
958	StrategyParameterName	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Supported Values for Algo Orders (40=A): 1 = Worst Rate 2 = Start Time 3 = End Time 4 = Slice Interval 5 = Slice Amount 6 = Random Timing 7 = TOB offset 8 = Float_Style
960	StrategyParameterValue	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Value for strategy parameter. For Algo orders (40=A), supported value depends on the name of parameter. 958=2 and 958=3 - in format yyyyymmdd- hh:mm:ss 958=4 - in milliseconds > 410. 958=5 - amount 958=6 - Percentage value used to calculate the slice time interval range example ≥ .10 958=7 – entered as pips 958=8 - supported value 0 (passive) and 1 (aggressive)
7558	ExpireSecondsOrMillise- conds	N	N	N	N	N	N A	N	N A	N	N	N	N	N	Required when TimelnForce = Good for Seconds (X) or Good for Milliseconds (Y). Must be expressed in whole integer Optional when TimelnForce = Smart IOC (V) or (W). Expressed as whole milliseconds. Contact Currenex Customer Support for millisecond minimum values and required

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															increments. Default minimum time is 250ms.
7534	StopSide	Y	Y	N	N A	N A	N A	N A	N A	Y	N A	N	Y	N A	Valid values: 1 - Bid 2 – Offer Defaults to Side (54) if not specified for OrdTypes = X and Y. Mandatory field for OrdTypes 3, 4, and Y.
7569	IFDIIfType	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order Optional for OrdType = X. If not specified by default set to F.
7535	IFDThenType	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order W – OCO (tag 40=Y only)
7536	IFDThenSide	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	Valid values: 1 – Buy 2 – Sell Required for OrdType (40) = X or Y. Note: only opposite to Side (54) value is supported.
7570	IFDIIfStopRate	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	IFD If leg stop rate. Required if IFDIIfType (7569) = 3 or 4.
7537	IFDThenPrStopRate	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	Done leg primitive stop rate. Required for OrdType (40) = X and IFDIIfType (7569) = 3 or 4
7538	IFDThenPrLimitRate	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	If done then leg primitive limit rate. Required if OrdType (40) = X and IFDThenType (7535) = 4.
7539	IFDThenPrStopSide	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	IFD then leg for primitive limit rate. This field is required for OrdType (40) = X. Valid Values: 1 - Bid 2 – Offer
7540	OCOLeg1LimitRate	N A	N A	N	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO leg 1 limit rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenType (7535) = W.

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
7541	OCOLeg2Type	N A	N A	N	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO leg2 type. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenType (7535) = W. Valid values: 3 – Stop-Loss 4 – Stop-Limit
7553	OCOLeg2Side	N A	N A	N	N A	N A	N A	N A	N A	N A	N	N A	N	N A	Valid values: 1 – Buy 2 – Sell If not specified, defaults to the leg 1 setting.
7542	OCOLeg2StopRate	N A	N A	N	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO leg 2 stop rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenOrdType (7535) = W.
7543	OCOLeg2StopSide	N A	N A	N	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO leg 2 stop side. Required if OCOLeg2Type (7541) = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	N A	N A	N	N A	N A	N A	N A	N A	N A	N	N A	N	N A	OCO leg 2 stop-limit rate. Required if OCOLeg2Type (7541) = 4.
7567	NoBrokerMatchIDs	N	N	N	N	N	N A	N	N A	N	N	N	N	N	Number of repeated BrokerMatchID fields to follow. Must be present if BrokerMatchID is present. Only supported for FIX 4.2
7561	BrokerMatchID	N	N	N	N	N	N A	N	N A	N	N	N	N	N	Optional field used to specify or limit target parties with whom an order can be matched. Repeat this field to specify multiple targets. Valid values must be obtained from Currenex. Only supported for FIX 4.2
7578	PeggedOrdType	N A	N A	N	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
7579	PeggedOrdSide	N A	N A	N	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid (middle price between top of book bid and offer)
7580	PeggedOrdOffset	N A	N A	N	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order offset entered as whole points, e.g., 1, 2, 3, or as tenths of a point, e.g., 0.1, 0.2, 0.3.
7581	PeggedOrdDiscretion	N A	N A	N	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order discretion pips. If not specified default value is set to 0. Can contain decimal, e.g., 2.3.
7583	PeggedOrdProtect	N A	N A	N	N A	N A	N A	N	N A	N	N A	N A	N A	N A	Pegged order protection size percentage. Values supported: 0.1....1.0. If not specified, but default set to 1.0.
7582	PeggedOrdAtOrBetter	N A	N A	N	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order's worst rate.
7587	TrailBy	N A	N A	N	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	The amount by which an order will trail the market. Required for OrdType (40) = V. Valid values are >= 0. Specified to the full decimal scale for the order's currency pair; e.g., 0.00001 for EUR/USD.
7588	MaxSlippage	N A	N A	N	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	Only applies to trailing stop limit orders. The Currenex calculated limit rate on the order placed into the market, if a trailing stop limit order is triggered. It equals the MaxSlippage added/subtracted, depending on whether it's a buy or sell, to the stop trigger rate. Valid values are whole numbers >=0; e.g., a setting of 5 for EUR/USD would indicate 0.0005 points.
7589	InitialTriggerRate	N A	N A	N	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	The trigger rate at which the order will start trailing the market on a Trailing Stop OrdType (40) = V only. The TrailBy (7587) will not start until the market has

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															hit this price. If left blank, the order will start trailing the market immediately.
7598	MidMatchTriggerRate	N A	N A	N	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Optional Trigger Rate for Mid (40=M) orders.
7599	MinTimeToLive	N A	N A	N	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Minimum time to live before a Mid (40=M) order can be cancelled or replaced. S – Short, 100 ms M - Medium, 2 seconds L – Long, 8 seconds
7600	MttlMatchingPreference	N A	N A	N	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Matching Preference for Mid (40=M) orders. 1 – Match All 2 – All Except Short 3 – MTTL Equivalent
1430	VenueType	N	N	N	N	N	N	N	N	N	N	N	N	N	Required for MTF execution only. Supported Value = M
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.11 ExecutionReport: Sent for Order Related Requests (FOREX)

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=8
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique order identifier assigned by Currenex. If 150 = 8 (Rejected), is set to "UNKNOWN." Note: this is not the same as the completed trade id, which appears in tag 17, ExecID.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order id to the current order action.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Original client assigned order id submitted on the order.
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
76	ExecBroker	N	N	N	N	N	N	N	N	N	N	N	N	N	The executing counterparty on the trade.
Component block <Parties>		N	N	N	N	N	N	N	N	N	N	N	N		

Tag	Field Name		OrdType (40)												Comments
			3	4	A	C	F	M	P	R	V	W	X	Y	
453	NoPartyIDs		N	N	N	N	N	N	N	N	N	N	N	N	1 – Only supported value
448	PartyID		N	N	N	N	N	N	N	N	N	N	N	N	FCM Party Legal Entity Identifier (LEI)
447	PartyIDSource		N	N	N	N	N	N	N	N	N	N	N	N	N – When PartyID (448) is set to the party LEI
452	PartyRole		N	N	N	N	N	N	N	N	N	N	N	N	4 – FCM
End component block <Parties>															
		Component <ContraGrp>													
382	NoContraBrokers		N	N	N	N	N	N	N	N	N	N	N	N	1 for non-anonymous hubs, omitted otherwise.
	375	ContraBroker	N	N	N	N	N	N	N	N	N	N	N	N	On non-anonymous hubs, shows the end maker on trade.
		End Component <ContraGrp>													
17	ExecID		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Completed trade identifying number: If tag 150 = 0 and 39 = 0, trade has not been completed yet, shows an internally generated Cx number, e.g., 10813_76982. For a chain of partial fills will contain a draft order id. If tags 150 = 2 and 39 = 2, shows the final executed trade id. If 150 = 8 (Rejected), is set to "UNKNOWN."
20	ExecTransType		N	N	N	N	N	N	N	N	N	N	N	N	Execution transaction type: 0 = New 3 = Status Only sent if using FIX 4.2
150	ExecType		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The execution report's type. Contains one more value than tag 39, OrderStatus. 0 = New 2 = Fill (FIX 4.2) 4 = Canceled 5 = Replace 8 = Rejected C = Expired F = Fill (FIX 4.4) I = Order Status (FIX 4.4)
39	OrdStatus		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The current state of chain of orders, e.g., when there are partial fills. Has the

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															same scope as OrderQty, CumQty, LeavesQty, and AvgPx. 0 = New 1 = Partial filled 2 = Filled 4 = Canceled 5 = Replaced 6 = Pending Cancel* (sent when tag 121 = 'Y') 8 = Rejected C = Expired
103	OrdRejReason	N	N	N	N	N	N	N	N	N	N	N	N	N	Optional with ExecType = 8, Rejected.
1	Account	N	N	N	N	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.
64	SettlDate	N	N	N	N	N	N	N	N	N	N	N	N	N	Spot value date for spot transactions For forward transactions – this is the forward value date For spot/forward swaps – the spot value date (near leg) For forward/forward swaps – the forward value date (near leg) Uses YYYYMMDD format. Not sent if ExecType = 8, Rejected.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	N	Tenor code. Required for NDFs
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	N	N	FOR = FOREX Contract, FXNDF = Non deliverable forward
Component <InstrumentParties>															
→	1018	NoInstrumentParties	N	N	N	N	N	N	N	N	N	N	N	N	Always 1
→	1019	InstrumentPartyID	N	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
→	1050	InstrumentPartyIDSource	N	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code

Tag	Field Name		OrdType (40)													Comments
			3	4	A	C	F	M	P	R	V	W	X	Y	Z	
→	1051	InstrumentPartyRole	N	N	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)
	End Component <InstrumentParties>															
54	Side		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell
38	OrderQty		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15. Not sent if ExecType = 4, Canceled, or 8, Rejected.
40	OrdType		N	N	Y	N	N	Y	N	Y	N	N	N	N	N	Order Type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order A – Algo Order C – Market order F – Limit order M – Mid Match (Mid) order P – Pegged order R – Discretionary order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order Required for most cases except ExecType = 8
44	Price		N A	Y	N	N A	Y	N	N A	Y	N	Y	N A	Y	Y	Required for Limit based orders. Spot or all-in forward rate. For swap, this will be swap points at which the limit order is to be executed.
99	StopPx		Y	Y	N	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	Required for Stop orders, OrderType = 3. The spot rate at which the stop order becomes effective.
210	MaxShow		N A	N A	N	N A	N A	N A	N A	N	N A	N	N A	N A	Y	Maximum amount shown on an iceberg or discretionary order.
388	DistrectionInst		N A	N A	N	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	0 – Only accepted value, related to displayed price.
389	DiscretionOffset		N A	N A	N	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	For Discretion Orders (40=R) only. Specifies the discretion as an absolute value; e.g., 0.0007
15	Currency		N	N	N	N	N	N	N	N	N	N	N	N	N	The dealt currency of the order. This is the currency for the amount specified in

Tag	Field Name		OrdType (40)												Comments	
			3	4	A	C	F	M	P	R	V	W	X	Y	Z	
																tag 38, OrderQty field.
32	LastShares		N	N	N	N	N	N	N	N	N	N	N	N	N	Quantity bought/sold for this fill. Present when ExecType (150) = 2.
31	LastPx		N	N	N	N	N	N	N	N	N	N	N	N	N	Price at which the current or last fill was made. Not sent for status requests.
194	LastSpotRate		N	N	N	N	N	N	N	N	N	N	N	N	N	Spot rate for the last fill. Not sent for status requests
195	LastForwardPoints		N	N	N	N	N	N	N	N	N	N	N	N	N	Forward points for the last non-NDF forward fill. Not sent for status requests
151	LeavesQty		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Amount of order open for further execution. If the OrdStatus 39 = 4, C, the order is no longer active and LeavesQty can = 0. Otherwise, LeavesQty = OrderQty – CumQty.
14	CumQty		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills.
6	AvgPx		N	N	N	N	N	N	N	N	N	N	N	N	N	The average price at which the order was filled or partially filled.
Component block<OrderEventGrp>																
1795	NoOrderEvents		N A	N A	N A	N	N	N A	N A	N A	N A	N A	N A	N A	N	Number of order events related to the ExecutionReport (35=8).
-->	1796	OrderEvent Type	N A	N A	N A	N	N	N A	N A	N A	N A	N A	N A	N A	N	3 = Deleted
-->	1797	OrderEvent Reason	N A	N A	N A	N	N	N A	N A	N A	N A	N A	N A	N A	N	Indicates the reason of this event. 101=Market moved adverse to Maker 102=Market moved adverse to Taker 103=Latency: quote age > tolerance 104=Credit 105=Technical Issue 106=Other 107=Unspecified
-->	1800	OrderEvent Qty	N A	N A	N A	N	N	N A	N A	N A	N A	N A	N A	N A	N	Quantity associated with this event.
End Component<OrderEventGrp>																

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
75	TradeDate	N	N	N	N	N	N	N	N	N	N	N	N	N	Trade date. Trades completed after 5 pm ET show the next business day as the trade date.
60	TransactTime	N	N	N	N	N	Y	N	N	N	N	N	N	N	Refer to Appendix for more details
110	MinQty	N	N	N	N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Returned on initial, fill and end notification execution reports.
58	Text	N	N	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
957	NoStrategyParameters	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Number of strategy parameters. NOTE: this component is only used in response to order status request
958	StrategyParameterName	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Strategy parameter name
960	StrategyParameterValue	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Value for strategy parameter
7530	BelowMin	N	N	N A	N	N	N A	N	N A	N	N	N	N	N	If = "Y," indicates the remaining amount of the order is below the minimum fill quantity specified in MinQty (110). No more fills are possible. A separate execution report will be sent to indicate the remaining amount has been canceled.
7534	StopSide	N	N	N A	N A	N A	N A	N A	N A	N	N A	N	N	N A	Stop Side is optional field for OrdType = 3, 4, V, X, and Y. Not used with any other order type. Valid values: 1 – Bid 2 – Offer Defaults to Side (54) value for OrdTypes = X and Y if not specified.
7547	IFDIfOrdStatus	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	IFD order status for If leg. Conditionally required if OrdType = "X" or "Y". Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
7569	IFDIIfType	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order Optional for OrdType = X. If not specified defaults to F.
7535	IFDThenType	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	IFD leg2 order type type. This field is required for OrdType = "X". Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Foreign exchange limit order
7536	IFDThenSide	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	IFD then leg side. This field is required for OrdType = "X" or "Y". Valid values: 1 – Buy 2 – Sell Note: only opposite to Side value is supported now.
7570	IFDIIfStopRate	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	IFD If leg stop rate. Required if IFDIIfType (7569) = 3 oe 4
7537	IFDThenPrStopRate	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	IFD Then leg stop rate. Required if OrdType (40) = X.
7538	IFDThenPrLimitRate	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	IFD then leg for primitive limit rate. This field is required for OrdType = X and IFDThenOrdType = 4.
7539	IFDThenPrStopSide	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	IFD then leg for primitive stop side. This field is required for OrdType = X. Valid Values: 1 – Bid 2 – Offer
7554	IFDThenAvgPx	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	The average price at which Then leg that was filled or partially filled. This field is used for OrdType = "X".
7555	IFDThenCumQty	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	Total amount for Then Leg that currently executed in a chain of partial fills. This field is required for OrdType = X.
7556	IFDThenPrLeavesQty	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	Amount, still outstanding for IFD order then leg. This field is required for OrdType =X.

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
7540	OCOLeg1LimitRate	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO limit rate for leg1. This field is required for OrdType = W or (Y and IFDThenOrdType = W).
7541	OCOLeg2Type	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO leg2 type. This field is required for OrdType = W or OrdType = Y together with IFDThenOrdType = W. Valid values: 3 – Stop-Loss 4 – Stop-Limit
7553	OCOLeg2Side	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N	N A	Valid values: 1 – Buy 2 – Sell If not specified, by default set to match Leg1.
7542	OCOLeg2StopRate	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO order stop rate for leg2. This field is required for OrdType = O or OrdType = Y together with IFDThenOrdType = W.
7543	OCOLeg2StopSide	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO stop side for leg2. This field is required for OCOLeg2Type = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimit Rate	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO stop-limit rate for leg2. This field is required for OCOLeg2Type = 4.
7545	IFDFillSide	N A	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	Y	N A	IFD Fill side. Required for OrdType = X and Y. 1 – If side 2 – Then side
7546	OCOLegId	N A	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	Y	N A	OCO fill for leg id. This field is required for OrdType = Y and W. Valid values: 1 – Leg 1 2 – Leg 2.
7548	OCOLeg1AvgPx	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N	N A	The average price at which OCO Leg1 was filled or partially filled.
7549	OCOLeg1CumQty	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N	N A	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7550	OCOLeg2AvgPx	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N	N A	The average price at which OCO Leg1

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															was filled or partially filled.
7551	OCOLeg2CumQty	N A	N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N	N A	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7566	PrimeBroker	N	N	N	N	N	N A	N	N A	N	N	N	N	N	Identifies the prime broker on the trade. Only present if a prime broker relationship exists.
7578	PeggedOrdType	N A	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order
7579	PeggedOrdSide	N A	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid
7580	PeggedOrdOffset	N A	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order offset pips. If not specified default value is set to 0.
7581	PeggedOrdDiscretion	N A	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order discretion pips. If not specified default value is set to 0. Can contain decimal, e.g., 2.3.
7583	PeggedOrdProtect	N A	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order protection size percentage. If not specified, but default set to 1.0 – 100%.
7582	PeggedOrdAtOrBetter	N A	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Pegged order's worst rate.
7585	MatchingType	N	N	N	N	N	N	N	N A	N	N	N	N	N	Indicates whether or not the maker's price was resting in the book at the time of the match. Valid values: 1 – Taker is the aggressor 2 – Taker is not the aggressor NOTE: this tag is only supported for Fill (Trade) messages.
7587	TrailBy	N A	N A	N A	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	The amount by which an order will trail the market. Required for OrdType (40) = V. Valid values are >= 0. Specified to the

Tag	Field Name		OrdType (40)													Comments
			3	4	A	C	F	M	P	R	V	W	X	Y	Z	
																full decimal scale for the order's currency pair; e.g., 0.00001 for EUR/USD.
7588	MaxSlippage		N A	N A	N A	N A	N A	N A	N A	N A	N	N A	N A	N A	N A	Only applies to trailing stop limit orders. The Currenex calculated limit rate on the order placed into the market, if a trailing stop limit order is triggered. It equals the MaxSlippage added/subtracted, depending on whether it's a buy or sell, to the stop trigger rate. Valid values are whole numbers >=0; e.g., a setting of 5 for EUR/USD would indicate 0.0005 points.
7598	MidMatchTriggerRate		N A	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	N A	Optional, From Mid Order
7599	MinTimeToLive		N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	Optional, From Mid Order
7600	MttlMatchingPreference		N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	Optional, From Mid Order
7601	InitialMatchRate		N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	For Mid (40=M) orders, WAMR Rate at t ₀ .
7602	InitialMatchTime		N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	N A	N A	For Mid (40=M) orders, match time at t ₀ .
6203	FixingDate		N	N	N A	N	N	N A	N	N	N	N	N	N	N	Fixing date for NDF
9121	FixingDate2		N	N	N A	N	N	N A	N	N	N	N	N	N	N	Fixing date for far leg swap NDF
		Component <RegulatoryTradeIDGrp>														Optionally provided USI information. Note: This is an optional component. Please contact Currenex Customer Support to enable.

Tag	Field Name		OrdType (40)													Comments
			3	4	A	C	F	M	P	R	V	W	X	Y	Z	
1907	NoRegulatoryTradeDs		N	N	N	N	N	N	N	N	N	N	N	N	N	1- Number of USI codes.
→	1903	RegulatoryTradeID	N	N	N	N	N	N	N	N	N	N	N	N	N	US ID
→	1905	RegulatoryTradeIDSource	N	N	N	N	N	N	N	N	N	N	N	N	N	USI Prefix
		End Component <RegulatoryTradeIDGrp>														
1430	VenueType		N	N	N	N	N	N	N	N	N	N	N	N	N	Present for MTF execution only
																Supported Value = M
Standard Trailer			Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.12 OrderReplace (FOREX)

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=G
37	OrderID	N	N	N	N	N	N	N	Y	Y	Y	N	The Currenex assigned ID of the order to be replaced. <u>Note: Please check details on optional use of tag 37 in “Order Cancel or Replace Using Client Assigned Order ID.”</u>
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The unique client ID assigned to the order to be replaced.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique client id for the <i>replacement</i> order. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected. Maximum ClOrdID length = 50 characters.
1	Account	N	N	N	N	N	N	N	N	N	N	N	The account (Subfund) name as agreed to by Currenex and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
21	HandlInst	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Instructions for how order is to be handled by Currenex.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair. Must match original order.
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	Tenor Code. Required for forwards and NDFs.
460	Product	N	N	N	N	Y	N	N	N	N	N	N	4 = Currency
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	SecurityType: FOR = Foreign exchange contract FXNDF = Non deliverable Forward
1018	NoInstrumentParties	N	N	N	N	N	N	N	N	N	N	N	Always 1
1019	InstrumentPartyID	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
1050	InstrumentPartyIDSource	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code
1051	InstrumentPartyRole	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell Must match side specified in original order.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Refer to Appendix for more details
38	OrderQty	N	N	N	N	N	Y	N	Y	Y	Y	N	Size of the order.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The following order types can be replaced:

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
													3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order M – Mid Match (Mid) Order R- Discretionary Order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
44	Price	N A	N	N	N	N	Y	N	N	Y	Y	N	Required for Limit orders, OrderType = 'F.' The spot or all-in forward rate at which the limit order is to be executed.
388	DiscretionInst	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	Used for Discretionary orders only. 0- Only accepted value
389	DiscretionOffset	N A	N A	N A	N A	N A	Y	N A	N A	N A	N A	N A	Used for discretionary orders only. Offset specified as an absolute value, i.e., 0.00007
99	StopPx	N	N	N A	N A	N A	N A	N A	N A	N A	N A	N A	Required for Stop orders, OrderType = '3.' The spot rate at which the stop order becomes effective.
15	Currency	N	N	N	N	Y	Y	N	N	N	N	N	The order amount in the currency specified in tag 15. Must match original order.
432	ExpireDate	N	N	N	N	N	N	N	N	N	N	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	N	N	N	N	N	N	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
76	ExecBroker	N	N	N	N	N	N	N	N	N	N	N	Used third-party transactions to express the deal executing institution's name.
121	ForexReq	N	N	N	N	N	N	N	N	N	N	N	For partially filled orders, allows user to specify if outstanding order amount is to be canceled. Valid values: N – In the event of a partial fill, outstanding order amount will NOT be canceled. Cancel replace will be rejected. Y – In the event of a partial fill, outstanding order amount will attempt to be canceled. Note: Default is set to 'N'.
110	MinQty	N	N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other order types.
7598	MidMatchTriggerRate	N A	N A	N A	N A	N	N A	N A	N A	N A	N A	N A	Only used to modify the Trigger Rate for a Mid (40=M) order.
58	Text	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
1430	VenueType	N	N	N	N	N	N	N	N	N	N	N	Required for MTF execution only. Supported Value = M
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.13 OrderCancelRequest (FOREX)

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=F

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
11	CIOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for this cancel request. Set to "OPEN_ORDER" to cancel all open orders for this client. Maximum CIOrdID length = 50 characters.
41	OrigCIOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned ID of the order to be canceled. Set to "OPEN_ORDER" to cancel all open orders for this client.
37	OrderID	N	N	Y	N	N	N	Y	N	N	Y	Y	Y	N	The Currenex assigned ID of the order to be canceled.
1	Account	N	N	N	N	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system.
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
76	ExecBroker	N	N	N	N	N	N	N	N	N	N	N	N	N	Used for firm identification in third-party transactions. This optional field is used to express the deal execution's institution name.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The currency pair. Note for canceling all open orders: Omit if using FIX 4.2. Set to 'NA' if using FIX 4.4.
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	N	Tenor Code.

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															Required for forwards and NDFs.
460	Product	N	N	N	N	N	Y	N	N	N	N	N	N	N	4 = Currency
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	N	N	SecurityType: FOR = Foreign exchange contract FXNDF = Non deliverable Forward
1018	NoInstrumentParties	N	N	N	N	N	N	N	N	N	N	N	N	N	Always 1
1019	InstrumentPartyID	N	N	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
1050	InstrumentPartyIDSource	N	N	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code
1051	InstrumentPartyRole	N	N	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order. 1 = Buy 2 = Sell Note for canceling all open orders: -Omit if using FIX 4.2 -Side (54) is required for FIX 4.4. Can be set to '1' or '2', but will be ignored.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Refer to Appendix for more details
58	Text	N	N	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
40	OrdType	Y	Y	Y	NA	NA	Y	NA	Y	Y	Y	Y	Y	NA	Order type. Must be present on cancel requests made for the following non primitive order types: 3 – Stop-Loss order 4 – Stop-Limit order A – Algo Order M – Mid Match (Mid) order P – Pegged order

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
															R- Discretionary Order V – Trailing Stop order W – OCO order X – IFD order Y – IFD OCO order
7552	IFDCancelType	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	This field is used and required for 40=X and 40 = Y. It represents cancel type for the complex order – complete or partial cancellation request. Valid values: 0 – partial cancel 1 – complete order cancel
7559	OpenOrders	N	N	N	N	N	NA	N	NA	N	N	N	N	N	Y - Cancel all open orders. Required when tags 11 and 37 = "OPEN_ORDER."
1430	VenueType	N	N	N	N	N	N	N	N	N	N	N	N	N	Required for MTF execution only. Supported Value = M
Standard Trailer		Y	Y		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.14 OrderCancelReject (FOREX)

Tag	Field Name	OrdType (40)													Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=9
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for the cancel request being rejected.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	ClOrdID for the order that could not be canceled or replaced.
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The Currenex ID for the order that could not be canceled or replaced. If the order id cannot be determined, i.e.,

Tag	Field Name	OrdType (40)												Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z
														CxlRejReason="Unknown order" or if the order is not active, "NONE" will be specified.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	8=Rejected Note: The treatment of this Tag is non-standard. The value is the status of the Order Cancel Request, not of any order and should not be processed.
1	Account	N	N	N	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system. Note: (Tag 1) Account can be present on CancelReject messages if the CancelRequest message is received whilst an order is being processed. If the order is in the process of being filled, the CancelReject message will subsequently be sent.
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Refer to Appendix for more details
434	CxlRejResponseTo	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies to what the reject is in response: 1 – Order Cancel Request 2 – Order Replace Request
102	CxlRejReason	N	N	N	N	N	N	N	N	N	N	N	N	Reason the order cancellation request was rejected:

Tag	Field Name	OrdType (40)												Comments
		3	4	A	C	F	M	P	R	V	W	X	Y	Z
														0=Order has already been filled 1=Order cannot be found 2=Check tag 58 for details 3=Status cannot be determined as order is currently in process. Execution Report returned, once processing completes will contain status.
58	Text	N	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message: "co Cancel Non Active" – Order is not active "clOrdId already exists" – Duplicate clOrderId has been received "co Cancel Failed I O C" – Cannot cancel an IOC order List - currency pairs, if any, not associated with an active book.
1430	VenueType	N	N	N	N	N	N	N	N	N	N	N	N	Present only for MTF execution Supported Value = M
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.15 PeggedOrderUpdate (FOREX)

PeggedOrderUpdate (PU) message supports both Pegged and Trailing Stop order updates.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	P	V	W	X	Y	Z	
	Standard Header	NA	NA	NA	NA	Y	Y	NA	NA	NA	NA	MsgType tag 35=PU
37	OrderID	NA	NA	NA	NA	Y	Y	NA	NA	NA	NA	Unique order identifier assigned by Currenex.
11	ClOrdID	NA	NA	NA	NA	Y	Y	NA	NA	NA	NA	Unique client specified order id.
41	OrigClOrdID	NA	NA	NA	NA	Y	Y	NA	NA	NA	NA	Client assigned order id. Will have the same value as ClOrdID (11).
40	OrdType	NA	NA	NA	NA	Y	Y	NA	NA	NA	NA	Order Type

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	P	V	W	X	Y	Z	
44	Price	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	Pegged Order price. If no market price is available to follow, no value will be sent and the order will be inactive at the time of the update.
99	StopPx	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	Adjusted Trailing Stop price = market rate +/- TrailBy (7587). If no market price is available to follow, no value will be sent and the order will be inactive at the time of the update.
1430	VenueType	N	N	N	N	N	N	N	N	N	N	Present for MTF execution only. Supported Value = M
	Standard Trailer	NA	NA	NA	NA	Y	Y	NA	NA	NA	Y	

8.3.16 OrderStatusRequest (FOREX)

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	P	R	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=H
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The Currenex assigned id of the order for which a status is being requested. Set to "OPEN_ORDER" to request status of all open orders.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique client ID of the order for which status is being requested. Set to "OPEN_ORDER" to request status of all open orders.
109	ClientID	N	N	N	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair of order in question. NOTE: set this to N/A when requesting all open orders.

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	P	R	V	W	X	Y	Z	
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	Tenor Code. Required for forwards and NDFs.
460	Product	N	N	N	N	N	N	N	N	N	N	N	N	4 – Currency Only accepted value Required if using FIX 4.4.
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	N	SecurityType: FOR = Foreign exchange contract FXNDF = Non deliverable Forward
1018	NoInstrumentParties	N	N	N	N	N	N	N	N	N	N	N	N	Always 1
1019	InstrumentPartyID	N	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
1050	InstrumentPartyIDSource	N	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code
1051	InstrumentPartyRole	N	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell 7 = Undisclosed (use when requesting all open orders).
40	OrdType	Y	Y	Y	N A	N A	Y	Y	Y	Y	Y	Y	N A	OrdType (40) must be specified on individual complex order status requests, where complex orders are defined as 3 – Stop-Loss order 4 – Stop-Limit order A – Algo Order P – Pegged order R – Discretionary Order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order CAVEAT: Do not specify OrdType (40) when OrderId (37) and ClOrdId (11) are set to "OPEN_ORDER." If OrdType (40) is specified

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	P	R	V	W	X	Y	Z	
														on an OPEN_ORDER status request – the behavior is not specified.
7559	OpenOrders	N	N	N	N	N	N	N	N	N	N	N	N	Y = requests all open orders. Must be set to 'Y' when tags 11 and 37 = "OPEN_ORDER." Returns a List Status message.
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.3.17 ListStatus (FOREX)

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	R	P	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35=N
66	ListID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex defined list ID.
429	ListStatusType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 2 (response type.)
82	NoRpts	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.
431	ListOrderStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1 (in bidding status).
83	RptSeq	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.
58	Text	N	N	N	N	N	N	N	Y	N	N	N	N	Descriptive text message.
68	TotNoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The total orders outstanding; will always be equal to NoOrders (73).
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Refer to Appendix for more details
Component <OrdListStatGrp>														
73	NoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Number of repeated fields to follow; will always equals TotNoOrders (68).
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order ID.
14	CumQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order status. Only outstanding order statuses are valid; i.e., 0 or 1.
151	LeavesQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount still outstanding for the order. For IFD and IFD OCO orders is the IF Leg outstanding amount.
84	CxlQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount canceled for the order. For IFD and IF OCO orders is the IF Leg canceled amount.

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	R	P	V	W	X	Y	Z	
59	TimelnForce	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	<p>Specifies how long an order remains in effect:</p> <p>0 – Day</p> <p>1 – Good Till Cancel</p> <p>3 – Immediate or Cancel</p> <p>4 – Fill or Kill</p> <p>6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included)</p> <p>X – Good for Seconds ExpireSecondsOrMilliseconds (7558) must also be included.</p> <p>Y – Good for milliseconds ExpireSecondsOrMilliseconds (7558) must also be included.</p> <p>TimelnForce (59) settings of Immediate or Cancel (59=3) and Fill or Kill (59=4) are not supported on any complex order types:</p> <p>3: Stop-Loss order</p> <p>4: Stop-Limit order</p> <p>A: Algo order</p> <p>P: Pegged order</p> <p>V: Trailing Stop order</p> <p>W: OCO order</p> <p>X: IFD order</p> <p>Y: IFD OCO order</p>
432	ExpireDate	N	N	N	N	N	N	N	Y	N	N	N	N	Present if order was submitted with TimelnForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	N	N	N	Y	N	N	N	N	Present if order was submitted with TimelnForce (59) = GTD and ExpireDate (432) is not specified.
6	AvgPx	Y	Y	Y	Y	Y	N	Y	Y	N	Y	Y	Y	If the order has prior partial fills, equals the Volume Weighted Average Price (VWAP). Equals 0.0 for orders without any partial fills. For IFD and IF OCO this field represents VWAP of IF Leg.
58	Text	N	N	N	N	N	N	N	Y	N	N	N	N	Descriptive text message.
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex order ID.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair for the order
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	Tenor code
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	R	P	V	W	X	Y	Z	
40	OrdType	Y	Y	Y	N	N	Y	Y	Y	Y	Y	Y	N	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order A – Algo Order C – Market order F – Limit order P – Pegged order R – Discretionary order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
957	NoStrategyParameters	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	NA	Number of strategy parameters.
958	StrategyParameterName	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	NA	Strategy parameter name
960	StrategyParameterValue	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	NA	Value for strategy parameter
7547	IFDIIfOrdStatus	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD order status for If leg. Conditionally required if OrdType = "X" or "Y". Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired
7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD order then leg VWAP price.
7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD order then leg amount, currently executed.
7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD order then leg amount, still outstanding.
7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	If the order has prior partial fills on the Leg1, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType = O or (Y and IFDThenOrdType = W).
7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	Total amount of OCO Leg2 executed in a chain of partial fills.
7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	If the order has prior partial fills on the Leg2, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType = O or (Y and IFDThenOrdType = W).
7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 executed in a chain of partial fills.
1430	VenueType	N	N	N	N	N	N	N	N	N	N	N	N	Present for MTF execution only. Supported Value = M
End Component <OrdListStatGrp>														

Tag	Field Name	OrderType (40)												Comments
		3	4	A	C	F	R	P	V	W	X	Y	Z	
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.4 US Treasury Securities Instrument Specific Application Messages

8.4.1 TradingSessionStatus (US Treasury Securities)

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35=h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	State of the trading session: 2 = Open 5 = Pre-Close
58	Text	N	Descriptive text message.
	Standard Trailer	Y	

8.4.2 BusinessMessageReject (US Treasury Securities)

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35=j
45	RefSeqNum	N	MsgSeqNum of rejected message.
372	RefMsgType	Y	The MsgType of the FIX message being rejected.
380	BusinessRejectReason	Y	Code to identify reason for this reject message. 0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditional Required Field Missing
	Standard Trailer	Y	

8.4.3 SecurityListRequest (US Treasury Securities)

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType tag 35=x
320	SecurityReqID	Y	Unique security request ID.

Tag	Field Name	Req'd	Comments
559	SecurityListRequestType	Y	4 = AllSecurities
263	SubscriptionRequestType	N	Valid values: 0 = Snapshot (default) 1 = Snapshot plus Updates 2 = Unsubscribe
Standard Trailer		Y	

8.4.4 SecurityList (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header			Y	MsgType tag 35=y		
320	SecurityReqID		Y	Unique security request ID.	String	
322	SecurityResponseID		Y	Security response ID.	String	
560	SecurityRequestResult		Y		Int	0 = Valid Request 1 = Invalid Request
393	TotNoRelatedSym		N	Used to indicate the total number of securities being returned for this request. Only sent in the event of a fragmented message	Int	
893	LastFragment		N	Indicates whether this is the last fragment in a sequence of message fragments. Not sent if message is not fragmented	Boolean	N = Not Last Message Y = Last Message
Component <SecListGrp>						
146	NoRelatedSym		Y		Int	
Component <Instrument>						
→	55	Symbol	Y	Instrument Symbol	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
→	48	SecurityID	N	Unique security ID assigned to instrument <ul style="list-style-type: none">Required for Outright Treasury Instruments.Not sent for Spread Instruments	String	CUSIP
→	22	SecurityIDSource	N	Identifies class of Security ID <ul style="list-style-type: none">Required for Outright Treasury Instruments.Not sent for Spread Instruments	String	1 = CUSIP
→	460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
→	167	SecurityType	Y	Supported values as shown	String	Outright US Treasuries: <ul style="list-style-type: none"> TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none"> MLEG
→	541	MaturityDate	N	Date of Maturity. Not sent for Spread Instruments	Date	Any acceptable business day
→	225	Issue Date	N	Date of Issue. Not sent for Spread Instruments	Date	Any acceptable Business Day
→	228	Factor (TicSize)	Y	Acceptable price increment for instrument	float	Acceptable Increment <ul style="list-style-type: none"> Outright Instruments: Specified in terms of either Price, Discount Rate or Yield Spread Instruments: Specified in terms of Allowable Basis Point Differential. Value for WI Rolls set to 0.125. Value for all others set to 0.04
→	223	CouponRate	N	Not Sent for Treasury Bills or WI outright instruments. Also not sent for Spread Instruments	Percentage	Coupon Rate (if applicable)
End Component <Instrument>						
→	64	SettleDate	N	Default Settlement Date. Not Sent for Spread Instruments	Date	Any business day
→	423	PriceType	Y		Int	Outright Instruments: 1 = Price (percent of par) 4 = Discount 9 = Yield

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
						Spread Instruments: 6 = Rate Differential (Quoted in Basis Points difference)
Component <InstrumentLegSecListGrp> - only for Spread Instruments						
→	555	NoLegs	N		Int	2 is the only value
Component <InstrumentLeg> - only for Spread Instruments						
→→	600	LegSymbol	N	Symbol for Underlying Instrument	String	Tenor
→→	601	LegSymbolSfx	N	SymbolSfx for Underlying Instrument	String	State
→→	602	LegSecurityID	N	Security ID of Underlying Instrument	String	CUSIP
→→	603	LegSecurityIDSource	N	Identifies Class of Security ID for Underlying Leg	String	1 = CUSIP
→→	609	LegSecurityType	N	Security Type of Underlying Leg	String	TBILL, TNOTE, TBOND
→→	611	LegMaturityDate	N	Maturity Date for Underlying Instrument	Date	Any business day
→→	249	LegIssueDate	N	Issue Date for Underlying Instrument	Date	Any business day
→→	615	LegCouponRate	N	Coupon Rate for Underlying Instrument	Percentage	Coupon Rate (if applicable)
→→	623	LegRatioQty	N	Security Multiplier for 1 unit of Spread Instrument	Float	Quantity specified for spread instrument multiplied by quantity specified in LegRatioQty totals the quantity for the underlying leg
→→	624	LegSide	N	Specifies the direction of transaction on underlying Leg corresponding with purchase of Spread Instrument		Buy = 1 Sell = 2
→→	257	LegCreditRating (Underlying Instrument Role)	N	Role of Underlying Leg in Spread Instrument	String	Anchor Calculated
→→	556	LegCurrency	N	Leg Currency	String	USD
End Component <InstrumentLeg>						
End Component <InstrumentLegSecListGrp>						

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
End Component <SecListGrp>					
Standard Trailer					

8.4.5 SecurityStatus (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=f		
324	SecurityStatusReqID	Y	Unique security request ID (value provided in tag 320).	String	
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
48	SecurityID	N	Unique security ID assigned to instrument <ul style="list-style-type: none">Required for Outright Treasury Instruments.Not sent for Spread Instruments	String	CUSIP
22	SecurityIDSource	N	Identifies class of SecurityID <ul style="list-style-type: none">Required for Outright Treasury Instruments.Not sent for Spread Instruments	String	1 = CUSIP
460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
167	SecurityType	Y	Supported values as shown	String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					Spread Instruments: • MLEG
541	MaturityDate	N	Date of Maturity. Not sent for Spread Instruments	Date	Any business day
225	IssueDate (First Fixing Date)	Y	The date the offering is issued. Not sent for Spread Instruments	Date	Any business day
228	Factor (TicSize)	Y	Acceptable price increment for instrument	float	Acceptable Increment • Outright Instruments: Specified in terms of either Price, Discount Rate or Yield • Spread Instruments: Specified in terms of Allowable Basis Point Differential. Value for WI Rolls set to 0.125. Value for all others set to 0.04
223	CouponRate	N	Not Sent for Treasury Bills or WI outright instruments. Also not sent for Spread Instruments	float	Coupon Rate (if applicable)
End Component <Instrument>					
64	SettlDate	Y	Default Settlement Date. Not Sent for Spread Instruments	Date	Any business day
423	PriceType	Y		Int	Outright Instruments: 1 = Price (percent of par) 4 = Discount 9 = Yield Spread Instruments: 6 = Rate Differential (Quoted in Basis Points difference)
Component <InstrumentLegSecListGrp> - only for Spread Instruments					

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
555	NoLegs	Y		Int	2 is the only value
Component <InstrumentLeg> - only for Spread Instruments					
600	LegSymbol	Y	Symbol for Underlying Instrument	String	Tenor
601	LegSymbolSfx	Y	SymbolSfx for Underlying Instrument	String	State
602	LegSecurityID	Y	Security ID of Underlying Instrument	String	CUSIP
603	LegSecurityIDSource	Y	Identifies Class of Security ID for Underlying Leg	String	1 = CUSIP
609	LegSecurityType	Y	Security Type of Underlying Leg	String	TBILL, TNOTE, TBOND
611	LegMaturityDate	N	Maturity Date for Underlying Instrument	Date	Any business day
249	LegIssueDate	N	Issue Date for Underlying Instrument	Date	Any business day
615	LegCouponRate	N	Coupon Rate for Underlying Instrument	Percentage	Coupon Rate (if applicable)
623	LegRatioQty	Y	Security Multiplier for 1 unit of Spread Instrument	Float	Quantity specified for spread instrument multiplied by quantity specified in LegRatioQty totals the quantity for the underlying leg
624	LegSide	Y	Specifies the direction of transaction on underlying Leg corresponding with purchase of Spread Instrument		Buy = 1 Sell = 2
257	LegCreditRating (Underlying Instrument Role)	Y	Role of Underlying Leg in Spread Instrument	String	Anchor Calculated
556	LegCurrency	Y	Leg Currency	String	USD
End Component <InstrumentLeg>					
End Component <InstrumentLegSecListGrp>					
326	SecurityTradingStatus	Y		Int	17 – Ready 18 – Not Available
Standard Trailer					

8.4.6 MarketDataRequest (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType tag 35=V		
262	MDReqID		Y	An ID assigned by the client to the Market Data Request.	String	To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
263	SubscriptionRequestType		Y	Specifies the data request type. A Snapshot + Updates request is for the current state of the market and all subsequent updates	String	Valid values: 1 = Snapshot + Updates (Subscribe) 2 = Unsubscribe
264	MarketDepth		Y	Depth of market for Book Snapshot.	Int	0 = Full Book 1 = Top of Book
265	MDUpdateType		N	Required if SubscriptionRequestType = Snapshot + Updates (1):	Int	1 = Incremental Refresh
266	AggregatedBook		Y		boolean	N = Incremental Refresh Y = Aggregate
Component <MDReqGrp>						
267	NoMDEntryTypes		Y	Number of MDEntryType fields being requested.	Int	2 for bid and offer
→	269	MDEntryTYPe	Y	Market Data entries types list:	char	0 = Bid 1 = Offer
End Component <MDReqGrp>						

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Component <InstrmtMDReqGrp>						
146	NoRelatedSym		Y	Number of related symbols in the request.	Int	This value is always equal to ‘1’ in current version.
→	Component <Instrument>					
→	55	Symbol	Y	Instrument Symbol.	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
→	460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
→	167	SecurityType	N	Supported value as shown	String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none">MLEG
	End Component <Instrument>					
Standard Trailer						

8.4.7 TickerMarketDataRequest (US Treasury Securities)

Tag	Field Name		Req'd	Comments		
			UST	Description	Type	Restrictions
Standard Header			Y	MsgType tag 35=V		
262	MDReqID		Y	An ID assigned by the client to the Market Data Request.	String	Required if message is in response to a Market Data Request. To unsubscribe to market data, the same ID must be sent and with tag 263 = 2.
263	SubscriptionRequestType		Y		char	Data request type: T – Trade Ticker (Subscribe). 2 – Disable previous Snapshot + Update Request (Unsubscribe).
264	MarketDepth		Y	Depth of market for book	Int	snapshot: 1 = Top of Book.
265	MDUpdateType		Y		Int	1 – Incremental Refresh.
Component <MDReqGrp>			Y			
267	NoMDEntries		Y	Supported values: 1 - single entry	Int	
→	269	MDEntryType	Y	Requested Market Data type	char	Supported values: 2 – Trade.
End Component <MDReqGrp>			Y			
Component <InstrmtMDReqGrp>						

Tag	Field Name		Req'd	Comments		
			UST	Description	Type	Restrictions
146	NoRelatedSym		Y	Number of related symbols in the request: 1 – only value supported.	Int	
→	Component <Instrument>					
→	55	Symbol	Y	Instrument Symbol.	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
→	460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
→	167	SecurityType	Y	Supported values as shown	String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none">MLEG
→	End Component <Instrument>		Y			
Standard Trailer			Y			

8.4.8 MarketDataRequestReject (US Treasury Securities)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=Y

262	MDReqID	Y	An ID assigned by the client to the Market Data Request. To unsubscribe to market data, the same ID must be sent with tag 263 = 2.
281	MDReqRejReason	N	Text description of the rejection.
58	Text	N	Free format text
Standard Trailer			

8.4.9 MarketDataPriceIncremental (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType tag 35=X		
262	MDReqID		Y	An ID assigned by the client to the Market Data Request.	String	To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
Component < MDIncrGrp >						
268	NoMDEntries		Y	Number of entries following.	Int	
→	279	MDUpdateAction	Y	The Market Data update action type. It must be the first field in the repeating group.	char	The only valid values are 0 = New 2 = Delete
→	269	MDEntryType	Y	A list of all the Market Data entries types the requesting firm is interested in receiving.	char	0 = Bid 1 = Offer
→	278	MDEntryID	Y	Market data identifier. There is only one MDEntry active at any one time.	String	

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
				<p>A market data update message with a MDUpdateAction = 0 (New) should replace any active entry with the same MDEntryID (278).</p> <p>A market data update message with MDUpdateAction (279) = 2 (Delete) indicates any active entry with the same MDEntryID should be deleted.</p>		
Component <Instrument>						
→	55	Symbol	Y	Instrument Symbol.	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
→	460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
→	167	SecurityType	N		String	Outright US Treasuries: <ul style="list-style-type: none"> • TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none"> • MLEG
End Component <Instrument>						

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
→	282	MDEntryOriginator	N	Originator of a Market Data Entry. Present on full non-aggregated book attributed market data updates.	String	
→	270	MDEntryPx	N	The actual rate. Required when MDUpdateAction = New(0)	Price	
→	271	MDEntrySize	N	Required when MDUpdateAction = New(0) and MDEntryType = Bid(0),	Qty	
→	110	MinQty	N	Present when requesting non-aggregated market data, if enabled. Displays the minimum amount an order can fill for up to one (1) million.	Qty	
→	346	NumberOfOrders	N	Used in an Aggregated Book to show how many individual entries make up an MDEntry	Int	
→	58	Text	N		String	
End Component < MDReqGrp >						
Standard Trailer						

8.4.10 Ticker MarketDataIncrementalRefresh (US Treasury Securities)

Tag	Field Name		Req	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType tag 35=X		
262	MDReqID		Y	An ID assigned by the client to the Market Data Request. Required if message is in response to a Market Data Request.	String	To unsubscribe to market data, the same ID must be sent and with tag 263 = 2.
Component <MDIncrGrp>						
268	NoMDEntries		Y	Number of entries in Market Data message	Int	1 only value
→	279	MDUpdateAction	Y	The Market Data update action type	char	0 - New
→	269	MDEntryType	Y	Requested Market Data type	char	Supported values: 2 – Trade
→	Component <Instrument>					
→	55	Symbol	Y	Instrument Symbol.	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
→	460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
→	167	SecurityType	Y	Supported values as shown	String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND

Tag	Field Name		Req	Instrument Requirements		
				Description	Type	Restrictions
						Spread Instruments: <ul style="list-style-type: none"> MLEG
→	End Component <Instrument>					
→	270	MDEntryPx	Y	The actual rate on the market data entry.	Price	Traded Price / Rate
→	7562	TickerType	Y	The Market Data types the requester is interested in receiving:	char	G = Given P = Paid
→	60	TransactTime	Y	Time of execution in GMT	Time	
→	271	MDEntrySize	N	Dealt amount (NON Aggregated Mode). Dealt aggregated amount (Aggregated Mode)	Qty	
→	110	MinQty	N	Dealt amount (Aggregated Mode)	Qty	
End Component <MDIncrGrp>						
Standard Trailer						

8.4.11 NewOrderSingle (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=D		

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
11	CIOrdID	Y	Client assigned unique order identifier.	String	
Component block <Parties>					
453	NoPartyIDs	N	Number of PartyIDs to follow		Only for use with FIX 4.4
448	PartyID	N	Optionally used to specify or limit target parties with whom an order can be matched when PartyRole (452) = 1. Repeat this field to specify multiple targets. Valid values must be obtained from Currenex.		Only for use with FIX 4.4
452	PartyRole	N	1 – Executing Firm (Currenex defined entity) 3 - Used if trading on behalf of 'Client ID'		Only for use with FIX 4.4
End Component block <Parties>					
109	ClientID	N	Used for firm identification in third-party transactions.	String	Order routing relationship must be assigned by The Exchange in order for tag 109 to be used.
1	Account	N	The account (SubFund id) name as agreed to by Exchange and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.	String	
21	HandlInst	Y	1 = Automated execution	char	1
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
167	SecurityType	N		String	Outright US Treasuries: • TBILL, TNOTE, TBOND Spread Instruments: • MLEG
End Component <Instrument>					
54	Side	Y	Order side	char	1 = Buy 2 = Sell
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.	Timestamp	YYYYMMDD-HH:MM:SS.sss
38	OrderQty	Y	The order amount. Outright instruments are expressed in notional amount. Spread Instruments are expressed in number of contracts.	number	One million expressed as 1000000
40	OrdType	Y	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					Z – Iceberg
44	Price	Y/NA	Limit rate for Limit orders.	Price (float)	Y if OrdType is 2 or 4 else NA
99	StopPx	Y/NA	The rate at which the stop order becomes effective.	Price (float)	Y if OrdType is 3 or 4 Else NA
432	ExpireDate	Y/N	Required when TimeInForce = GTD and ExpireTime (126) is not specified. Optional when Bid or Offer is for an order. Cannot specify both ExpireDate (432) and ExpireTime (126) in one Market Data Entry.	LocalMktDate	YYYYMMDD
126	ExpireTime	Y/N	Required when TimeInForce = GTD and ExpireTime is not specified. Optional when Bid or Offer is for an order. Cannot specify both ExpireDate (432) and ExpireTime (126) in one Market Data Entry.	UTCTimestamp	YYYYMMDD-HH:MM:SS
59	TimeInForce	N	Specifies how long an order remains in effect.	char	0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) X – Good for Seconds (the

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					ExpireSeconds field must also be included)
110	MinQty	N	The minimum quantity for which the order can be executed.	Qty (float)	Setting MinQty (110) = OrderQty (38) Nprevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce values.
58	Text	N		String	
210	MaxShow	N		Qty	Used on Iceberg orders to specify the display amount
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field.	Currency (String)	USD
7558	ExpireSeconds	N	Required when TimeInForce = Good for Seconds. Must be expressed in whole seconds.	Int	positive number
7534	StopSide	Y/NA	Required if stop order	Int	If this is a stop order then 1 - Bid 2 – Offer Else NA

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
7567	NoBrokerMatchID	N	Number of repeated BrokerMatchID fields to follow. Must be present if BrokerMatchID is present.	Int	Only supported if using FIX 4.2
7561	BrokerMatchID	N	Optional field used to specify or limit target parties with whom an order can be matched. Repeat this field to specify multiple targets.	string	Valid values must be obtained from Currenex. Only supported if using FIX 4.2
Standard Trailer		Y			

8.4.12 ExecutionReport (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=8		
37	OrderID	Y	Unique order identifier assigned by the Exchange.	String	If 150 = 8 (Rejected), is set to “UNKNOWN.” Note: this is not the same as the completed trade id, which appears in tag 17, ExecID.
11	ClOrdID	Y	Client assigned unique order identifier.	String	
41	OrigClOrdID	Y	Original client assigned order id submitted on the order.	String	

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
109	ClientID		N	Used for firm identification in third-party transactions.	String	Fix 4.2
<ContraGrp>						
382	NoContraBrokers		N	1 for non-anonymous hubs, omitted otherwise.	Char	
→	375	ContraBroker	N	On non-anonymous hubs, shows the end maker on trade.	String	
End Component <ContraGrp>						
76	ExecBroker		N	The executing counterparty on the trade.	String	Fix 4.2
17	ExecID		Y	Completed trade identifying number.	String	If tag 150 = 0 and 39 = 0, trade has not been completed yet, shows an internally generated Cx number, e.g., 10813_76982. For a chain of partial fills will contain a draft order id. If tags 150 = 2 and 39 = 2, shows the final executed trade id. If 150 = 8 (Rejected), is set to “UNKNOWN”.
20	ExecTransType		Y	Execution transaction type	char	Fix 4.2 Supported values: 0 = New

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					1 = Cancel 3 = Status
150	ExecType	Y	The execution report's type. Contains one more value than tag 39, OrderStatus.	char	Supported values: 0 = New 2 = Fill (FIX 4.2) 4 = Canceled 5 = Replace 8 = Rejected C = Expired F = Fill (FIX 4.4)
39	OrdStatus	Y	The current state of chain of orders, e.g., when there are partial fills. Has the same scope as OrderQty, CumQty, LeavesQty, and AvgPx.	char	Supported values: 0 = New 1 = Partial filled 2 = Filled 4 = Canceled 5 = Replaced 8 = Rejected C = Expired
103	OrdRejReason	N	Optional with ExecType = 8, Rejected.	Int	
1	Account	N	The account (SubFund id) name as agreed to by Exchange and the client or else defaulted by the system. A	String	

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
			FIX connection can have one or more trading accounts.		
64	SettlDate	N	Settlement Date	Date	Not sent if ExecType =0, New; 4, Canceled; or 8, Rejected. Also not sent for Spread Instruments
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
48	SecurityID	N	Unique security ID assigned to instrument. Not sent for messages associated with Spread Instruments	String	CUSIP
22	SecurityIDSource	N	Identifies class of SecurityID. Not sent for messages associated with Spread Instruments	String	1 = CUSIP
460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
167	SecurityType	N		String	Outright US Treasuries: <ul style="list-style-type: none"> • TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none"> • MLEG

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
541	MaturityDate	N	The maturity date. Not sent for Spread Instruments.	Date	
225	IssueDate	N	The date the offering is issued. Not sent for Spread Instruments	Date	Any business day
223	CouponRate	N	Coupon Rate. Not sent for Spread Instruments	Percent	
End Component <Instrument>					
54	Side	Y	Order side	char	1=Buy 2=Sell
38	OrderQty	Y	The order nominal amount. Order Quantity for Spread Instruments expressed in number of contracts	number	999999999.99
40	OrdType	N	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order Z – Iceberg Required for most cases except ExecType = 8 or 6

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
44	Price	Y/NA	Limit rate for Limit orders.	Price (float)	Y if OrdType is 2 or 4 else NA
99	StopPx	N/NA	The rate at which the stop order becomes effective.	Price (float)	N if OrdType is 3 or 4 Else NA
210	MaxShow	NA/Y	Maximum amount shown on an iceberg order		Only applicable for OrdType = Z
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field.	Currency (String)	USD
32	LastShares	N	Quantity bought/sold for this fill.	Qty	Present when ExecType (150) =2.
31	LastPX	N	Price at which the current or last fill was made.	Price	Not sent for status requests.
151	LeavesQty	Y	Order amount open for further execution.	Qty	If the OrdStatus 39 = 4, C, the order is no longer active and LeavesQty can = 0. Otherwise LeavesQty = OrderQty – CumQty. Not sent if ExecType = 8, or if the entire order is canceled, ExecType = 4, Canceled.

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
14	CumQty	Y	Total amount of an order currently executed in a chain of partial fills.	Qty	Not sent if ExecType = 8, Rejected, or if the entire order is canceled, ExecType = 4, Canceled.
6	AvgPX	N	The average price at which the order was filled or partially filled.	Price	Not sent if ExecType = 8, Rejected, or if the entire order is canceled, ExecType = 4, Canceled.
75	TradeDate	N	Trade date.	Date	
60	TransactTime	N	Time at which the order request was initiated or released by the trader or trading system.	Timestamp	YYYYMMDD-HH:MM:SS.sss
Component <YieldData>					
236	Yield	N	Yield. Not sent for Spread Instruments	Percentage	
End Component <YieldData>					
110	MinQty	N	The minimum quantity for which the order can be executed.	Qty (float)	Setting MinQty (110) = OrderQty (38) Nprevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce values.

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
58	Text		N	Descriptive text message.	String	
Component<InstrmtLegExecGrp>			Present for Executions on Spread Instruments Only			
555	NoLegs		N	Number of Legs present	INT	2 is only supported value
→	Component<InstrumentLeg>					
→	600	LegSymbol	N	Tenor of Underlying Instrument	String	
→	601	LegSymbolSfx	N	State of Underlying Instrument	String	
→	602	LegSecurityID	N	Unique Security ID assigned to Underlying Instrumnet	CUSIP	
→	603	LegSecurityIDSource	N	Identifies the class of Security ID	String	1 = CUSIP
→	607	LegProduct	N	Standard Codes as Specified	INT	6 (Government)
→	609	LegSecurityType	N	Indicates type of Security of this leg	String	TBILL TNOTE

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
						TBOND
→	611	LegMaturityDate	N	The Maturity Date of the Underlying Security	Date	
→	249	LegIssueDate	N	The Date the Underlying Security was Issued	Date	
→	615	LegCouponRate	N	Coupon Rate of Underlying Security	Percent	
→	624	LegSide	N	Direction of Trade for Underlying Security	Char	1 = Buy 2 = Sell
→	556	LegCurrency	N	Currency of Underlying Security	String	USD
→	566	LegPrice	N	Price at which this underlying security was filled	Float	
→	588	LegSettleDate	N	Settlement Date of Underlying Trade	Date	
→	EndComponent<InstrumentLeg>					

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
637	LegLastPx	N	Traded Price for Underlying Security	Price	
654	LegRefID	N	Trade ID for Underlying Leg	String	
2017	LegYield	N	Yield to Maturity of Underlying Leg	Percent	
1418	LegLastQty	N	Quantity of Underlying Leg	Float	
End Component<InstrmntLegExecGrp>					
7530	BelowMin	N	If = "Y," indicates that the remaining amount of the order is below the Exchange trading minimum and no more fills are possible. An execution report indicating the outstanding amount has been canceled will be sent by the system.	char	Y, N
7534	StopSide	Y/NA	Required if stop order	Int	Required field if tag 40 = 3 or tag 40 = 4. Acceptable values equal 1 - Bid 2 – Offer

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					Else NA
7566	PrimeBroker	N	Identifies the prime broker on the trade. Only present if a prime broker relationship exists.	String	
7585	MatchingType	N	When match is done defines if order was aggressed or aggressor in the book.	Int	1 - aggressor 2 – aggressed NOTE: this tag is only supported for Fill (Trade) messages.
Standard Trailer					

8.4.13 OrderReplace (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=G		
37	OrderID	N	The Exchange assigned ID of the order to be replaced.	String	
109	ClientID	N	Used for firm identification in third-party transactions.	String	Fix 4.2
41	OrigClOrdID	Y	The unique client ID assigned to the order to be replaced.	String	

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
11	CIOrdID	Y	Unique client id for the replacement order. Note that this identifier will be used in CIOrdID field of the Cancel Reject message if the replacement request is rejected.	char	
21	HandlInst	Y	Instructions for how order is to be handled	String	Supported values: 2
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
460	Product	Y	Standard codes as specified	int	6 (Government) 12 (Spread Instruments)
167	SecurityType	N		String	Outright US Treasuries: <ul style="list-style-type: none"> • TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none"> • MLEG
End Component <Instrument>					
54	Side	Y	Order side	char	1=Buy 2=Sell
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.	Timestamp	YYYYMMDD-HH:MM:SS.sss

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
38	OrderQty	N	The order nominal amount. Order Quantity for Spread Instruments expressed in number of contracts	number	One million expressed as 1000000
40	OrdType	Y	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order Z – Iceberg (not in IRS)
44	Price	Y/NA	Limit rate for Limit orders.	Price (float)	Y if OrdType is 2 or 4 else NA
99	StopPx	Y/NA	The rate at which the stop order becomes effective.	Price (float)	Y if OrdType is 3 or 4 Else NA
432	ExpireDate	N	Required when TimeInForce = GTD and ExpireTime (126) is not specified. Optional when Bid or Offer is for an order. Cannot specify both ExpireDate (432) and ExpireTime (126) in one Market Data Entry.	LocalMktDate	YYMMDD
126	ExpireTime	N	Required when TimeInForce = GTD and ExpireTime is not specified. Optional when Bid or Offer is for an order. Cannot specify both ExpireDate (432) and ExpireTime (126) in one Market Data Entry.	UTCtimestamp	YYYYMMDD-HH:MM:SS

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
110	MinQty	N	The minimum quantity for which the order can be executed.	Qty (float)	Setting MinQty (110) = OrderQty (38) Nprevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce values.
58	Text	N	Descriptive Text Message	String	
Standard Trailer					

8.4.14 OrderCancelRequest (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=F		
41	OrigCISordID	Y	The unique client ID assigned to the order to be replaced.	String	
37	OrderID	N	The Exchange assigned ID of the order to be replaced.	String	
11	CISordID	Y	Unique client id for the replacement order. Note that this identifier will be used in CISordID field of the Cancel Reject message if the replacement request is rejected.	char	
109	ClientID	N	Used for firm identification in third-party transactions.	String	Fix 4.2
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI, OTR, OLD)
460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
167	SecurityType	N		String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
					Spread Instruments: • MLEG
End Component <Instrument>					
54	Side	Y	Order side	char	1=Buy 2=Sell
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.	Timestamp	YYYYMMDD-HH:MM:SS.sss
58	Text	N	Descriptive text message	Sting	
40	OrdType	Y	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order Z – Iceberg
7559	Open Orders	N	Y = requests cancel all open orders. Must be set to 'Y' when tags 11 and 37 = "OPEN_ORDER."	char	
Standard Trailer					

8.4.15 OrderCancelReject (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=9		
37	OrderID	Y	The Exchange assigned ID of the order to be replaced.	String	
11	ClOrdID	Y	Unique client id for the replacement order. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.	char	
41	OrigClOrdID	Y	The unique client ID assigned to the order to be replaced.	String	
39	OrdStatus	Y	OrdStatus after cancel reject is applied. The current state of chain of orders. Takes all the same values as tag 150, ExecType, except for ‘X.’”	String	
109	ClientID	N	Third-party transaction identifier; an explicit value agreed to.	String	
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.	Timestamp	YYYYMMDD-HH:MM:SS.sss
434	CxlRejResponseTo	Y	Specifies to what the reject is in response.	Sting	Values: 1 – Order Cancel Request 2 – Order Replace Request
102	CxlRejReason	N	Reason the order cancellation request was rejected.	String	
58	Text	N	Descriptive text	String	

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
	Standard Trailer	Y			

8.4.16 OrderStatusRequest (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType tag 35=H		
37	OrderID	Y	The Exchange assigned id of the order for which a status is being requested.	String	
11	ClOrdID	Y	Unique client ID of the order for which status is being requested.	char	
109	ClientID	N	Used for firm identification in third-party transactions.	String	Fix 4.2
Component <Instrument>					
55	Symbol	Y	Instrument Symbol.	String	Tenor
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLD)
460	Product	Y	Standard codes as specified	Int	6 (Government) 12 (Spread Instruments)
167	SecurityType	N		String	Outright US Treasuries: <ul style="list-style-type: none">TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none">MLEG
End Component <Instrument>					
54	Side	Y	Order side	char	1=Buy 2=Sell
40	OrdType	Y	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order Z – Iceberg

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
7559	Open Orders	N	Y = requests all open orders. Must be set to 'Y' when tags 11 and 37 = "OPEN_ORDER."	char	Spec value changed from NA to N. No change to code
Standard Trailer					

8.4.17 ListStatus (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType tag 35=N		
66	ListID		Y	Exchange defined list ID.	String	
429	ListStatusType		Y		Int	Only value supported: 2 (response type.)
82	NoRpts		Y		Int	Only value supported: 1.
431	ListOrderStatus		Y		Int	Only value supported: 1 (in bidding status).
83	RptSeq		Y		Int	Only value supported: 1.
58	Text		N	Descriptive text message.	String	
68	TotNoOrders		Y	The total orders outstanding	Int	Always be equal to NoOrders (73).
60	TransactTime		Y	Time at which Exchange sent out the report.	timestamp	
Component <OrdListStatGrp>						
73	NoOrders		Y	Number of repeated fields to follow; will always equals TotNoOrders (68).	Int	
→	11	ClOrdID	Y	Client assigned order ID.	String	
→	14	CumQty	Y	Total amount of an order currently executed in a chain of partial fills.	Qty	
→	39	OrdStatus	Y	Order status. Only outstanding order	Char	

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
				statuses are valid; i.e., 0 or 1.		
→	151	LeavesQty	Y	Order amount still outstanding for the order.	Qty	
→	84	CxlQty	Y	Order amount canceled for the order.	Qty	
→	6	AvgPx	Y	If the order has prior partial fills, equals the Volume Weighted Average Price (VWAP). Equals 0.0 for orders without any partial fills.	Price	
→	59	TimeInForce	Y	Specifies how long an order remains in effect. If the value is X then the ExpireSeconds field must also be included		1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) X – Good for Seconds
→	432	ExpireDate	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.		
→	126	ExpireTime	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.		
→	37	OrderID	Y	Exchange order ID.		
→	Component <InstrumentLeg>					
→	55	Symbol	<u>Y</u>	Instrument Symbol.	String	Tenor
→	65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI, OTR, OLD)
→	460	Product	Y	Standard codes as specified	int	6 (Government) 12 (Spread Instruments)
→	167	SecurityType	N		String	Outright US Treasuries:

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
						<ul style="list-style-type: none"> TBILL, TNOTE, TBOND Spread Instruments: <ul style="list-style-type: none"> MLEG
→	48	SecurityID	N	Unique security ID assigned to instrument. Not sent for Spread Instruments.	String	CUSIP
→	22	SecurityIDSource	N	Identifies class of SecurityID. Not sent for Spread Instrumnets.	String	1 = CUSIP
→	End Component <InstrumentLeg>					
→	54	Side	Y	Side of order:	char	1 = Buy 2 = Sell
→	40	OrdType	Y	Order type.	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order
Standard Trailer						

Appendices

Appendix A Coordinated Universal Time (UTC) Format

All time and date formats must be in Coordinated Universal Time (UTC), more commonly known as Greenwich Mean Time (GMT). The formats of various dates as defined by the World Wide Web Consortium (W3C) are listed below. Further explanation of UTC Timestamps can be found at: <http://fixwiki.fixprotocol.org/fixwiki/UTCTimestampDataType>.

- Year:
YYYY (2003)
- Year and month:
YYYYMM (200307)
- Complete date:
YYYYMMDD (20030716)
- Complete date plus hours and minutes:
YYYYMMDD-hh:mm (20030716-19:20)
- Complete date plus hours, minutes and seconds:
YYYYMMDD-hh:mm:ss (20030716-19:20:30)
- Complete date plus hours, minutes, seconds and milliseconds
YYYYMMDD-hh:mm:ss.mmm (20030716-19:20:30.183)

where

YYYY = four digit year
 MM = two digit month (01=January, etc.)
 DD = two digit day (01 through 31)
 hh = two digit hour (00 through 23) (am/pm NOT allowed)
 mm = two digit minute (00 through 59)
 ss = two digit second (00 through 59)
 mmm = three digit millisecond (000 – 999)

Appendix B Supported Currency Pairs and Precious Metals

Currenex supports over one hundred (100) executable streaming currency pairs and six (6) precious metals. Refer to “Currenex Defined Tenors and Supported ESP Currency and Precious Metal Pairs” document for complete details.

Currenex supports all active US Treasury securities, with the following identifiers:

- Tag 55 (Symbol) is used to communicate the original tenor of the security. Supported tenors include 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 7Y, 10Y, and 30Y
- Tag 65 (SymbolSfx) is used to communicate the state of instrument. Supported states include WI, OTR, OLD, OLD1, OLD2.....OLDn

Appendix C TransactTime (Tag 60)

The following table describes how (Tag60) TransactTime field is used based on message types:

Message Type	Transaction Time
New Order Single	Time at which the order was submitted
Execution Report	Fills: Time at which the trade occurred. Other Events: Time at which the initial order was submitted
Order Cancel Request	Time at which the initial order was submitted

Message Type	Transaction Time
Order Replace Request	Time at which the replace was submitted
Order Cancel Reject	Time at which the reject occurred.
List Status	Time at which the report was sent

Appendix D Currenex Customized Tags

Tag	Field Name	Message(s) Populated by Tag
6203	FixingDate	Security List (35=y), Execution Report (35=8)
7530	BelowMin	Execution Report (35=8)
7533	OCOLeg2Side	New Order Single (35=D)
7534	StopSide	New Order Single (35=D); Execution Report (35=8)
7535	IFDThenType	New Order Single (35=D); Execution Report (35=8)
7536	IFDThenSide	New Order Single (35=D); Execution Report (35=8)
7537	IFDThenPrStopRate	New Order Single (35=D); Execution Report (35=8)
7538	IFDThenPrLimitRate	New Order Single (35=D); Execution Report (35=8)
7539	IFDThenPrStopSide	New Order Single (35=D); Execution Report (35=8)
7540	OCOLeg1LimitRate	New Order Single (35=D); Execution Report (35=8)
7541	OCOLeg2Type	New Order Single (35=D); Execution Report (35=8)
7542	OCOLeg2StopRate	New Order Single (35=D); Execution Report (35=8)
7543	OCOLeg2StopSide	New Order Single (35=D); Execution Report (35=8)
7544	OCOLeg2StopLimitRate	New Order Single (35=D); Execution Report (35=8)
7545	IFDFillSide	Execution Report (35=8)
7546	OCOLegId	Execution Report (35=8)
7547	IFDIIfOrdStatus	Execution Report (35=8); List Status (35=N)
7548	OCOLeg1AvgPx	Execution Report (35=8); List Status (35=N)
7549	OCOLeg1CumQty	Execution Report (35=8); List Status (35=N)
7550	OCOLeg2AvgPx	Execution Report (35=8); List Status (35=N)
7551	OCOLeg2CumQty	Execution Report (35=8); List Status (35=N)
7552	IFDCancelType	Order Cancel Request (35=F)
7553	OCOLeg2Side	Execution Report (35=8)
7554	IFDThenAvgPx	List Status (35=N)
7555	IFDThenCumQty	Execution Report (35=8); List Status (35=N)
7556	IFDThenPrLeavesQty	Execution Report (35=8); List Status (35=N)
7558	ExpireSecondsOrMilliseconds	New Order Single (35=D)

Tag	Field Name	Message(s) Populated by Tag
7559	OpenOrders	Order Cancel Request (35=F); Order Status Request (35=H)
7560	Attributed Prices	Market Data Request (35=V)
7561	BrokerMatchId	New Order Single (35=D)
7566	PrimeBroker	Execution Report (35=8)
7567	NoBrokerMatchIds	New Order Single (35=D)
7569	IFDIIfType	New Order Single (35=D); Execution Report (35=8)
7570	IFDIIfStopRate	New Order Single (35=D); Execution Report (35=8)
7578	PeggedOrdType	New Order Single (35=D); Execution Report (35=8)
7579	PeggedOrdSide	New Order Single (35=D); Execution Report (35=8)
7580	PeggedOrdOffset	New Order Single (35=D); Execution Report (35=8)
7581	PeggedOrdDiscretion	New Order Single (35=D); Execution Report (35=8)
7582	PeggedOrdAtOrBetter	New Order Single (35=D); Execution Report (35=8)
7583	PeggedOrdProtect	New Order Single (35=D); Execution Report (35=8)
7585	MatchingType	Execution Report (35=8)
7587	TrailBy	New Order Single (35=D); Execution Report (35=8)
7588	MaxSlippage	New Order Single (35=D); Execution Report (35=8)
7589	InitialTriggerRate	New Order Single (35=D)
7598	MidMatchTriggerRate	New Order Single (35=D); Execution Report (35=8)
7599	MinTimeToLive	New Order Single (35=D); Execution Report (35=8)
7600	MttlMatchingPreference	New Order Single (35=D); Execution Report (35=8)
7601	InitialMatchRate	Execution Report (35=8)
7602	InitialMatchTime	Execution Report (35=8)
9121	FixingDate2	Execution Report (35=8)

Revision History

Revision Number	Revision Date	Page Number	Update
1	5 September 2012	28	Section 7.3.4: Market Data Request Message (MsgType = Y) Tag 58 added as text reason for rejection.
2	12 September 2012	32	Section 7.3.6: Comment added explaining the use of ExpireTime (Tag 126) regarding sliced orders.
3	25 September 2012	40, 52	Section 7.3.7 & 7.3.9: Removed text stating that LeaveQty (151), CumQty (14), and AvgPx (6) are not sent if ExecType = 8 or 4.
4	08 October 2012	6, 18, 32, 33, 64	Added Good for Milliseconds functionality (59 = Y).
5	09 October 2012	48	Section 7.3.8: Removed OrderQty (Tag 38) from the Execution Report for Demoted Trades.
6	10 October 2012	68, 69	Section 8.4 added.
7	20 November 2012	27-67	NDF support added throughout. Unique Swap Identifier (USI) added: Compliance ID (376) to Execution Report.
8	24 December 2012	43	Section 7.3.9: ContraGrp added to Execution Report.
9	21 March 2013	35	Section 7.3.8: Support added for fractional pips for pegged order offset.
10	30 April 2013	40, 46, 47, 48	Section 7.3.9 and 7.3.10: Removed (376). Added RegulatoryTradeIDGrp.
11	11 June 2013	5, 21, 31-56, 59, 60	Support added for discretionary orders (40=R) throughout.
12	25 June 2013	*	Support added for streaming forwards throughout.
13	26 February 2014	20	Section 6.6: Added that MaxShow and MinQty can be modified when updating or replacing an order.
14	28 March 2014	22, 59	Section 6.12 & 7.3.15: Clarified requirements for OrdType (40) and OrderId (37) on OrderStatusRequest (35=H) messages.
15	22 May 2014	7	Section 2.3.6: Added.
16	3 Nov 2014	26 - 65	Instrument Parties Component added to messages throughout to support cleared NDFs. SettlDate2 (193), FixingDate2 (9121) add throughout to support streaming swaps.
17	16 March 2015	*	Support for US Treasuries added throughout document.

18	20 April 2015	77, 82, 86, 89, 92, 95	Only accepted value for SecurityType (167) on UST order-related messages, including <u>NewOrderSingle</u> , <u>ExecutionReport</u> , <u>OrderReplace</u> , <u>OrderCancelRequest</u> , <u>OrderStatusRequest</u> and <u>ListStatus</u> , is GOVT.
19	30 April 2015	25-95	SecurityType (167) is not required on UST specific <u>OrderReplace</u> , <u>OrderCancelRequest</u> , <u>OrderStatus</u> and <u>ListStatus</u> messages. Section 8.3: Added FOREX to the end of all message type names Section 8.4: Added US Treasury Securities to the end of all message type names
20	26 May 2015	73	Section 8.4.6: Added GOVT as the accepted value for SecurityType (167) on a UST MarketDataRequest message.
21	24 Sept 2015	10, 28, 32	Sections 4, 8.3.5, 8.3.8: Added a note that FIX 4.4 is required protocol for cleared NDF trading.
22	1 October 2015	10, 32	Section 4: Change Support version from FIX 4.2 to FIX 4.4. Section 8.3.8: Made Currency (460) required.
23	23 October 2015	37	Section 3.7.8: Updated the description for PeggedOrdOffset (7580).
24	29 October 2015	32, 37, 76, 79	Sections 7.3.8 and 7.4.9: Added support for targeting/limiting executing counterparties using the Parties Component for FIX 4.4.
25	17 November 2015	6-7, 19, 34 81	Sections 2.4.1, 6.1, 7.3.8 : Added support for Smart IOC orders Section 7.4.10: Added ContraGrp to US Treasury Execution Report messages
26	2 February 2016	20, 50	Sections 6.4 and 7.3.10: Updated to reflect FIX 4.4 Timeout behavior.
27	9 March 2016	35, 42	Sections 7.3.8 and 7.3.9: Added support for MaxShow (210) on OCO Orders. Section 7.3.7_and_7.4.8: Added support for MinQty (110) for non-aggregated market data.
28	18 April 2016	10, 75, 83	Added Mid Support throughout Section 7.4.8: Market SecurityType (167) as not required. Section 7.4.10: Removed PriceType (423). Added note that SettlDate (64) is not sent when 150=0.
29	6 May 2016	58-59	Section 7.3.12: Added notes for canceling all open orders when using FIX 4.4.
30	16 May 2016	7, 20, 35	Section 6.1 and 7.3.8: Added support for ExpireSecondsorMilliseconds (7558) with Smart IOC.
31	27 May 2016	*	Changed references to midmatch orders to Mid.

32	5 July 2016	17-18, 33, 36, 81, 86	Merged with FIX Trade Ticker Spec. Sections 6.10, 8.3.6, 8.3.9, 8.4.7 and 8.4.10 added.
33	22 July 2016	79	Section 8.4.6: SecurityType (167) marked as not required.
34	2 November 2016	30, 32, 35, 43, 54, 57, 61, 64, 66, 67, 73	Section 8.3: Support for MTF added.
35	5 December 2016	36, 45, 68	Sections 8.3.17 and 8.3.11: FIX 4.4 Order Status behavior specified. Section 6.10: Updated default behavior for Ticker. Section 8.3.10 and 8.4.11: 3 Added as a valid value for PartyRole (452)
36	19 January 2017	8	Section 2.5 Smart IOC Limit and Smart IOC VWAP description updated. Section 8.4.16: Corrected MsgType.
37	24 February 2017	17	Section 6.1: Note on market depth.
38	1 May 2017	6	Section 2.1: Sliced orders supported only with FIX 4.2
39	31 May 2017	*	New client-facing template applied throughout.
40	26 June 2017	6, 31-51, 58-63, 63-70	<u>Message Details</u> : Replaced Sliced orders with Algo Orders.
42	3 July 2017	36	<u>NewOrderSingle</u> : Changed StrategyParameterValue (960) to milliseconds for slice interval (958=4).
43	26 July 2017	36	<u>NewOrderSingle</u> : Changed StrategyParameterValue (960) to pips for TOB offset (958=7).
44	17 August 2017	35	Changed references from Big to Full.
45	21 December 2017	64	Component <OrdListStatGrp> added to <u>Section 8.3.18</u> ListStatus message to indicate tags that can repeat.
46	9 January 2018	*	Support for UST Spread Instruments added.
47	10 January 2018		Incremental changes for Spread Instruments, including: <ul style="list-style-type: none"> Added Maturity Date, Coupon Rate and Issue Date to InstrumentLeg Group of Security List and Security Status messages for Treasuries Added note that tag 64 is not sent for Executions on Spread Instruments

			<ul style="list-style-type: none"> Added Trade ID in InstrumentLegExecGrp of Execution Report Removed tag 527 from Execution Report
48	31 January 2018	61	<p>“List” description added to Text (58) on OrderCancelReject (35=9).</p> <p>Forex capitalized to FOREX in headings and where used as stand alone.</p>
49	5 February 2018	25, 39, 70, 115	Added Algo Order (40=A) to various mentions of Complex Orders. Various formatting changes.
50	19 March 2018	22, 56	<p><u>Time Outs</u>: Removed promoted trades scenario.</p> <p><u>Accounts and ClientID</u>: Included differences between FIX 4.2 and FIX 4.4 users.</p>
51	6 June 2018	*	Timeouts: Removed all timeout scenarios.
52	2 November 2018	20 45,46	<p>Added Section 7.3.1- Execution Report <OrderEventGrp></p> <p>Added Component block<OrderEventGrp> to ExecutionReport</p>
53	04 February 2019	*	Clarification indicating MDEntryID is not unique per session
54	13 March 2019	55	Specified tag 37 as required on OrderCancelRequest and OrderReplace for certain complex OrdType (tag 40).
55	03 April 2019	108	Appendix B Execution Report description updated.