Specification

FIX Orders Specification

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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.
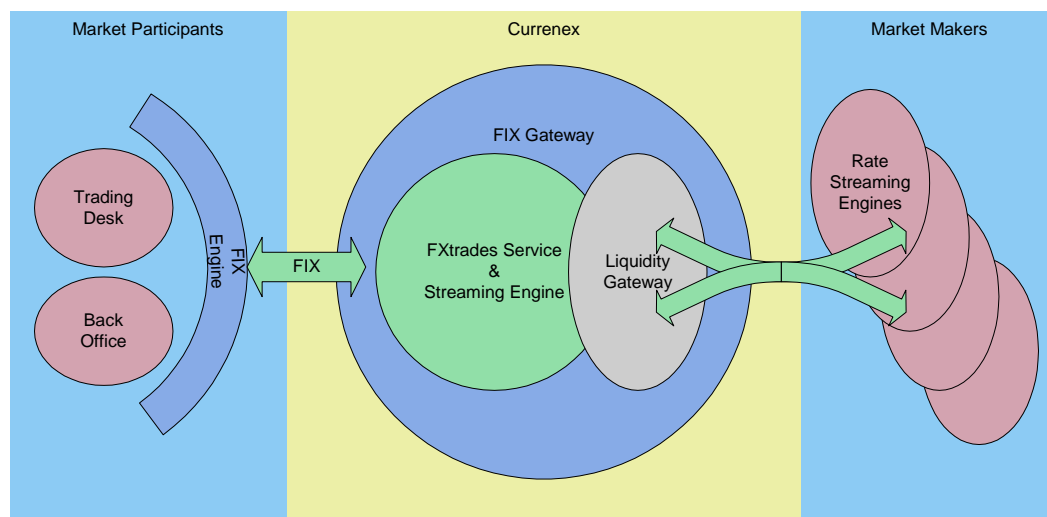
Figure 1: Currenex FIX Architecture.

2   PRODUCT OFFERING

2.1   Supported Instrument Types

The Currenex FIX service supports the following instrument types:

- Foreign Exchange
    - o   Spot
    - o   Deliverable Forwards and Swaps
    - o   FX Non Deliverable Forwards and Non Deliverable Swaps
- US Treasuries
    - o   Bills
    - o   Notes
    - o   Bonds

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.

- Sliced Order

    Sliced Orders are managed by the Currenex Complex Order server which carves the Block Amount into slices which are then submitted over a period of time to the book for matching.

- 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 MidX 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 MidX Specification.

2.3   Other features

2.4   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.

2.4.1   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.

Expiry Condition	Description
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 passed, if the order has not been executed, it is automatically expired by Currenex.
Smart IOC Limit	An order will fully sweep the book. If no match is found, it is resubmitted to the book as an IOC order. Contact your account representative to have this expiry type enabled. Only supported using FIX 4.4.
Smart IOC VWAP	Orders target an average rate permitting partial fills at possibly different rates to achieve an overall fill at the average. Contact your account representative to have this expiry type enabled. Only supported using FIX 4.4.

2.4.2   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.

2.4.3   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 canceled on an order that has been partially filled. Cancel requests can be rejected by the system if the order is currently being processed.

2.4.4   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 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.

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

2.4.5 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).

2.4.6 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."

2.4.7 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.
  - o   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 MPs 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

5.2 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	--->	**Market Data Request** (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

5.2.1 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. This applies to Full Book Aggregated Subscriptions only. To request this setting and for more information, contact Currenex Customer Support at support@currenex.com.

5.2.2 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.

5.2.3 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.

5.2.4 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.

5.2.5 Handling MDEntryID

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

The MDEntryId (278) is unique per instrument within a single session.

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.

5.2.6   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, AttibutedPrices (7560) = Y are sent on the Market Data request.

5.2.7   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.

5.2.8   Market Data Subscription Message Flow

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

Market Participant   Currenex

Example of **MarketDataRequest – Subscribe** message body
262=1 263=1 264=1 265=1 266=Y 267=2 269=0 269=1 146=1 55=AUD/CAD

Example of **MarketDataIncrementalRefresh** message body – **New Prices**
262=1 268=2 279=0 269=0 278=A0001 55=AUD/CAD 270=1.1847 15=AUD 271=5000000 346=1 279=0 269=1 278=A0002 55=AUD/CAD 270=1.1849 15=AUD 271=7500000 346=2

Example of **MarketDataIncrementalRefresh** message body – **Delete Prices**
262=1 268=2 279=2 269=0 278=A0001 55=AUD/CAD 270=1.1847 15=AUD 271=5000000 346=1 279=2 269=1 278=A0002 55=AUD/CAD 270=1.1849 15=AUD 271=7500000 346=2

Example of **MarketDataRequest** - **Unsubscribe** message body
262=1 263=2 264=1 265=1 266=Y 267=2 269=0 269=1 146=1 55=AUD/CAD

Figure 3: Example market data messages

5.2.9   Message Limits

Currenex maintains a FIX message limit. If a session breeches 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.

5.3 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 below 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
Order Fill is Timed Out			
	<---	**ExecutionReport** (150=9)	send order fill timeout 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			
request order status	--->	**OrderStatusRequest** (7559=N - optional)	

Market Participant	Direction	Message info	Currenex
	<---	**ExecutionReport** (150=0, 1, 2, 4 or C; 39=0, 1, 2, 4 or C) - if order was found, otherwise - (20=3; 150=8, 58='description')	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

6   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)

6.1   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 TimeInForce (59) field.

Supported TimeInForce 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 TimeInForce = 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.

6.2   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.

6.3   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.

6.4   Time Outs

Note: This section applies only to customers receiving prices directly from banks. Customers connected to hubs are never subject to time outs and can ignore this section.

Customers receiving streams directly from a bank can be subject to deal time outs. When a bank fails to respond to an order request within a specified period of time, currently two (2) seconds, an execution report will be sent with ExecType (150) = 9, indicating the order's status is in an indeterminate state that must be resolved manually.

Upon resolving the true state of the trade with the matching bank, the Currenex Customer Support Desk will either manually "promote" the order to filled or "demote" it to cancel. An execution report will then be sent out with the resolved status: 150 = G for promoted trades and 150 = H for demoted trades.

CAVEATS:

1. Regardless of the OrderStatus (39) value, an Execution Report with ExecType (150) = 9 must not be treated as a fill.

2. Generally, an execution report returns the state of any individual fills as well as the overall status of the order. However, on execution reports for promoted/demoted trades:

    - ExecType (150) and OrdStatus (39) refer only to the specific execution at hand, not the entire order.
    - LeavesQty (151) is not calculated and will always be returned as zero (0).
    - CumQty (14) applies only to the current fill, not the cumulative fills on the order, and is set equal to LastShares (32).

    For example, consider a EUR/USD day limit order submitted to buy three (3) million EUR with partial fills allowed:

    - The order matches with two separate makers for 1M each.
        - One maker completes its fill, the other times out.
        - The remaining 1M stays outstanding.

- The timeout is subsequently resolved and manually demoted.

Even though the timeout matched for 1M has been demoted, the overall completed order amount returned on order status requests will continue to show two (2) million.

6.5   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. The appropriate entity is indicated on the OrderSingle message by setting ClientID (109) to an id defined under the target entity. 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.

6.6   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 Sliced orders.

6.7   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 cancelation is successful.

6.8   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.

6.9   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
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."

6.10   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.

6.11   Order Processing Exceptions

Note: Customers connected to hubs are never subject to time outs and can ignore this section.

If a rate streamed directly by a bank and the rate on an outstanding order match, Currenex sends the MM that streamed the rate an execution request. Currenex expects to receive an acceptance message within a specified number of seconds, usually 10.   If no response is received within this time, the order is placed in an exception state. Currenex will notify the responsible MM and the MP.

An Execution Report message has three amount related fields:

- OrderQty (38) – the amount for which the order is placed.

- LeavesQty (151) – the amount left over, if any, after a fill. Most meaningful with partial fills.

- CumQty (14) – the total amount filled on the order including the latest fill.

If the MM does not respond within the configured time, e.g., 10 seconds, Currenex will NOT mark the fill as executed. However, it will continue to decrement the LeavsQty (151) and increment the CumQty (14) fields. The Execution Report will have a value of "9" in the ExecType (150) field. If an exception occurs on the last partial fill needed to complete an order, the parent order is closed.

The Currenex Support Desk is automatically notified of an order placed in an exception state. It will work to resolve the issue through an out-of-band process. Ultimately, the exception will either be filled or rejected. The MP will be notified of the outcome directly by the Currenex Support Desk.

6.12   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, 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.

6.13   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. If the OrderStatusRequest is for all open orders, the Account field is not mandatory.

6.14   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.

7   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.

7.1   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.

7.2   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)

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7.3   Forex Instrument Specific Application Messages

7.3.1   Trading Session Status (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	

7.3.2   Business Message Reject (Forex)

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

Tag	Field Name	Required	Comments
	Standard Trailer	Y	

7.3.3 Security List Request (Forex)

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = 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	

7.3.4 Security List (Forex)

Tag	Field Name	Req'd	Comments	Instr Info Example		
	Standard Header	Y	MsgType = 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	

Tag	Field Name	Req'd	Comments	Instr Info Example		
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 transactions Forward value date for forwards and NDF	20121126	20121228	20140613
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
	End Component <Instrument>					
End Component <SecListGrp>						
Standard Trailer		Y				

7.3.5   Market Data Request (Forex)

Tag	Field Name		Required	Comments
	Standard Header		Y	MsgType tag 35 = V
262	MDReqID		Y	A unique 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
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

Tag	Field Name		Required	Comments
				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>				
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.
Standard Trailer			Y	

7.3.6 Market Data Request Reject (Forex)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35 = Y
262	MDReqID	Y	A unique 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	

7.3.7   Market Data Incremental (Forex)

Tag	Field Name		Required	Comments
Standard Header			Y	MsgType tag 35 = X
262	MDReqID		Y	A unique 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. There is only one MDEntry active at any one time. MDEntryID (278) is unique per instrument and session. A market data update message with a MDUpdateAction = 0 (New) should replace any active entry with the same MDEntryID (278). 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>				

Tag		Field Name	Required	Comments
→	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	Present when requesting non-aggregated market data, if enabled. Displays the minimum amount an order can fill for up to 1(one) million.
	346	NumberOfOrders	N	Used in an Aggregated Book to show how many individual orders make up an MDEntry
	58	Text	N	Text field used to describe the Market Data Entry.
End Component <InstrmtLegGrp>				
Standard Trailer			Y	

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7.3.8 New Order Single (Forex)

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	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>		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)
															4 – FCM
End Component block <Parties>		N	N	N	N	N	N	N	N	N	N	N	N	N	
21	HandlInst	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
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

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
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 C – Market order F – Limit order M- Mid Match (MidX) order P – Pegged order R- Discretionary Order U – Sliced 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 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.
44	Price	NA	Y	NA	Y	N	NA	Y	Y	Y	NA	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	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	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

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															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.
															Note: Excluding fixed time, ExpireTime (126) is not used to set the expiry time on sliced orders, but to define the sliced order schedule.
59	TimeInForce	N	N	N	N	N	N	N	N	N	N	N	N	N	Specifies how long an order remains in effect:
															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)
															V – Smart IOC VWAP
															W – Smart IOC Limit
															X – Good for Seconds ExpireSecondsOrMilliseconds (7558) must also be included,
															Y – Good for milliseconds ExpireSecondsOrMilliseconds (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
															P: Pegged order
															R: Discretionary order
															U: Sliced order
															V: Trailing Stop order
															W: OCO order
															X: IFD order
															Y: IFD OCO order

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
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	NA	NA	NA	NA	NA	N	N	NA	NA	N	NA	NA	Y	Used on Iceberg and discretionary orders to specify the display amount.
388	DistrectionInst	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	0 – Only accepted value, related to displayed price.
389	DiscretionOffset	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	For Discretion Orders (40=R) only. Specifies the discretion as an absolute value, i.e., 0.0007
957	NoStrategyParameters	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Number of strategy parameters
958	StrategyParameterName	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Supported Values: 0 - Sliced Order Strategy 1 - StartTime 2 - Slice Interval 3 - Slice Amount 4 - Randomized Time 5 - TOB Constraint
960	StrategyParameterValue	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Value for strategy parameter
7558	ExpireSecondsOrMilliseconds	N	N	N	N	NA	N	NA	N	N	N	N	N	N	Required when TimeInForce = Good for Seconds (X) or Good for Milliseconds (Y). Must be expressed in whole integer Optional when TimeInForce = Smart IOC (V) or (W). Expressed as whole milliseconds. Contact Currenex Customer Support for millisecond minimum values and required increments. Default minimum time is 250ms.
7534	StopSide	Y	Y	NA	NA	NA	NA	NA	NA	Y	NA	N	Y	NA	Valid values: 1 - Bid 2 – Offer Defaults to Side (54) if not specified for OrdTypes = X and Y. Mandatory field for

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															OrdTypes 3, 4, and Y.
7569	IFDIfType	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order W – OCO (tag 40=Y only)
7536	IFDThenSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	Valid values: 1 – Buy 2 – Sell Required for OrdType (40) = X or Y. Note: only opposite to Side (54) value is supported.
7570	IFDIfStopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA		Y	NA	IFD If leg stop rate. Required if IFDIfType (7569) = 3 or 4.
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	Done leg primitive stop rate. Required for OrdType (40) = X and IFDIfType (7569) = 3 or 4
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	If done then leg primitive limit rate. Required if OrdType (40) = X and IFDThenType (7535) = 4.
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD then leg for primitive limit rate. This field is required for OrdType (40) = X. Valid Values: 1 - Bid 2 – Offer
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg 1 limit rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenType (7535) = W.
7541	OCOLeg2Type	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	Valid values: 1 – Buy 2 – Sell If not specified, defaults

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															to the leg 1 setting.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg 2 stop rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenOrdType (7535) = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg 2 stop side. Required if OCOLeg2Type (7541) = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	OCO leg 2 stop-limit rate. Required if OCOLeg2Type (7541) = 4.
7567	NoBrokerMatchIDs	N	N	N	N	NA	N	NA	N	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	NA	N	NA	N	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	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order
7579	PeggedOrdSide	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid (middle price between top of book bid and offer)
7580	PeggedOrdOffset	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	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	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order discretion pips. If not specified default value is set to 0. Can contain decimal,

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															e.g., 2.3.
7583	PeggedOrdProtect	NA	NA	NA	NA	NA	N	NA	NA	N	NA	NA	NA	NA	Pegged order protection size percentage. Values supported: 0.1….1.0. If not specified, but default set to 1.0.
7582	PeggedOrdAtOrBetter	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order's worst rate.
7587	TrailBy	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	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 hit this price. If left blank, the order will start trailing the market immediately.
7598	MidMatchTriggerRate	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	Optional Trigger Rate for MidX (40=M) orders.
7599	MinTimeToLive	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	Minimum time to live before a MidX (40=M) order can be cancelled or replaced. S – Short, 100 ms M - Medium, 2 seconds L – Long, 8 seconds
7600	MttlMatchingPreference	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	Matching Preference for MidX (40=M) orders. 1 – Match All 2 – All Except Short

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															3 – MTTL Equivalent
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

7.3.9   Execution Report: Sent for Order Related Requests (Forex)

This sections covers the standard Execution Report, containing ExecTransType (20) = 0, New and ExecTransType (20) = 3, Status. The Execution Report for promoted or demoted trades, containing ExecTransType (20) = 2, is described in a latter section.

Tag	Field Name	3	4	C	F	M	P	R	U	V	W	X	Y	Z	Comments
							OrdType (40)								Comments
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		
453	NoPartyIDs	N	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	N	FCM Party Legal Entity Identifier (LEI)
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	4 – FCM
End component block <Parties>															
Component <ContraGrp>															
382	NoContraBrokers	N	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	N	On non-anonymous hubs, shows the end

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															maker on trade.
	End Component <ContraGrp>														
17	ExecID	Y	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." If tags 150=9 and 39=1 or 2, shows the Currenex assigned trade id for a timed out trade.
20	ExecTransType	N	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	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 9 = Suspended C = Expired F = Fill (FIX 4.4)
39	OrdStatus	Y	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 same scope as OrderQty, CumQty, LeavesQty, and AvgPx. 0 = New 1 = Partial filled 2 = Filled 4 = Canceled 5 = Replaced

Tag	Field Name		OrdType (40)												Comments
			3	4	C	F	M	P	R	U	V	W	X	Y	Z	
																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	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	Instrument	N	N	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization

Tag	Field Name		OrdType (40)													Comments
			3	4	C	F	M	P	R	U	V	W	X	Y	Z	
		PartyRole														(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	N	N	Y	N	Y	N	N	N	N	N	N	Order Type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Market order F – Limit order M – Mid Match (MidX) order P – Pegged order R – Discretionary order U – Sliced 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		NA	Y	NA	Y	N	NA	Y	Y	N	Y	NA	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	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	Required for Stop orders, OrderType = 3. The spot rate at which the stop order becomes effective.
210	MaxShow		NA	NA	NA	NA	NA	NA	N	NA	NA	N	NA	NA	Y	Maximum amount shown on an iceberg or discretionary order.
388	DistrectionInst		NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	0 – Only accepted value, related to displayed price.
389	DiscretionOffset		NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	For Discretion Orders (40=R) only. Specifies the discretion as an

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															absolute value, i.e., 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 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.
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	Y	N	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

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															execution reports.
58	Text	N	N	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
957	NoStrategyParameters	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	Number of strategy parameters. NOTE: this component is only used in response to order status request
958	*StrategyParameterName*	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Strategy parameter name
960	*StrategyParameterValue*	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Value for strategy parameter
7530	BelowMin	N	N	N	N	NA	N	NA	N	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	NA	NA	NA	NA	NA	NA	N	NA	N	N	NA	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	NA	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
7569	IFDIfType	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order Optional for

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															OrdType = X. If not specified defaults to F.
7535	IFDThenType	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	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	IFDIfStopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD If leg stop rate. Required if IFDIfType (7569) = 3 oe 4
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD Then leg stop rate. Required if OrdType (40) = X.
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD then leg for primitive limit rate. This field is required for OrdType = X and IFDThenOrdType = 4.
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD then leg for primitive stop side. This field is required for OrdType = X. Valid Values: 1 – Bid 2 – Offer
7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	The average price at which Then leg that was filled or partially filled. This field is used for OrdType = "X".
7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	Total amount for Then Leg that currently executed in a chain of partial fills. This field is

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															required for OrdType = X.
7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	Amount, still outstanding for IFD order then leg. This field is required for OrdType =X.
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO limit rate for leg1. This field is required for OrdType = W or (Y and IFDThenOrdType = W).
7541	OCOLeg2Type	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	Valid values: 1 – Buy 2 – Sell If not specified, by default set to match Leg1.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO order stop rate for leg2. This field is required for OrdType = O or OrdType = Y together with IFDThenOrdType = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO stop side for leg2. This field is required for OCOLeg2Type = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO stop-limit rate for leg2. This field is required for OCOLeg2Type = 4.
7545	IFDFillSide	NA	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD Fill side. Required for OrdType = X and Y. 1 – If side 2 – Then side

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
7546	OCOLegId	NA	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO fill for leg id. This field is required for OrdType = Y and W. Valid values: 1 – Leg 1 2 – Leg 2.
7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	The average price at which OCO Leg1 was filled or partially filled.
7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	The average price at which OCO Leg1 was filled or partially filled.
7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7566	PrimeBroker	N	N	N	N	NA	N	NA	N	N	N	N	N	N	Identifies the prime broker on the trade. Only present if a prime broker relationship exists.
7578	PeggedOrdType	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order
7579	PeggedOrdSide	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid
7580	PeggedOrdOffset	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order offset pips. If not specified default value is set to 0.
7581	PeggedOrdDiscretion	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order discretion pips. If not specified default value is set to 0. Can contain decimal, e.g., 2.3.
7583	PeggedOrdProtect	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order protection size percentage. If not

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															specified, but default set to 1.0 – 100%.
7582	PeggedOrdAtOrBetter	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	Pegged order's worst rate.
7585	MatchingType	N	N	N	N	N	N	NA	N	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	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	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	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	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	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	NA	NA	Optional, From MidX Order
7599	MinTimeToLive	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	NA	Optional, From MidX Order

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
7600	MttlMatchingPreference	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	NA	Optional, From MidX Order
7601	InitialMatchRate	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	NA	For MidX (40=M) orders, WAMR Rate at t_0.
7602	InitialMatchTime	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	NA	NA	NA	For MidX (40=M) orders, match time at t_0.
6203	FixingDate	N	N	N	N	NA	N	N	N	N	N	N	N	N	Fixing date for NDF
9121	FixingDate2	N	N	N	N	NA	N	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.
1907	NoRegulatoryTradeIDs	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>														
	Standard Trailer	Y	Y	Y	Y	Y	Y		Y	Y	Y	Y	Y	Y	

7.3.10 Execution Report: Sent for Promoted or Demoted Trades (Forex)

Note: Only customers receiving prices directly from banks can receive Execution Reports with ExecTransType (20) =2. All other customers can ignore this section.

Execution Reports for promoted or demoted trades have ExecTransType (20) = 2, Correct, and differ from standard Execution Reports in that they refer only to the part of the order being filled or demoted, not the overall order, and that only the below tags can be populated.

Refer to section "Time Outs" for more details.

Tag	Field Name	Req'd	Comments

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType tag 35 = 8
37	OrderID	Y	Unique order identifier assigned by Currenex. Note: this is not the same as the completed trade id, which appears in tag 17, ExecID.
11	ClOrdID	Y	Client assigned order id to the current order action.
41	OrigClOrdID	Y	Original client assigned order id submitted on the order.
Component <Parties>		N	
453	NoPartyIDs	N	1 – Only supported value
448	PartyID	N	FCM Party Legal Entity Identifier (LEI)
447	PartyIDSource	N	N – When PartyID (448) is set to the party LEI
452	PartyRole	N	4 – FCM
End Component<Parties>			
17	ExecID	Y	Completed trade identifying number.
20	ExecTransType	Y	Execution transaction type: 2 = Correct, indicates a manually promoted or demoted trade.
19	ExecRefID	Y	The Currenex assigned trade id in ExecID (17) of the ExecutionReport for the time out; i.e., the report with 20=2, 150=9, and 39=1.
150	ExecType	Y	G – Trade Correct (Promoted) H – Trade Cancel (Demoted) 2 – Filled 4 – Canceled
39	OrdStatus	Y	2 – Filled

Tag	Field Name		Req'd	Comments
				4 – Canceled
1	Account		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	GMT forward value date.
55	Symbol		Y	The order currency pair.
65	SymbolSfx		N	Tenor code. Required for forwards and NDFs
167	SecurityType		N	FOR = Forex Contract, FXNDF = Non deliverable forward
Component <InstrumentParties>				
→	1018	NoInstrumentParties	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>				
54	Side		Y	Order side: 1 = Buy 2 = Sell
15	Currency		N	The dealt currency of the order. This is the currency for the amount specified in tag 38, OrderQty field.
32	LastShares		N	Quantity bought/sold for this fill. Present when ExecType (150) = 2.
31	LastPx		N	Price at which the current fill was made. Present when ExecType (150) = 2.
194	LastSpotRate		N	Spot rate for the current fill. Present when ExecType (150) = 2
195	LastForwardPoints		N	Forward points for the current non-NDF forward fill. Present when ExecType (150) = 2
151	LeavesQty		Y	0 - not calculated for promoted/demoted trades.

Tag	Field Name	Req'd	Comments
14	CumQty	Y	0 - not calculated for promoted/demoted trades.
75	TradeDate	N	Trade date. Trades completed after 5 pm ET show the next business day as the trade date.
60	TransactTime	N	Refer to Appendix for more details
6203	FixingDate	N	Fixing date for NDF
9121	FixingDate2	N	Fixing Date for far leg swap NDF
Component <RegulatoryTradeIDGrp>		N	Optionally provided USI information. Note: This is an optional component. Please contact Currenex Customer Support to enable.
1907	NoRegulatoryTradeIDs	N	1-Number of USI codes
→	1903	RegulatoryTradeID	N	USI ID
→	1905	RegulatoryTradeIDSource	N	USI Prefix
End Component <RegulatoryTradeIDGrp>			
Standard Trailer		Y	

7.3.11 Order Replace (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	N	N	N	N	The Currenex assigned ID of the order to be replaced. Note: Please check details on optional use of tag 37 in "Order Cancel or Replace Using Client Assigned Order ID."
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The unique client ID assigned to the order to be replaced.

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Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	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. 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.
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	NoInstrument Parties	N	N	N	N	N	N	N	N	N	N	N	Always 1
1019	InstrumentPa rtyID	N	N	N	N	N	N	N	N	N	N	N	Used to identify the clearing house. E.g., LCH, CME
1050	InstrumentPa rtyIDSource	N	N	N	N	N	N	N	N	N	N	N	D = proprietary/custom code
1051	InstrumentPa rtyRole	N	N	N	N	N	N	N	N	N	N	N	21 = Clearing Organization (DCO)

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
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: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order M – Mid Match (MidX) Order R- Discretionary Order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
44	Price	NA	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	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Used for Discretionary orders only. 0- Only accepted value
389	DiscretionOffset	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Used for discretionary orders only. Offset specified as an absolute value, i.e., 0.00007
99	StopPx	N	N	N	N	N	N	N	N	N	N	N	Required for Stop orders, OrderType = '3.' The spot rate at

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
				A	A	A	A	A	A	A	A	A	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.
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 specifiy 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	NA	NA	NA	NA	N	NA	NA	NA	NA	NA	NA	Only used to modify the Trigger Rate for a MidX (40=M) order.
58	Text	N	N	N	N	N	N	N	N	N	N	N	Descriptive text message.

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	R	V	W	X	Y	Z	
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

7.3.12   Order Cancel Request (Forex)

Tag	Field Name	OrdType (40)													Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = F
11	ClOrdID	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 ClOrdID length = 50 characters.
41	OrigClOrdID	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	N	N	Y	N	N	N	Y	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

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															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. Required for forwards and NDFs.
460	Product	N	N	N	N	Y	N	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

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Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
															(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	NA	NA	Y	NA	Y	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 M – Mid Match (MidX) order P – Pegged order R- Discretionary Order U – Sliced order V – Trailing Stop order W – OCO order X – IFD order Y – IFD OCO order

Tag	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	U	V	W	X	Y	Z	
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	NA	N	NA	N	N	N	N	N	N	Y - cancel all open orders. Required when tags 11 and 37 = "OPEN_ORDER."
	Standard Trailer	Y	Y	Y	Y		Y	Y	Y	Y	Y	Y	Y	Y	

7.3.13 Order Cancel Reject (Forex)

Tag	Field Name	OrdType (40)											Comments
		3	4	C	F	M	P	R	V	W	X	Y	Z	
	Standard Header	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	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	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	The Currenex ID for the order that could not be canceled or replaced. If the order id cannot be determined, i.e., 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	Field Name	OrdType (40)												Comments
		3	4	C	F	M	P	R	V	W	X	Y	Z	
														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: 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

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

7.3.14 Pegged Order Update (Forex)

Pegged Order Update (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
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.
	Standard	NA	NA	NA	NA	Y	Y	NA	NA	NA	Y	

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	P	V	W	X	Y	Z	
	Trailer											

7.3.15 Order Status Request (Forex)

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	P	R	U	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.
65	SymbolSfx	N	N	N	N	N	N	N	N	N	N	N	N	Tenor Code. Required for forwards and NDFs.
167	SecurityType	N	N	N	N	N	N	N	N	N	N	N	N	SecurityType: FOR = Foreign exchange contract

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	P	R	U	V	W	X	Y	Z	
														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	NA	NA	Y	Y	Y	Y	Y	Y	Y	NA	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 P – Pegged order R – Discretionary Order U – Sliced 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

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	P	R	U	V	W	X	Y	Z	
														(11) are set to "OPEN_ORDER." If OrdType (40) is specified 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	

7.3.16   List Status (Forex)

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	R	P	U	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
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.

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	R	P	U	V	W	X	Y	Z	
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.
59	TimeInForce	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies how long an order remains in effect:
														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 ExpireSecondsOrMilliseconds (7558) must also be included.
														Y – Good for milliseconds ExpireSecondsOrMilliseconds (7558) must also be included.
														TimeInForce (59) settings of Immediate or Cancel (59=3) and Fill or Kill (59=4) are not supported on any complex order types:
														3: Stop-Loss order
														4: Stop-Limit order
														P: Pegged order
														U: Sliced order
														V:Trailing Stop order
														W: OCO order
														X: IFD order
														Y: IFD OCO order

Tag	Field Name	OrderType (40)												Comments
		3	4	C	F	R	P	U	V	W	X	Y	Z	
432	ExpireDate	N	N	N	N	N	N	N	Y	N	N	N	N	Present if order was submitted with TimeInForce (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 TimeInForce (59) = GTD and ExpireDate (432) is not specified.
6	AvgPx	Y	Y	Y	Y	N	Y	Y	Y	NA	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
40	OrdType	Y	Y	N	N	Y	Y	Y	Y	Y	Y	Y	N	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Market order F – Limit order P – Pegged order R – Discretionary order U – Sliced order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
957	NoStrategyParameters	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Number of strategy parameters.
958	StrategyParameterName	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Strategy parameter name
960	StrategyParameterValue	NA	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Value for strategy parameter
7547	IFDIfOrdStatus	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

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

7.4   US Treasury Securities Instrument Specific Application Messages

7.4.1   Trading Session Status (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	

7.4.2   Business Message Reject (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	

7.4.3   Security List Request (US Treasury Securities)

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = x
320	SecurityReqID	Y	Unique security request ID.
559	SecurityListRequestType	Y	4 = AllSecurities

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

7.4.4 Security List (US Treasury Securities)

Tag		Field Name	Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header			Y	MsgType = 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	Y	Unique security ID assigned to instrument	String	CUSIP
→	22	SecurityIDSource	Y	Identifies class of Security ID	String	1 = CUSIP

Tag		Field Name	Required	Instrument Requirements		
				Description	**Type**	**Restrictions**
→	460	Product	Y	Standard codes as specified	int	6 (Government)
→	167	SecurityType	Y	Supported values as shown	String	TBILL, TNOTE, TBOND
→	541	MaturityDate	N	Date of Maturity	Date	Any acceptable business day
→	225	Issue Date	N		Date	Any acceptable Business Day
→	228	Factor (TicSize)	Y	Acceptable price increment for instrument	float	Acceptable increment; specified in terms of either Price, Discount Rate or Yield
→	223	CouponRate	N		Percentage	Coupon Rate (if applicable)
End Component <Instrument>						
→	64	SettleDate	N	Default Settlement Date	Date	Any business day
→	423	PriceType	Y		int	1 = Price (percent of par) 4 = Discount 9 = Yield
End Component <SecListGrp>						
Standard Trailer						

7.4.5 Security Status (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType = 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	Y	Unique security ID assigned to instrument	String	CUSIP
22	SecurityIDSource	Y	Identifies class of SecurityID	String	1 = CUSIP
460	Product	Y	Standard codes as specified	int	6 (Government)
167	SecurityType	Y	Supported values as shown	String	TBILL, TNOTE, TBOND
541	MaturityDate	N	Date of Maturity	Date	Any business day
225	IssueDate (First Fixing Date)	Y	The date the offering is issued.	Date	Any business day
228	Factor (TicSize)	Y	Acceptable price increment for instrument	float	Acceptable increment; specified as either Price, Discount Rate or Yield
223	CouponRate	N		float	Coupon Rate (if applicable)
End Component <Instrument>					
64	SettlDate	Y	Default Settlement Date	Date	Any business day

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
423	PriceType	Y		int	1 = Price (percent of par) 4 = Discount 9 = Yield
326	SecurityTradingStatus	Y		int	17 – Ready 18 – Not Available
Standard Trailer					

7.4.6 Market Data Request (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header			MsgType = V		
262	MDReqID	Y	A unique 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

Tag		Field Name	Required	Instrument Requirements		
				Description	Type	Restrictions
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>						
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)
➔	167	SecurityType	Y	Supported value as shown	String	GOVT
	End Component <Instrument>					
Standard Trailer						

7.4.7 Market Data Request Reject (US Treasury Securities)

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType = Y
262	MDReqID	Y	A unique 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 Treailer			

7.4.8 Market Data price incremental (US Treasury Securities)

Tag		Field Name	Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType = X		
262		MDReqID	Y	A unique 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**
				A market data update message with a MDUpdateAction = 0 (New) should replace any active entry with the same MDEntryID (278). A market data update message with MDUpdateAction (279) = 2 (Delete) indicates any active entry with the same MDEntryID should be deleted.		
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)
→	167	SecurityType	N		String	TBILL, TNOTE, TBOND
End Component <Instrument>						
→	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	Qty	

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
			minimum amount an order can fill for up to one (1) million.		
→	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					

7.4.9   New Order Single (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Header		Y	MsgType = D		
11	ClOrdID	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)		Only for use with FIX 4.4

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
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
65	SymbolSfx	Y	Instrument Symbol Suffix	String	State (WI,OTR,OLDn)
460	Product	Y	Standard codes as specified	int	6 (Government)
167	SecurityType	N		String	Only supported value = GOVT
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 nominal amount.	number	One million expressed as 1000000

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Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
40	OrdType	Y	The type of order	char	1 – Market order 2 – Limit order 3 - Stop Loss order 4 - Stop-Limit order 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 | | | |

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7.4.10 Execution Report (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header			Y	MsgType = 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	
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.

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
					If 150 = 8 (Rejected), is set to "UNKNOWN".
20	ExecTransType	Y	Execution transaction type	char	Fix 4.2 Supported values: 0 = New 1 = Cancel 2 = Correct 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 FIX connection can have	String	

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
			one or more trading accounts.		
64	SettlDate	N	Settlement Date	Date	Not sent if ExecType =0, New; 4, Canceled; or 8, Rejected
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	String	CUSIP
22	SecurityIDSource	N	Identifies class of SecurityID	String	1 = CUSIP
460	Product	Y	Standard codes as specified	int	6 (Government)
167	SecurityType	N		String	Only supported value = GOVT
541	MaturityDate	N	The maturity date	Date	
225	IssueDate	N	The date the offering is issued	Date	Any business day
223	CouponRate	N	Coupon Rate	Percent	
End Component <Instrument>					
54	Side	Y	Order side	char	1=Buy 2=Sell

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Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
38	OrderQty	Y	The order nominal amount.	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
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

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
					LeavesQty can = 0. Otherwise LeavesQty = OrderQty – CumQty. Not sent if ExecType = 8, or if the entire order is canceled, ExecType = 4, Canceled.
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	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	
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 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					

7.4.11 Order Replace (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
Standard Header		Y	MsgType = 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	
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	
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)
167	SecurityType	N		String	Only supported value = GOVT
End Component <Instrument>					

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Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
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	N	The order nominal amount.	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	YYYMMDD
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	UTCTimestamp	YYYYMMDD-HH:MM:SS

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
			(126) in one Market Data Entry.		
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					

7.4.12 Order Cancel Request (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
Standard Header		Y	MsgType = F		
41	OrigClOrdID	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	ClOrdID	Y	Unique client id for the replacement order. Note that this identifier will be used in ClOrdID	char	

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
			field of the Cancel Reject message if the replacement request is rejected.		
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)
167	SecurityType	N		String	Only supported value = GOVT
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	

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
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					

7.4.13 Order Cancel Reject (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
Standard Header		Y	MsgType = 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	

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

7.4.14 Order Status Request (US Treasury Securities)

Tag	Field Name	Required	Instrument Requirements		
			Description	**Type**	**Restrictions**
Standard Header		Y	MsgType = F		
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	
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)
167	SecurityType	N		String	Only supported value = GOVT
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
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

Tag	Field Name	Required	Instrument Requirements		
			Description	Type	Restrictions
Standard Trailer					

7.4.15 List Status (US Treasury Securities)

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
Standard Header				MsgType = 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	

Tag		Field Name	Required	Instrument Requirements		
				Description	Type	Restrictions
→	39	OrdStatus	Y	Order status. Only outstanding order statuses are valid; i.e., 0 or 1.	Char	
→	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,

Tag	Field Name		Required	Instrument Requirements		
				Description	Type	Restrictions
						OTR, OLD)
→	460	Product	Y	Standard codes as specified	int	6 (Government)
→	167	SecurityType	N		String	Only supported value = GOVT
→	48	SecurityID	N	Unique security ID assigned to instrument	String	CUSIP
→	22	SecurityIDSource	N	Identifies class of SecurityID	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						

8   APPENDICES

8.1   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)

8.2   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

8.3   Transact Time (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	Time at which the corresponding status change occurred.
Order Cancel Request	Time at which the initial order was submitted
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

8.4   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)

Tag	Field Name	Message(s) Populated by Tag
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	IFDIfOrdStatus	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)
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	IFDIfType	New Order Single (35=D); Execution Report (35=8)
7570	IFDIfStopRate	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)

Tag	Field Name	Message(s) Populated by Tag
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)

8.5   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 Promoted or 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 NewOrderSingle, ExecutionReport, OrderReplace, OrderCancelRequest, OrderStatusRequest and ListStatus, is GOVT.
19	30 April 2015	25-95	SecurityType (167) is not required on UST specific OrderReplace, OrderCancelRequest, OrderStatus and ListStatus messages. Section 7.3: Added Forex to the end of all message type names Section 7.4: Added US Treasury Securities to the end of all message type names
20	26 May 2015	73	Section 7.4.6: Added GOVT as the accepted value for SecurityType (167) on a UST MarketDataRequest message.
21	24 Sept 2015	10, 28, 32	Sections 4, 7.3.5, 7.3.8: 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 7.3.8: 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 MidX 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.