



RealTick EMS – FIX

Technical Specification

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This document contains RealTick® EMS FIX technical specification information.



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Purpose and Intended Readers

The purpose of this Technical Specification is to provide basic information about FIX flow that may be sent by your firm to RealTick EMS for trading purposes. This Technical Specification does not constitute an offer of, or obligation to purchase, any RealTick EMS product or service.

The intended readers of this Technical Specification are business and technical personnel at your firm. Other of RealTick EMS's specifications with different purposes and for other intended readers may also be available upon request.

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Introduction

Definition

The Financial Information eXchange ("FIX") Protocol is a series of messaging specifications for the electronic communication of trade-related messages. It has been developed through the collaboration of banks, broker-dealers, exchanges, industry utilities and associations, institutional investors, and information technology providers from around the world. These market participants share a vision of a common, global language for the automated trading of financial instruments.

FIX is the industry-driven messaging standard that is changing the face of the global financial services sector, as firms use the protocol to transact in an electronic, transparent, cost efficient, and timely manner. FIX is open and free, but it is not software. Rather, FIX is a specification around which software developers can create commercial or open-source software, as they see fit. As the market's leading trade-communications protocol, FIX is integral to many order management and trading systems.

For more information, see <http://www.fixprotocol.org>

Connectivity Overview

Outbound: RealTick® EMS is the initiator and can be configured to reset sequence numbers either nightly or weekly.

Inbound: RealTick® EMS can be either the initiator or listener (*default*). Sessions must be reset on a daily basis and can be configured to reset up to 7 times per week. Sessions must remain down for at least 5 minutes when resetting. Your Ezesoft product consultant can configure different session times per your request. Session times are generally defined in EST or UTC.

Sessions are automatically configured with same-site backup hosting and off-site tertiary backup hosting is available upon request.

Version Support

RealTick® EMS currently supports FIX versions 4.0, 4.1, 4.2 (default), and 4.4. This specification describes a default 4.2 configuration.

Direct Order Routing

Direct Order Routing connections allow external FIX engine platforms to connect to the centralized RealTick® EMS trading system and route orders directly to RealTick® EMS routing network destination endpoints. This does not require trader intervention through a distributed RealTick® EMS terminal. Tag 57 is required to identify the specific destination.



Staged Orders

Staged Order connections allow external FIX engine platforms to create a ticket within the RealTick® EMS terminal in a specified trading account. This ticket can be claimed and worked on by one or more RealTick® EMS users.

Drop Copy

Drop Copy connections enable the RealTick® EMS to communicate actions taken within the RealTick® EMS, as well as broker/exchange level events, to a connected FIX engine.

Foreign Execution

Foreign Execution gateways enable a connected FIX engine platform to pass into the RealTick® EMS execution reports originally generated outside of the RealTick® EMS, .

Tagging Definitions

The **Required** column for Administration and Application messages has the following values:

- **Y** — The tag is required.
- **N** — The tag is not required.
- **N/S** — The tag is not supported.
- **C** — The tag is confidential.

Symbology

Equities

RealTick® EMS supports various combinations of Symbol (55) / SymbolSfx (65) and IDSource(22) / SecurityID(48). The earliest adopted format for equities was SIAC Symbol and Suffix notation but this has evolved to include additional formats.

Bloomberg, RIC, and RealTick® EMS codes are preferred as they include exchange information and therefore don't require tags ExDestiantion (100) and SecurityExchange (207). For SEDOL, RealTick® EMS dynamically assigns the ticker to the exchange with the highest volume, but a specific exchange can be targeted by including tag 100/207. ISIN and CUSIP are accepted but must be supplemented by tag 100/207 values in order to account for products that are listed on multiple exchanges.

While, the default expectation is RIC exchange codes, exchange values can be mapped on a client-by-client basis to provide flexibility. If incorrect or unknown exchange values are provided, the order is automatically rejected regardless of the status of 55/65 and 22/48.



Options

RealTick® EMS can accept an OPRA, RIC, Bloomberg, ISIN, and OSI representation and supports a wide range of stock options, index options, and future options.

Single-leg option orders are supported via Direct Order Routing, Staged Order, Drop Copy, and Foreign Execution connections. Multi-leg option orders are only supported via Direct Order Routing and Drop Copy connections and may require specific customizations and be subject to limitations on a broker-by-broker basis.

All options orders require tag 167 = OPT per the FIX standard.

Contact your Ezesoft product consultant or Eze.Solutions@ezesoft.com to confirm if the options product or market you are interested in is certified with your respective broker or counterparty.

Example: AAPL 06/16/2017 150 Call (Eze EMS symbol = +AAPL\16F7\150)

- **OPRA Symbology**

55=AAPL

77=O

167=OPT

200=201706

201=1

202=150.0000

205=16

Note: Alternate symbology can be included in addition to the tags outlined above. Any additional tags such as 203 and 204 will need to be coordinated on a case-by-case basis with your Ezesoft product consultant.

- **Bloomberg (shown with Yellowkey, but it can be excluded)**

22 = A

48 = AAPL US 06/16/17 C150 Equity

- **RIC**

22 = 5

48 = AAPLF161715000.U

Futures

RealTick® EMS can accept several forms of symbology for futures. Because they are unique across exchanges, Bloomberg + Yellowkey, RIC, or RealTick symbology are preferred. Bloomberg short codes can also be accepted but requires tags 100 or 207.

Outright futures orders are supported via Direct Order Routing, Staged Order, Drop Copy, and Foreign Execution connections. Future spread orders are supported via Direct Order Routing, Staged Order, Drop Copy, and Foreign Execution connections as well but may require specific customizations and be subject to limitations on a broker-by-broker basis. The RealTick® EMS is flexible and can support either 35 = D or 35 = AB messages on both FIX 4.2 and 4.4. Specific examples can be provided upon request.

All futures orders require tag 167 = FUT per the FIX standard, but can be amended for calendar spread orders.

Contact your Ezesoft product consultant or Eze.Solutions@ezesoft.com to confirm if the options product or market you are interested in is certified with your respective broker or counterparty.

Standard Message Header

The Standard Message Header is required to be at the beginning of each and every message. The tags found in the message header should not be found anywhere else other than inside the message header section of each message.

Tag	Field Name	Required	Comments
8	BeginString	Y	Identifies beginning of new message and protocol version. Always unencrypted, must be first field in message.
9	BodyLength	Y	Message length, in bytes, forward to the CheckSum field. Always be the second field in any message and must be unencrypted.
34	MsgSeqNum	Y	Integer message sequence number. Sequence numbers are used to guarantee the receipt and proper processing of all messages.
35	MsgType	Y	This field defines the FIX message type. It must be the third field in any FIX message and must be unencrypted.
43	PossDupFlag	N	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request.
49	SenderCompID	Y	Assigned value used to identify firm sending message.
50	SenderSubID	N	Used for firm identification in third-party transactions. Values are determined at the time of setup.
52	SendingTime	Y	Time of message transmission. Always expressed in UTC.
56	TargetCompID	Y	Assigned value to identify receiving firm.
57	TargetSubID	N	Used to identify the RealTick EMS destination. Default = STAGE Values are determined at the time of setup.
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number.
115	OnBehalfOfCompID	N	Used for firm identification in third-party transactions. Values will be determined at the time of setup.
116	OnBehalfOfSubID	N	Used for firm identification in third-party transactions. Values are determined at the time of setup.

Continues on next page



Tag	Field Name	Required	Comments
128	DeliverToCompID	N	Used for firm identification in third-party transactions. Values are determined at the time of setup.
129	DeliverToSubID	N	Used for firm identification in third-party transactions. Values are determined at the time of setup.

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Administrative Messages

RealTick® EMS FIX engine supports the administrative / session level messages described in the following sections.

Log on

Tag	Field Name	Required	Comments
98	EncryptMethod	Y	Defines method of encryption. "0" – none is the only accepted value.
108	HeartBtInt	Y	Heartbeat interval in seconds. Minimum value 30.
141	ResetSeqNumFlag	N/S	Indicates both sides of a FIX session should reset sequence numbers – NOT SUPPORTED

Heartbeat

Tag	Field Name	Required	Comments
112	TestReqID	N	Required when the heartbeat is the result of a Test Request 35=1 message.

Test Request

Tag	Field Name	Required	Comments
112	TestReqID	Y	ID to be returned in resulting heartbeat.

Resend Request

Tag	Field Name	Required	Comments
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	Message sequence number of last message in range to be resent. <ul style="list-style-type: none">• If request is for a single message tag 7 = 16.• If request is for all messages subsequent to a particular message 16 = 0



Session Level Reject

Tag	Field Name	Required	Comments
45	RefSeqNum	Y	MsgSeqNum of rejected message.
58	RefSeqNum	N	Text field used to describe the nature of the reject.

Sequence Reset

Tag	Field Name	Required	Comments
36	NewSeqNo	Y	New message sequence number, must be an increase.
123	GapFillFlag	N	Indicates that the Sequence Reset message replaces administrative or application messages and does not resend them. Valid values: <ul style="list-style-type: none">• Y = Gap Fill Message, MsgSeqNum field valid• N = Sequence reset, ignore MsgSeqNum

Log Out

No additional tags required.



Standard Message Trailer

The Standard Message Trailer is required to be at the end of each and every message. The tags found in the message trailer should not be found anywhere else other than inside the message trailer section of each message.

Tag	Field Name	Required	Comments
10	CheckSum	Y	Three byte, simple checksum. Always last field in message.

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Application Messages

RealTick® EMS's FIX engine supports the following application level messages. All price fields can be configured for up to 8 decimal places.

New Order Single

The following New Order Single fields will be processed by RealTick EMS and are required where indicated:

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType = D
1	Account	N	Used for firm identification in third-party transactions. Values will be determined at the time of setup.
11	ClOrdID	Y	Unique identifier of the order as assigned by the buy-side.
15	Currency	C	Identifies currency used for price.
18	ExecInst	N	Instructions for order handling. Confirm with your Ezesoft product consultant that these values have been configured. Valid values are: 1 — Not held 6 — Participant don't initiate A — No cross G — All or none M — Mid-price peg P — Market peg R — Primary peg a — Trailing Stop Peg
21	HandlInst	Y	Instructions for order handling for Direct Order Routing.

Continues on next page



Tag	Field Name	Required	Comments
22	IDSource	N	<p>Identifies class of alternative SecurityID.</p> <p>Valid values:</p> <p>1 — CUSIP</p> <p>2 — SEDOL</p> <p>4 — ISIN number</p> <p>5 — RIC code</p> <p>A — Bloomberg</p>
38	OrderQty	Y	Number of shares ordered.
40	OrdType	Y	<p>Order type.</p> <p>Valid values are:</p> <p>1 — Market</p> <p>2 — Limit</p> <p>3 — Stop</p> <p>4 — Stop Limit</p> <p>5 — Market On Close</p> <p>B — Limit On Close</p> <p>P — Pegged</p>
44	Price	N	Required for limit OrdTypes.
47	Rule80A	N	<p>Indicates order type upon which exchange Rule 80A is applied.</p> <p>Valid values are:</p> <p>I — Individual</p> <p>A — Agency Single Order</p> <p>P — Principal</p> <p>M — Market Maker</p> <p>B — Broker Dealer</p>
48	SecurityID	N	Security ID Value.

Continues on next page



Tag	Field Name	Required	Comments
54	Side	Y	<p>Side of order.</p> <p>Valid values are:</p> <p>1 — Buy</p> <p>2 — Sell</p> <p>5 — Sell Short</p> <p>6 — Sell Short Exempt</p>
55	Symbol	Y	Ticker Symbol.
59	TimeInForce	N	<p>Specifies how long the order remains in effect.</p> <p>Valid values are:</p> <p>0 — Day</p> <p>1 — GTC</p> <p>2 — At the Opening</p> <p>3 — Immediate or Cancel</p> <p>4 — Fill Or Kill</p> <p>6 — Good Till Date</p> <p>7 — At the Close</p>
60	TransactTime	Y	Time of execution/order creation
65	SymbolSfx	N	Additional information about the security.
76	ExecBroker	N	<p>Used for firm identification in third-party transactions.</p> <p>Values will be determined at the time of setup.</p>
77	OpenClose	C	<p>Required for options.</p> <p>Valid values:</p> <p>O — Open</p> <p>C — Close</p>
99	StopPx	N	Required for Stop Orders.
100	ExDestination	N	Execution destination.
109	ClientID	N	<p>Used for firm identification in third-party transactions.</p> <p>Values will be determined at the time of setup.</p>

Continues on next page



Tag	Field Name	Required	Comments
111	MaxFloor	N	Maximum number of shares seen on the exchange floor at any given time.
114	LocateReqd	C	Required for short sells only.
126	ExpireTime	N	Time/Date of order expiration.
167	SecurityType	C	Must be specified if a Future or Option. FUT — Future OPT — Option
200	MaturityMonthYear	C	Specifies the month and year of maturity for Options.
201	PutOrCall	C	For Options.
202	StrikePrice	C	For Options.
204	CustomerOrFirm	N	For options when delivering the order to execution system / exchange.
205	MaturityDay	C	Can be used in conjunction with MaturityMonthYear to specify a particular maturity date.
207	SecurityExchange	N	Can be used to identify the security.
211	Peg Difference	N	Amount added to the price of the peg.
231	Contract Multiplier	N	Specifies the ratio or multiply factor to convert from contracts to shares.
5700	ShortSaleLocate	C	Required to override short sell restrictions.
	Standard Trailer	Y	



Order Cancel/Replace Request

The order cancel/replace request is used to change the parameters of an existing order. This request will only be accepted if the order can successfully be pulled back from the RealTick EMS without executing. Requests that cannot be processed will be rejected using the Cancel Reject message.

Tag	Field Name	Required	Comments
	Standard Header	Y	<i>MsgType = G</i>
1	Account	N	Must match original order.
11	ClOrdID	Y	Unique identifier of replacement order as assigned by institution. Note that this identifier will be used in ClOrdID field of the Cancel Reject Message if the replacement request is rejected.
15	Currency	C	Must match original order.
18	ExecInst	N	Instructions for order handling. Confirm with your Ezesoft product consultant that these values have been configured. Valid values are: 1 — Not held 6 — Participant don't initiate A — No cross G — All or none M — Mid-price peg P — Market peg R — Primary peg a — Trailing Stop Peg
21	HandlInst	Y	RealTick EMS does not do anything with this field.
22	IDSource	N	Must match original order if provided.
37	OrderID	N	Unique identifier of most recent order as assigned by buy-side.
38	OrderQty	N	Number of shares ordered.

Continues on next page



Tag	Field Name	Required	Comments
40	OrderType	Y	Must match original order.
41	OrigClOrdID	Y	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
44	Price	N	Required on limit type orders.
47	Rule80A	N	Must match original order.
48	SecurityID	N	Must match original order if provided.
54	Side	Y	Must match original order.
55	Symbol	Y	Must match original order.
59	TimeInForce	N	Absence of this field indicates Day order.
60	TransactTime	Y	Time of execution/order creation.
65	SymbolSfx	N	Must match original order if provided.
77	OpenClose	C	Required for options. Valid values: <input checked="" type="radio"/> O — Open <input type="radio"/> C — Close
99	StopPx	N	Required for Stop Orders.
100	ExDestination	N	Execution destination.
109	ClientID	N	Must match original order.
111	MaxFloor	N	If provided must be less than or equal to OrderQty.
114	LocateReqd	C	Required for short sells only.
126	ExpireTime	N	Time/Date of order expiration.
167	SecurityType	C	Required for Options or Futures.
200	MaturityMonthYear	C	Specifies the month and year of maturity for Options.
201	PutOrCall	C	For Options.
202	StrikePrice	C	For Options.

Continues on next page



Tag	Field Name	Required	Comments
204	CustomerOrFirm	N	For options when delivering the order to execution system/exchange.
207	SecurityExchange	N	Can be used to identify the security.
211	Peg Difference	N	Amount added to the price of the peg.
231	ContractMultiplier	N	Specifies the ratio or multiply factor to convert from contracts to shares.
	Standard Trailer	Y	

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Order Cancel Request

The Order Cancel Request message requests the cancellation of all of the remaining quantity of a pending order. Upon proper execution of this request, an execution report will be sent back. Otherwise a Cancel Reject message with the OrdStatus from the original order will be sent back. The execution report will have the text field populated with the rejection reason.

The following Order Cancel Request fields are processed:

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType = F
1	Account	N	Must match original order.
11	ClOrdID	Y	Unique ID of cancel request as assigned by the institution.
22	IDSource	N	Must match original order if provided.
37	OrderID	N	Unique identifier of most recent order as assigned by the buy-side.
38	OrderQty	Y	Number of shares ordered.
41	OrigClOrdID	Y	ClOrdID of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.
48	SecurityID	N	Must match original order if provided.
54	Side	Y	Valid values are: 1 — Buy 2 — Sell 5 — Sell Short 6 — Sell Short Exempt
55	Symbol	Y	Must match original order.
60	TransactTime	N	Time of execution/order creation.
65	SymbolSfx	N	Must match original order.
109	ClientID	N	Must match original order.

Continues on next page



Tag	Field Name	Required	Comments
167	SecurityType	C	Must match original order if provided.
207	SecurityExchange	N	Must match original order if provided.
	Standard Trailer	Y	

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Execution Report

The following Execution Report fields are provided:

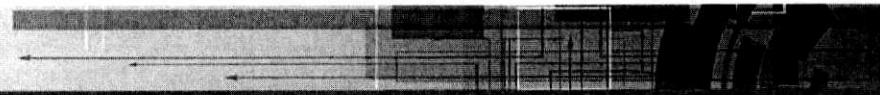
Tag	Field Name	Required	Comments
	Standard Header	Y	<i>MsgType = 8</i>
1	Account	N	The same value as the one provided with the initial order.
6	AvgPx	Y	Volume weighted average execution price.
11	ClOrdID	N	The same value as the one provided with the initial order.
14	CumQty	Y	Currently executed shares for chain of orders.
15	Currency	C	The same value as the one provided with the initial order.
17	ExecID	Y	Must be unique for each Execution Report.
18	ExecInst	N	The same value as the one provided with the initial order.
19	ExecRefID	N	Required for Cancel and Correct ExecTransType messages.
20	ExecTransType	Y	Identifies transaction type. Valid values are: 0 — new 1 — cancel 2 — correct
21	HandlInst	N	RealTick EMS does not do anything with this field.
29	LastCapacity	C	Required if provided by executing venue. Valid values are: 1 — Agent 2 — CrossAsAgent 3 — Cross as principal 4 — Principal

Continues on next page



Tag	Field Name	Required	Comments
30	LastMkt	C	Required if provided by executing venue. Identifies where trade was executed. MIC code preferred.
31	LastPx	N	Not required for ExecTransType = 3 (Status).
32	LastShares	N	Not required ExecTransType = 3 (Status).
37	OrderID	Y	OrderID is required to be unique for each chain of orders.
38	OrderQty	Y	The same value as the one provided with the initial order.
39	OrdStatus.	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx. Valid values are: 0 — New 1 — Partially Filled 2 — Filled 3 — Done For Day 4 — Canceled 5 — Replaced 6 — Pending Cancel 8 — Rejected A — Pending New
40	OrdType	N	The same value as the one provided with the initial order.
41	OrigClOrdID	N	ClOrdID of the previous order (NOT the initial order of the day) when canceling or replacing an order.
44	Price	N	Required if specified on the order.
47	Rule80A	N	The same value as the one provided with the initial order.

Continues on next page



Tag	Field Name	Required	Comments
54	Side	Y	The same value as the one provided with the initial order.
55	Symbol	Y	Ticker Symbol.
59	TimeInForce	N	The same value as the one provided with the initial order.
60	TransactTime	N	Time of execution/order creation.
65	SymbolSfx	N	The same value as the one provided with the initial order.
75	TradeDate	N	Required for Cancel and Correct ExecTransType messages.
76	ExecBroker	N	Used for firm identification in third-party transactions.
77	OpenClose	C	Required for options.
99	StopPx	N	Required for Stop Orders.
109	ClientID	N	The same value as the one provided with the initial order.
111	MaxFloor	N	If provided must be less than or equal to OrderQty.
150	ExecType	Y	Describes the type of execution report.
151	LeavesQty	Y	Amount of shares open for further execution.
167	SecurityType	C	Specified for Future or Options.

Continues on next page



Tag	Field Name	Required	Comments
200	MaturityMonthYear	C	Specifies the month and year of maturity for Options.
201	PutOrCall	C	For Options.
202	StrikePrice	C	For Options.
207	SecurityExchange	N	Can be used to identify the security.
851	ExecRefID	C	Required if provided by executing venue. Valid values are: 1 – Added Liquidity 2 – Removed Liquidity 3 – Liquidity Routed Out 4 – Auction
<i>Standard Trailer</i>		Y	



Order Cancel Reject

The following Order Cancel Rejects fields are provided:

Tag	Field Name	Required	Comments
	<i>Standard Header</i>	Y	<i>MsgType = 9</i>
11	ClOrdID	Y	Unique Order ID assigned by the buy-side client to the cancel.
37	OrderID	Y	OrderID is required to be unique for each chain of orders.
39	OrdStatus	Y	OrdStatus value after this cancel reject is applied. Valid values are: 8 — Rejected
41	OrigClOrdID	Y	ClOrdID which could not be canceled/replaced. ClOrdID of the previous order when canceling or replacing an order.
58	Text	N	Reject Reason.
102	CxlRejReason	N	Code to identify reason for cancel rejection. Valid values: 0 — Too late to cancel 1 — Unknown order
	<i>Standard Trailer</i>	Y	