This XML file does not appear to have any style information associated with it. The document tree is shown below.

```xml
<!--

  - $Header: //depot/FXCM/New_CurrentSystem/Main/FXCM_SRC/Tiramisu/vendors/qfix/bridge/doc/spec/FIXFXCM10.xml#8 $
  - Copyright (c) 2010 FXCM, LLC. All Rights Reserved.
  - 32 Old Slip, 10th Floor, New York, NY 10005 USA
  -
  - THIS SOFTWARE IS THE CONFIDENTIAL AND PROPRIETARY INFORMATION OF
  - FXCM, LLC. ("CONFIDENTIAL INFORMATION"). YOU SHALL NOT DISCLOSE
  - SUCH CONFIDENTIAL INFORMATION AND SHALL USE IT ONLY IN ACCORDANCE
  - WITH THE TERMS OF THE LICENSE AGREEMENT YOU ENTERED INTO WITH
  - FXCM.
  - Author: Andre Mermegas
  - $History: $
  - 03/22/2010    Andre Mermegas: removed UserRequestType,FXCMRequestRejectReason,FXCMErrorDetails from UserResponse(BF)
  - 03/23/2010    Andre Mermegas: touchup
  - 04/16/2010    Andre Mermegas: MarketDataRequest.MarketDepth, OrderStatusRequest.{ClOrdID,Instrument,Side} NewOrderList.BidType: not required
  - 07/29/2010    Andre Mermegas: remove FXCMSymMarginRatio, add ContingencyType,FXCMCondDistStop,FXCMCondDistLimit,FXCMCondDistEntryStop,FXCMCondDistEnt
  -                               FXCMMaxQuantity,FXCMMinQuantity,FXCMTradingStatus,PegPriceType, FXCMOrdType(LT,LTE,STE)
  - 01/19/2010    Andre Mermegas: add PENDING_CANCEL_CALCULATED
  - 04/15/2011    Andre Mermegas: add PrevClosePx to NewOrderSingle, add LeavesQty to OrderCancelReplaceRequest

-->
<fix major="4" minor="4">
  <header>
    <field name="BeginString" required="Y"/>
    <field name="BodyLength" required="Y"/>
    <field name="MsgType" required="Y"/>
    <field name="SenderCompID" required="Y"/>
    <field name="TargetCompID" required="Y"/>
    <field name="OnBehalfOfCompID" required="N"/>
    <field name="DeliverToCompID" required="N"/>
    <field name="SecureDataLen" required="N"/>
    <field name="SecureData" required="N"/>
    <field name="MsgSeqNum" required="Y"/>
    <field name="SenderSubID" required="N"/>
    <field name="SenderLocationID" required="N"/>
    <field name="TargetSubID" required="N"/>
    <field name="TargetLocationID" required="N"/>
    <field name="OnBehalfOfSubID" required="N"/>
    <field name="OnBehalfOfLocationID" required="N"/>
    <field name="DeliverToSubID" required="N"/>
    <field name="DeliverToLocationID" required="N"/>
    <field name="PossDupFlag" required="N"/>
    <field name="PossResend" required="N"/>
    <field name="SendingTime" required="Y"/>
    <field name="OrigSendingTime" required="N"/>
    <field name="XmlDataLen" required="N"/>
    <field name="XmlData" required="N"/>
    <field name="MessageEncoding" required="N"/>
    <field name="LastMsgSeqNumProcessed" required="N"/>
    <group name="NoHops" required="N">
      <field name="HopCompID" required="N"/>
      <field name="HopSendingTime" required="N"/>
      <field name="HopRefID" required="N"/>
    </group>
  </header>
  <trailer>
    <field name="SignatureLength" required="N"/>
    <field name="Signature" required="N"/>
    <field name="CheckSum" required="Y"/>
  </trailer>
  <messages>
    <message name="Heartbeat" msgtype="0" msgcat="admin">
      <field name="TestReqID" required="N"/>
    </message>
    <message name="Logon" msgtype="A" msgcat="admin">
      <field name="EncryptMethod" required="Y"/>
      <field name="HeartBtInt" required="Y"/>
      <field name="RawDataLength" required="N"/>
      <field name="RawData" required="N"/>
      <field name="ResetSeqNumFlag" required="N"/>
      <field name="NextExpectedMsgSeqNum" required="N"/>
      <field name="MaxMessageSize" required="N"/>
      <group name="NoMsgTypes" required="N">
        <field name="RefMsgType" required="N"/>
        <field name="MsgDirection" required="N"/>
      </group>
      <field name="TestMessageIndicator" required="N"/>
      <field name="Username" required="N"/>
      <field name="Password" required="N"/>
    </message>
    <message name="TestRequest" msgtype="1" msgcat="admin">
      <field name="TestReqID" required="Y"/>
    </message>
    <message name="ResendRequest" msgtype="2" msgcat="admin">
      <field name="BeginSeqNo" required="Y"/>
      <field name="EndSeqNo" required="Y"/>
    </message>
    <message name="Reject" msgtype="3" msgcat="admin">
      <field name="RefSeqNum" required="Y"/>
      <field name="RefTagID" required="N"/>
      <field name="RefMsgType" required="N"/>
      <field name="SessionRejectReason" required="N"/>
      <field name="Text" required="N"/>
```

```xml
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
   </message>
   <message name="SequenceReset" msgtype="4" msgcat="admin">
      <field name="GapFillFlag" required="N"/>
      <field name="NewSeqNo" required="Y"/>
   </message>
   <message name="Logout" msgtype="5" msgcat="admin">
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
   </message>
   <message name="BusinessMessageReject" msgtype="j" msgcat="app">
      <field name="RefSeqNum" required="N"/>
      <field name="RefMsgType" required="Y"/>
      <field name="BusinessRejectRefID" required="N"/>
      <field name="BusinessRejectReason" required="Y"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
      <!-- FXCM Specifics  -->
      <field name="FXCMRequestRejectReason" required="N"/>
      <field name="FXCMErrorDetails" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
   </message>
   <message name="UserRequest" msgtype="BE" msgcat="app">
      <field name="UserRequestID" required="Y"/>
      <field name="UserRequestType" required="Y"/>
      <field name="Username" required="Y"/>
      <field name="Password" required="N"/>
      <field name="NewPassword" required="N"/>
      <field name="RawDataLength" required="N"/>
      <field name="RawData" required="N"/>
      <!-- FXCM Specifics  -->
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <group name="FXCMNoParam" required="N">
         <field name="FXCMParamName" required="N"/>
         <field name="FXCMParamValue" required="N"/>
      </group>
   </message>
   <message name="UserResponse" msgtype="BF" msgcat="app">
      <field name="UserRequestID" required="Y"/>
      <field name="Username" required="Y"/>
      <field name="UserStatus" required="N"/>
      <field name="UserStatusText" required="N"/>
      <!-- FXCM Specifics  -->
      <group name="NoTradingSessions" required="N">
         <field name="TradingSessionID" required="N"/>
         <field name="TradingSessionSubID" required="N"/>
      </group>
      <group name="FXCMNoParam" required="N">
         <field name="FXCMParamName" required="N"/>
         <field name="FXCMParamValue" required="N"/>
      </group>
   </message>
   <message name="Advertisement" msgtype="7" msgcat="app">
      <field name="AdvId" required="Y"/>
      <field name="AdvTransType" required="Y"/>
      <field name="AdvRefID" required="N"/>
      <component name="Instrument" required="Y"/>
      <group name="NoLegs" required="N">
         <component name="InstrumentLeg" required="N"/>
      </group>
      <group name="NoUnderlyings" required="N">
         <component name="UnderlyingInstrument" required="Y"/>
      </group>
      <field name="AdvSide" required="Y"/>
      <field name="Quantity" required="Y"/>
      <field name="QtyType" required="N"/>
      <field name="Price" required="N"/>
      <field name="Currency" required="N"/>
      <field name="TradeDate" required="N"/>
      <field name="TransactTime" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
      <field name="URLLink" required="N"/>
      <field name="LastMkt" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
   </message>
   <message name="IndicationOfInterest" msgtype="6" msgcat="app">
      <field name="IOIid" required="Y"/>
      <field name="IOITransType" required="Y"/>
      <field name="IOIRefID" required="N"/>
      <component name="Instrument" required="Y"/>
      <component name="FinancingDetails" required="N"/>
      <group name="NoUnderlyings" required="N">
         <component name="UnderlyingInstrument" required="N"/>
      </group>
      <field name="Side" required="Y"/>
      <field name="QtyType" required="N"/>
      <component name="OrderQtyData" required="N"/>
      <field name="IOIQty" required="Y"/>
      <field name="Currency" required="N"/>
```

```xml
       <component name="Stipulations" required="N"/>
       <group name="NoLegs" required="N">
         <component name="InstrumentLeg" required="N"/>
         <field name="LegIOIQty" required="N"/>
         <component name="LegStipulations" required="N"/>
       </group>
       <field name="PriceType" required="N"/>
       <field name="Price" required="N"/>
       <field name="ValidUntilTime" required="N"/>
       <field name="IOIQltyInd" required="N"/>
       <field name="IOINaturalFlag" required="N"/>
       <group name="NoIOIQualifiers" required="N">
         <field name="IOIQualifier" required="N"/>
       </group>
       <field name="Text" required="N"/>
       <field name="EncodedTextLen" required="N"/>
       <field name="EncodedText" required="N"/>
       <field name="TransactTime" required="N"/>
       <field name="URLLink" required="N"/>
       <group name="NoRoutingIDs" required="N">
         <field name="RoutingType" required="N"/>
         <field name="RoutingID" required="N"/>
       </group>
       <component name="SpreadOrBenchmarkCurveData" required="N"/>
       <component name="YieldData" required="N"/>
     </message>
     <message name="News" msgtype="B" msgcat="app">
       <field name="OrigTime" required="N"/>
       <field name="Urgency" required="N"/>
       <field name="Headline" required="Y"/>
       <field name="EncodedHeadlineLen" required="N"/>
       <field name="EncodedHeadline" required="N"/>
       <group name="NoRoutingIDs" required="N">
         <field name="RoutingType" required="N"/>
         <field name="RoutingID" required="N"/>
       </group>
       <group name="NoRelatedSym" required="N">
         <component name="Instrument" required="N"/>
       </group>
       <group name="NoLegs" required="N">
         <component name="InstrumentLeg" required="N"/>
       </group>
       <group name="NoUnderlyings" required="N">
         <component name="UnderlyingInstrument" required="N"/>
       </group>
       <group name="LinesOfText" required="Y">
         <field name="Text" required="Y"/>
         <field name="EncodedTextLen" required="N"/>
         <field name="EncodedText" required="N"/>
       </group>
       <field name="URLLink" required="N"/>
       <field name="RawDataLength" required="N"/>
       <field name="RawData" required="N"/>
       <!--  FXCM Specifcs  -->
       <field name="TestReqID" required="N"/>
       <field name="TradingSessionID" required="N"/>
       <field name="TradingSessionSubID" required="N"/>
       <field name="FXCMPageID" required="N"/>
       <field name="FXCMPageviewID" required="N"/>
       <field name="TransactTime" required="N"/>
       <field name="FXCMContinuousFlag" required="N"/>
       <field name="MDUpdateAction" required="N"/>
     </message>
     <message name="Email" msgtype="C" msgcat="app">
       <field name="EmailThreadID" required="Y"/>
       <field name="EmailType" required="Y"/>
       <field name="OrigTime" required="N"/>
       <field name="Subject" required="Y"/>
       <field name="EncodedSubjectLen" required="N"/>
       <field name="EncodedSubject" required="N"/>
       <group name="NoRoutingIDs" required="N">
         <field name="RoutingType" required="N"/>
         <field name="RoutingID" required="N"/>
       </group>
       <group name="NoRelatedSym" required="N">
         <component name="Instrument" required="N"/>
       </group>
       <group name="NoUnderlyings" required="N">
         <component name="UnderlyingInstrument" required="N"/>
       </group>
       <group name="NoLegs" required="N">
         <component name="InstrumentLeg" required="N"/>
       </group>
       <field name="OrderID" required="N"/>
       <field name="ClOrdID" required="N"/>
       <group name="LinesOfText" required="Y">
         <field name="Text" required="Y"/>
         <field name="EncodedTextLen" required="N"/>
         <field name="EncodedText" required="N"/>
       </group>
       <field name="RawDataLength" required="N"/>
       <field name="RawData" required="N"/>
       <!--  FXCM Specifcs  -->
       <field name="TradingSessionID" required="N"/>
       <field name="TradingSessionSubID" required="N"/>
     </message>
     <message name="QuoteRequest" msgtype="R" msgcat="app">
```

```xml
          <field name="QuoteReqID" required="Y"/>
          <field name="RFQReqID" required="N"/>
          <field name="ClOrdID" required="N"/>
          <field name="OrderCapacity" required="N"/>
          <group name="NoRelatedSym" required="Y">
            <component name="Instrument" required="Y"/>
            <component name="FinancingDetails" required="N"/>
            <group name="NoUnderlyings" required="N">
              <component name="UnderlyingInstrument" required="N"/>
            </group>
            <field name="PrevClosePx" required="N"/>
            <field name="QuoteRequestType" required="N"/>
            <field name="QuoteType" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <field name="TradeOriginationDate" required="N"/>
            <field name="Side" required="N"/>
            <field name="QtyType" required="N"/>
            <component name="OrderQtyData" required="N"/>
            <field name="SettlType" required="N"/>
            <field name="SettlDate" required="N"/>
            <field name="SettlDate2" required="N"/>
            <field name="OrderQty2" required="N"/>
            <field name="Currency" required="N"/>
            <component name="Stipulations" required="N"/>
            <field name="Account" required="N"/>
            <field name="AcctIDSource" required="N"/>
            <field name="AccountType" required="N"/>
            <group name="NoLegs" required="N">
              <component name="InstrumentLeg" required="N"/>
              <field name="LegQty" required="N"/>
              <field name="LegSwapType" required="N"/>
              <field name="LegSettlType" required="N"/>
              <field name="LegSettlDate" required="N"/>
              <component name="LegStipulations" required="N"/>
              <component name="NestedParties" required="N"/>
              <component name="LegBenchmarkCurveData" required="N"/>
            </group>
            <group name="NoQuoteQualifiers" required="N">
              <field name="QuoteQualifier" required="N"/>
            </group>
            <field name="QuotePriceType" required="N"/>
            <field name="OrdType" required="N"/>
            <field name="ValidUntilTime" required="N"/>
            <field name="ExpireTime" required="N"/>
            <field name="TransactTime" required="N"/>
            <component name="SpreadOrBenchmarkCurveData" required="N"/>
            <field name="PriceType" required="N"/>
            <field name="Price" required="N"/>
            <field name="Price2" required="N"/>
            <component name="YieldData" required="N"/>
            <component name="Parties" required="N"/>
          </group>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
        </message>
        <message name="QuoteResponse" msgtype="AJ" msgcat="app">
          <field name="QuoteRespID" required="Y"/>
          <field name="QuoteID" required="N"/>
          <field name="QuoteRespType" required="Y"/>
          <field name="ClOrdID" required="N"/>
          <field name="OrderCapacity" required="N"/>
          <field name="IOIid" required="N"/>
          <field name="QuoteType" required="N"/>
          <group name="NoQuoteQualifiers" required="N">
            <field name="QuoteQualifier" required="N"/>
          </group>
          <component name="Parties" required="N"/>
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
          <component name="Instrument" required="Y"/>
          <component name="FinancingDetails" required="N"/>
          <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
          </group>
          <field name="Side" required="N"/>
          <component name="OrderQtyData" required="N"/>
          <field name="SettlType" required="N"/>
          <field name="SettlDate" required="N"/>
          <field name="SettlDate2" required="N"/>
          <field name="OrderQty2" required="N"/>
          <field name="Currency" required="N"/>
          <component name="Stipulations" required="N"/>
          <field name="Account" required="N"/>
          <field name="AcctIDSource" required="N"/>
          <field name="AccountType" required="N"/>
          <group name="NoLegs" required="N">
            <component name="InstrumentLeg" required="N"/>
            <field name="LegQty" required="N"/>
            <field name="LegSwapType" required="N"/>
            <field name="LegSettlType" required="N"/>
            <field name="LegSettlDate" required="N"/>
            <component name="LegStipulations" required="N"/>
            <component name="NestedParties" required="N"/>
            <field name="LegPriceType" required="N"/>
            <field name="LegBidPx" required="N"/>
```

```xml
            <field name="LegOfferPx" required="N"/>
            <component name="LegBenchmarkCurveData" required="N"/>
        </group>
        <field name="BidPx" required="N"/>
        <field name="OfferPx" required="N"/>
        <field name="MktBidPx" required="N"/>
        <field name="MktOfferPx" required="N"/>
        <field name="MinBidSize" required="N"/>
        <field name="BidSize" required="N"/>
        <field name="MinOfferSize" required="N"/>
        <field name="OfferSize" required="N"/>
        <field name="ValidUntilTime" required="N"/>
        <field name="BidSpotRate" required="N"/>
        <field name="OfferSpotRate" required="N"/>
        <field name="BidForwardPoints" required="N"/>
        <field name="OfferForwardPoints" required="N"/>
        <field name="MidPx" required="N"/>
        <field name="BidYield" required="N"/>
        <field name="MidYield" required="N"/>
        <field name="OfferYield" required="N"/>
        <field name="TransactTime" required="N"/>
        <field name="OrdType" required="N"/>
        <field name="BidForwardPoints2" required="N"/>
        <field name="OfferForwardPoints2" required="N"/>
        <field name="SettlCurrBidFxRate" required="N"/>
        <field name="SettlCurrOfferFxRate" required="N"/>
        <field name="SettlCurrFxRateCalc" required="N"/>
        <field name="Commission" required="N"/>
        <field name="CommType" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ExDestination" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="Price" required="N"/>
        <field name="PriceType" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <component name="YieldData" required="N"/>
        <!-- FXCM scpecifics  -->
        <field name="SecondaryClOrdID" required="N"/>
    </message>
    <message name="QuoteRequestReject" msgtype="AG" msgcat="app">
        <field name="QuoteReqID" required="Y"/>
        <field name="RFQReqID" required="N"/>
        <field name="QuoteRequestRejectReason" required="Y"/>
        <group name="NoRelatedSym" required="Y">
            <component name="Instrument" required="Y"/>
            <component name="FinancingDetails" required="N"/>
            <group name="NoUnderlyings" required="N">
                <component name="UnderlyingInstrument" required="N"/>
            </group>
            <field name="PrevClosePx" required="N"/>
            <field name="QuoteRequestType" required="N"/>
            <field name="QuoteType" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <field name="TradeOriginationDate" required="N"/>
            <field name="Side" required="N"/>
            <field name="QtyType" required="N"/>
            <component name="OrderQtyData" required="N"/>
            <field name="SettlType" required="N"/>
            <field name="SettlDate" required="N"/>
            <field name="SettlDate2" required="N"/>
            <field name="OrderQty2" required="N"/>
            <field name="Currency" required="N"/>
            <component name="Stipulations" required="N"/>
            <field name="Account" required="N"/>
            <field name="AcctIDSource" required="N"/>
            <field name="AccountType" required="N"/>
            <group name="NoLegs" required="N">
                <component name="InstrumentLeg" required="N"/>
                <field name="LegQty" required="N"/>
                <field name="LegSwapType" required="N"/>
                <field name="LegSettlType" required="N"/>
                <field name="LegSettlDate" required="N"/>
                <component name="LegStipulations" required="N"/>
                <component name="NestedParties" required="N"/>
                <component name="LegBenchmarkCurveData" required="N"/>
            </group>
        </group>
        <group name="NoQuoteQualifiers" required="N">
            <field name="QuoteQualifier" required="N"/>
        </group>
        <field name="QuotePriceType" required="N"/>
        <field name="OrdType" required="N"/>
        <field name="ExpireTime" required="N"/>
        <field name="TransactTime" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="Price2" required="N"/>
        <component name="YieldData" required="N"/>
        <component name="Parties" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
    </message>
```

```xml
<message name="RFQRequest" msgtype="AH" msgcat="app">
  <field name="RFQReqID" required="Y"/>
  <group name="NoRelatedSym" required="Y">
    <component name="Instrument" required="Y"/>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
    </group>
    <field name="PrevClosePx" required="N"/>
    <field name="QuoteRequestType" required="N"/>
    <field name="QuoteType" required="N"/>
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
  </group>
  <field name="SubscriptionRequestType" required="N"/>
</message>
<message name="Quote" msgtype="S" msgcat="app">
  <field name="QuoteReqID" required="N"/>
  <field name="QuoteID" required="Y"/>
  <field name="QuoteRespID" required="N"/>
  <field name="QuoteType" required="N"/>
  <group name="NoQuoteQualifiers" required="N">
    <field name="QuoteQualifier" required="N"/>
  </group>
  <field name="QuoteResponseLevel" required="N"/>
  <component name="Parties" required="N"/>
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <component name="Instrument" required="Y"/>
  <component name="FinancingDetails" required="N"/>
  <group name="NoUnderlyings" required="N">
    <component name="UnderlyingInstrument" required="N"/>
  </group>
  <field name="Side" required="N"/>
  <component name="OrderQtyData" required="N"/>
  <field name="SettlType" required="N"/>
  <field name="SettlDate" required="N"/>
  <field name="SettlDate2" required="N"/>
  <field name="OrderQty2" required="N"/>
  <field name="Currency" required="N"/>
  <component name="Stipulations" required="N"/>
  <field name="Account" required="N"/>
  <field name="AcctIDSource" required="N"/>
  <field name="AccountType" required="N"/>
  <group name="NoLegs" required="N">
    <component name="InstrumentLeg" required="N"/>
    <field name="LegQty" required="N"/>
    <field name="LegSwapType" required="N"/>
    <field name="LegSettlType" required="N"/>
    <field name="LegSettlDate" required="N"/>
    <component name="LegStipulations" required="N"/>
    <component name="NestedParties" required="N"/>
    <field name="LegPriceType" required="N"/>
    <field name="LegBidPx" required="N"/>
    <field name="LegOfferPx" required="N"/>
    <component name="LegBenchmarkCurveData" required="N"/>
  </group>
  <field name="BidPx" required="N"/>
  <field name="OfferPx" required="N"/>
  <field name="MktBidPx" required="N"/>
  <field name="MktOfferPx" required="N"/>
  <field name="MinBidSize" required="N"/>
  <field name="BidSize" required="N"/>
  <field name="MinOfferSize" required="N"/>
  <field name="OfferSize" required="N"/>
  <field name="ValidUntilTime" required="N"/>
  <field name="BidSpotRate" required="N"/>
  <field name="OfferSpotRate" required="N"/>
  <field name="BidForwardPoints" required="N"/>
  <field name="OfferForwardPoints" required="N"/>
  <field name="MidPx" required="N"/>
  <field name="BidYield" required="N"/>
  <field name="MidYield" required="N"/>
  <field name="OfferYield" required="N"/>
  <field name="TransactTime" required="N"/>
  <field name="OrdType" required="N"/>
  <field name="BidForwardPoints2" required="N"/>
  <field name="OfferForwardPoints2" required="N"/>
  <field name="SettlCurrBidFxRate" required="N"/>
  <field name="SettlCurrOfferFxRate" required="N"/>
  <field name="SettlCurrFxRateCalc" required="N"/>
  <field name="CommType" required="N"/>
  <field name="Commission" required="N"/>
  <field name="CustOrderCapacity" required="N"/>
  <field name="ExDestination" required="N"/>
  <field name="OrderCapacity" required="N"/>
  <field name="PriceType" required="N"/>
  <component name="SpreadOrBenchmarkCurveData" required="N"/>
  <component name="YieldData" required="N"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
</message>
<message name="QuoteCancel" msgtype="Z" msgcat="app">
  <field name="QuoteReqID" required="N"/>
```

```xml
            <field name="QuoteID" required="Y"/>
            <field name="QuoteCancelType" required="Y"/>
            <field name="QuoteResponseLevel" required="N"/>
            <component name="Parties" required="N"/>
            <field name="Account" required="N"/>
            <field name="AcctIDSource" required="N"/>
            <field name="AccountType" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <group name="NoQuoteEntries" required="N">
              <component name="Instrument" required="N"/>
              <component name="FinancingDetails" required="N"/>
              <group name="NoUnderlyings" required="N">
                <component name="UnderlyingInstrument" required="N"/>
              </group>
              <group name="NoLegs" required="N">
                <component name="InstrumentLeg" required="N"/>
              </group>
            </group>
          </message>
          <message name="QuoteStatusRequest" msgtype="a" msgcat="app">
            <field name="QuoteStatusReqID" required="N"/>
            <field name="QuoteID" required="N"/>
            <component name="Instrument" required="Y"/>
            <component name="FinancingDetails" required="N"/>
            <group name="NoUnderlyings" required="N">
              <component name="UnderlyingInstrument" required="N"/>
            </group>
            <group name="NoLegs" required="N">
              <component name="InstrumentLeg" required="N"/>
            </group>
            <component name="Parties" required="N"/>
            <field name="Account" required="N"/>
            <field name="AcctIDSource" required="N"/>
            <field name="AccountType" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <field name="SubscriptionRequestType" required="N"/>
          </message>
          <message name="QuoteStatusReport" msgtype="AI" msgcat="app">
            <field name="QuoteStatusReqID" required="N"/>
            <field name="QuoteReqID" required="N"/>
            <field name="QuoteID" required="Y"/>
            <field name="QuoteRespID" required="N"/>
            <field name="QuoteType" required="N"/>
            <component name="Parties" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <component name="Instrument" required="Y"/>
            <component name="FinancingDetails" required="N"/>
            <group name="NoUnderlyings" required="N">
              <component name="UnderlyingInstrument" required="N"/>
            </group>
            <field name="Side" required="N"/>
            <component name="OrderQtyData" required="N"/>
            <field name="SettlType" required="N"/>
            <field name="SettlDate" required="N"/>
            <field name="SettlDate2" required="N"/>
            <field name="OrderQty2" required="N"/>
            <field name="Currency" required="N"/>
            <component name="Stipulations" required="N"/>
            <field name="Account" required="N"/>
            <field name="AcctIDSource" required="N"/>
            <field name="AccountType" required="N"/>
            <group name="NoLegs" required="N">
              <component name="InstrumentLeg" required="N"/>
              <field name="LegQty" required="N"/>
              <field name="LegSwapType" required="N"/>
              <field name="LegSettlType" required="N"/>
              <field name="LegSettlDate" required="N"/>
              <component name="LegStipulations" required="N"/>
              <component name="NestedParties" required="N"/>
            </group>
            <group name="NoQuoteQualifiers" required="N">
              <field name="QuoteQualifier" required="N"/>
            </group>
            <field name="ExpireTime" required="N"/>
            <field name="Price" required="N"/>
            <field name="PriceType" required="N"/>
            <component name="SpreadOrBenchmarkCurveData" required="N"/>
            <component name="YieldData" required="N"/>
            <field name="BidPx" required="N"/>
            <field name="OfferPx" required="N"/>
            <field name="MktBidPx" required="N"/>
            <field name="MktOfferPx" required="N"/>
            <field name="MinBidSize" required="N"/>
            <field name="BidSize" required="N"/>
            <field name="MinOfferSize" required="N"/>
            <field name="OfferSize" required="N"/>
            <field name="ValidUntilTime" required="N"/>
            <field name="BidSpotRate" required="N"/>
            <field name="OfferSpotRate" required="N"/>
            <field name="BidForwardPoints" required="N"/>
            <field name="OfferForwardPoints" required="N"/>
            <field name="MidPx" required="N"/>
            <field name="BidYield" required="N"/>
            <field name="MidYield" required="N"/>
```

```xml
        <field name="OfferYield" required="N"/>
        <field name="TransactTime" required="N"/>
        <field name="OrdType" required="N"/>
        <field name="BidForwardPoints2" required="N"/>
        <field name="OfferForwardPoints2" required="N"/>
        <field name="SettlCurrBidFxRate" required="N"/>
        <field name="SettlCurrOfferFxRate" required="N"/>
        <field name="SettlCurrFxRateCalc" required="N"/>
        <field name="CommType" required="N"/>
        <field name="Commission" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ExDestination" required="N"/>
        <field name="QuoteStatus" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
    </message>
    <message name="MassQuote" msgtype="i" msgcat="app">
      <field name="QuoteReqID" required="N"/>
      <field name="QuoteID" required="Y"/>
      <field name="QuoteType" required="N"/>
      <field name="QuoteResponseLevel" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AcctIDSource" required="N"/>
      <field name="AccountType" required="N"/>
      <field name="DefBidSize" required="N"/>
      <field name="DefOfferSize" required="N"/>
      <group name="NoQuoteSets" required="Y">
        <field name="QuoteSetID" required="Y"/>
        <component name="UnderlyingInstrument" required="N"/>
        <field name="QuoteSetValidUntilTime" required="N"/>
        <field name="TotNoQuoteEntries" required="Y"/>
        <field name="LastFragment" required="N"/>
        <group name="NoQuoteEntries" required="Y">
          <field name="QuoteEntryID" required="Y"/>
          <component name="Instrument" required="N"/>
          <group name="NoLegs" required="N">
            <component name="InstrumentLeg" required="N"/>
          </group>
          <field name="BidPx" required="N"/>
          <field name="OfferPx" required="N"/>
          <field name="BidSize" required="N"/>
          <field name="OfferSize" required="N"/>
          <field name="ValidUntilTime" required="N"/>
          <field name="BidSpotRate" required="N"/>
          <field name="OfferSpotRate" required="N"/>
          <field name="BidForwardPoints" required="N"/>
          <field name="OfferForwardPoints" required="N"/>
          <field name="MidPx" required="N"/>
          <field name="BidYield" required="N"/>
          <field name="MidYield" required="N"/>
          <field name="OfferYield" required="N"/>
          <field name="TransactTime" required="N"/>
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
          <field name="SettlDate" required="N"/>
          <field name="OrdType" required="N"/>
          <field name="SettlDate2" required="N"/>
          <field name="OrderQty2" required="N"/>
          <field name="BidForwardPoints2" required="N"/>
          <field name="OfferForwardPoints2" required="N"/>
          <field name="Currency" required="N"/>
        </group>
      </group>
    </message>
    <message name="MassQuoteAcknowledgement" msgtype="b" msgcat="app">
      <field name="QuoteReqID" required="N"/>
      <field name="QuoteID" required="N"/>
      <field name="QuoteStatus" required="Y"/>
      <field name="QuoteRejectReason" required="N"/>
      <field name="QuoteResponseLevel" required="N"/>
      <field name="QuoteType" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AcctIDSource" required="N"/>
      <field name="AccountType" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
      <group name="NoQuoteSets" required="N">
        <field name="QuoteSetID" required="N"/>
        <component name="UnderlyingInstrument" required="N"/>
        <field name="TotNoQuoteEntries" required="N"/>
        <field name="LastFragment" required="N"/>
        <group name="NoQuoteEntries" required="N">
          <field name="QuoteEntryID" required="N"/>
          <component name="Instrument" required="N"/>
          <group name="NoLegs" required="N">
            <component name="InstrumentLeg" required="N"/>
          </group>
          <field name="BidPx" required="N"/>
          <field name="OfferPx" required="N"/>
          <field name="BidSize" required="N"/>
          <field name="OfferSize" required="N"/>
          <field name="ValidUntilTime" required="N"/>
          <field name="BidSpotRate" required="N"/>
```

```xml
                <field name="OfferSpotRate" required="N"/>
                <field name="BidForwardPoints" required="N"/>
                <field name="OfferForwardPoints" required="N"/>
                <field name="MidPx" required="N"/>
                <field name="BidYield" required="N"/>
                <field name="MidYield" required="N"/>
                <field name="OfferYield" required="N"/>
                <field name="TransactTime" required="N"/>
                <field name="TradingSessionID" required="N"/>
                <field name="TradingSessionSubID" required="N"/>
                <field name="SettlDate" required="N"/>
                <field name="OrdType" required="N"/>
                <field name="SettlDate2" required="N"/>
                <field name="OrderQty2" required="N"/>
                <field name="BidForwardPoints2" required="N"/>
                <field name="OfferForwardPoints2" required="N"/>
                <field name="Currency" required="N"/>
                <field name="QuoteEntryRejectReason" required="N"/>
            </group>
        </group>
    </message>
    <message name="MarketDataRequest" msgtype="V" msgcat="app">
        <field name="MDReqID" required="Y"/>
        <field name="SubscriptionRequestType" required="Y"/>
        <field name="MarketDepth" required="N"/>
        <field name="MDUpdateType" required="N"/>
        <field name="AggregatedBook" required="N"/>
        <field name="OpenCloseSettlFlag" required="N"/>
        <field name="Scope" required="N"/>
        <field name="MDImplicitDelete" required="N"/>
        <group name="NoMDEntryTypes" required="Y">
            <field name="MDEntryType" required="Y"/>
        </group>
        <group name="NoRelatedSym" required="Y">
            <component name="Instrument" required="Y"/>
            <group name="NoUnderlyings" required="N">
                <component name="UnderlyingInstrument" required="N"/>
            </group>
            <group name="NoLegs" required="N">
                <component name="InstrumentLeg" required="N"/>
            </group>
        </group>
        <group name="NoTradingSessions" required="N">
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
        </group>
        <field name="ApplQueueAction" required="N"/>
        <field name="ApplQueueMax" required="N"/>
        <!--  FXCM specifics  -->
        <field name="FXCMTimingInterval" required="N"/>
        <field name="FXCMStartDate" required="N"/>
        <field name="FXCMStartTime" required="N"/>
        <field name="FXCMEndDate" required="N"/>
        <field name="FXCMEndTime" required="N"/>
        <field name="FXCMNoSnapshot" required="N"/>
    </message>
    <message name="MarketDataSnapshotFullRefresh" msgtype="W" msgcat="app">
        <field name="MDReqID" required="N"/>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="N">
            <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="FinancialStatus" required="N"/>
        <field name="CorporateAction" required="N"/>
        <field name="NetChgPrevDay" required="N"/>
        <group name="NoMDEntries" required="Y">
            <field name="MDEntryType" required="Y"/>
            <field name="MDEntryPx" required="N"/>
            <field name="Currency" required="N"/>
            <field name="MDEntrySize" required="N"/>
            <field name="MDEntryDate" required="N"/>
            <field name="MDEntryTime" required="N"/>
            <field name="TickDirection" required="N"/>
            <field name="MDMkt" required="N"/>
            <field name="TradingSessionID" required="N"/>
            <field name="TradingSessionSubID" required="N"/>
            <field name="QuoteCondition" required="N"/>
            <field name="TradeCondition" required="N"/>
            <field name="MDEntryOriginator" required="N"/>
            <field name="LocationID" required="N"/>
            <field name="DeskID" required="N"/>
            <field name="OpenCloseSettlFlag" required="N"/>
            <field name="TimeInForce" required="N"/>
            <field name="ExpireDate" required="N"/>
            <field name="ExpireTime" required="N"/>
            <field name="MinQty" required="N"/>
            <field name="ExecInst" required="N"/>
            <field name="SellerDays" required="N"/>
            <field name="OrderID" required="N"/>
            <field name="QuoteEntryID" required="N"/>
            <field name="MDEntryBuyer" required="N"/>
            <field name="MDEntrySeller" required="N"/>
            <field name="NumberOfOrders" required="N"/>
            <field name="MDEntryPositionNo" required="N"/>
```

```xml
      <field name="Scope" required="N"/>
      <field name="PriceDelta" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
      <!-- FXCM specifics -->
      <field name="QuoteType" required="N"/>
    </group>
    <field name="ApplQueueDepth" required="N"/>
    <field name="ApplQueueResolution" required="N"/>
    <!-- FXCM specifics -->
    <field name="FXCMTimingInterval" required="N"/>
    <field name="FXCMContinuousFlag" required="N"/>
  </message>
  <message name="MarketDataIncrementalRefresh" msgtype="X" msgcat="app">
    <field name="MDReqID" required="N"/>
    <group name="NoMDEntries" required="Y">
      <field name="MDUpdateAction" required="Y"/>
      <field name="DeleteReason" required="N"/>
      <field name="MDEntryType" required="N"/>
      <field name="MDEntryID" required="N"/>
      <field name="MDEntryRefID" required="N"/>
      <component name="Instrument" required="N"/>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
      </group>
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
      </group>
      <field name="FinancialStatus" required="N"/>
      <field name="CorporateAction" required="N"/>
      <field name="MDEntryPx" required="N"/>
      <field name="Currency" required="N"/>
      <field name="MDEntrySize" required="N"/>
      <field name="MDEntryDate" required="N"/>
      <field name="MDEntryTime" required="N"/>
      <field name="TickDirection" required="N"/>
      <field name="MDMkt" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="QuoteCondition" required="N"/>
      <field name="TradeCondition" required="N"/>
      <field name="MDEntryOriginator" required="N"/>
      <field name="LocationID" required="N"/>
      <field name="DeskID" required="N"/>
      <field name="OpenCloseSettlFlag" required="N"/>
      <field name="TimeInForce" required="N"/>
      <field name="ExpireDate" required="N"/>
      <field name="ExpireTime" required="N"/>
      <field name="MinQty" required="N"/>
      <field name="ExecInst" required="N"/>
      <field name="SellerDays" required="N"/>
      <field name="OrderID" required="N"/>
      <field name="QuoteEntryID" required="N"/>
      <field name="MDEntryBuyer" required="N"/>
      <field name="MDEntrySeller" required="N"/>
      <field name="NumberOfOrders" required="N"/>
      <field name="MDEntryPositionNo" required="N"/>
      <field name="Scope" required="N"/>
      <field name="PriceDelta" required="N"/>
      <field name="NetChgPrevDay" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
      <!-- FXCM specifics -->
      <field name="QuoteType" required="N"/>
    </group>
    <field name="ApplQueueDepth" required="N"/>
    <field name="ApplQueueResolution" required="N"/>
  </message>
  <message name="MarketDataRequestReject" msgtype="Y" msgcat="app">
    <field name="MDReqID" required="Y"/>
    <field name="MDReqRejReason" required="N"/>
    <group name="NoAltMDSource" required="N">
      <field name="AltMDSourceID" required="N"/>
    </group>
    <field name="Text" required="N"/>
    <field name="EncodedTextLen" required="N"/>
    <field name="EncodedText" required="N"/>
    <!-- FXCM specifics -->
    <component name="Instrument" required="N"/>
    <field name="FXCMRequestRejectReason" required="N"/>
    <field name="FXCMErrorDetails" required="N"/>
    <field name="FXCMTimingInterval" required="N"/>
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
  </message>
  <message name="SecurityDefinitionRequest" msgtype="c" msgcat="app">
    <field name="SecurityReqID" required="Y"/>
    <field name="SecurityRequestType" required="Y"/>
    <component name="Instrument" required="N"/>
    <component name="InstrumentExtension" required="N"/>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <field name="Currency" required="N"/>
    <field name="Text" required="N"/>
```

```xml
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="ExpirationCycle" required="N"/>
        <field name="SubscriptionRequestType" required="N"/>
      </message>
      <message name="SecurityDefinition" msgtype="d" msgcat="app">
        <field name="SecurityReqID" required="Y"/>
        <field name="SecurityResponseID" required="Y"/>
        <field name="SecurityResponseType" required="Y"/>
        <component name="Instrument" required="N"/>
        <component name="InstrumentExtension" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="Currency" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="ExpirationCycle" required="N"/>
        <field name="RoundLot" required="N"/>
        <field name="MinTradeVol" required="N"/>
      </message>
      <message name="SecurityTypeRequest" msgtype="v" msgcat="app">
        <field name="SecurityReqID" required="Y"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="Product" required="N"/>
        <field name="SecurityType" required="N"/>
        <field name="SecuritySubType" required="N"/>
      </message>
      <message name="SecurityTypes" msgtype="w" msgcat="app">
        <field name="SecurityReqID" required="Y"/>
        <field name="SecurityResponseID" required="Y"/>
        <field name="SecurityResponseType" required="Y"/>
        <field name="TotNoSecurityTypes" required="N"/>
        <field name="LastFragment" required="N"/>
        <group name="NoSecurityTypes" required="N">
          <field name="SecurityType" required="N"/>
          <field name="SecuritySubType" required="N"/>
          <field name="Product" required="N"/>
          <field name="CFICode" required="N"/>
        </group>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="SubscriptionRequestType" required="N"/>
      </message>
      <message name="SecurityListRequest" msgtype="x" msgcat="app">
        <field name="SecurityReqID" required="Y"/>
        <field name="SecurityListRequestType" required="Y"/>
        <component name="Instrument" required="N"/>
        <component name="InstrumentExtension" required="N"/>
        <component name="FinancingDetails" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="Currency" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="SubscriptionRequestType" required="N"/>
      </message>
      <message name="SecurityList" msgtype="y" msgcat="app">
        <field name="SecurityReqID" required="Y"/>
        <field name="SecurityResponseID" required="Y"/>
        <field name="SecurityRequestResult" required="Y"/>
        <field name="TotNoRelatedSym" required="N"/>
        <field name="LastFragment" required="N"/>
        <group name="NoRelatedSym" required="N">
          <component name="Instrument" required="N"/>
          <component name="InstrumentExtension" required="N"/>
          <component name="FinancingDetails" required="N"/>
          <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
          </group>
          <field name="Currency" required="N"/>
          <component name="Stipulations" required="N"/>
```

```xml
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
        <field name="LegSwapType" required="N"/>
        <field name="LegSettlType" required="N"/>
        <component name="LegStipulations" required="N"/>
        <component name="LegBenchmarkCurveData" required="N"/>
      </group>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="YieldData" required="N"/>
      <field name="RoundLot" required="N"/>
      <field name="MinTradeVol" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="ExpirationCycle" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </group>
    <!--  FXCM specifics  -->
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
  </message>
  <message name="DerivativeSecurityListRequest" msgtype="z" msgcat="app">
    <field name="SecurityReqID" required="Y"/>
    <field name="SecurityListRequestType" required="Y"/>
    <component name="UnderlyingInstrument" required="N"/>
    <field name="SecuritySubType" required="N"/>
    <field name="Currency" required="N"/>
    <field name="Text" required="N"/>
    <field name="EncodedTextLen" required="N"/>
    <field name="EncodedText" required="N"/>
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
    <field name="SubscriptionRequestType" required="N"/>
  </message>
  <message name="DerivativeSecurityList" msgtype="AA" msgcat="app">
    <field name="SecurityReqID" required="Y"/>
    <field name="SecurityResponseID" required="Y"/>
    <field name="SecurityRequestResult" required="Y"/>
    <component name="UnderlyingInstrument" required="N"/>
    <field name="TotNoRelatedSym" required="N"/>
    <field name="LastFragment" required="N"/>
    <group name="NoRelatedSym" required="N">
      <component name="Instrument" required="N"/>
      <field name="Currency" required="N"/>
      <field name="ExpirationCycle" required="N"/>
      <component name="InstrumentExtension" required="N"/>
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
      </group>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </group>
  </message>
  <message name="SecurityStatusRequest" msgtype="e" msgcat="app">
    <field name="SecurityStatusReqID" required="Y"/>
    <component name="Instrument" required="Y"/>
    <component name="InstrumentExtension" required="N"/>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
    </group>
    <field name="Currency" required="N"/>
    <field name="SubscriptionRequestType" required="Y"/>
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
  </message>
  <message name="SecurityStatus" msgtype="f" msgcat="app">
    <field name="SecurityStatusReqID" required="N"/>
    <component name="Instrument" required="Y"/>
    <component name="InstrumentExtension" required="N"/>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
    </group>
    <field name="Currency" required="N"/>
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
    <field name="UnsolicitedIndicator" required="N"/>
    <field name="SecurityTradingStatus" required="N"/>
    <field name="FinancialStatus" required="N"/>
    <field name="CorporateAction" required="N"/>
    <field name="HaltReason" required="N"/>
    <field name="InViewOfCommon" required="N"/>
    <field name="DueToRelated" required="N"/>
    <field name="BuyVolume" required="N"/>
    <field name="SellVolume" required="N"/>
    <field name="HighPx" required="N"/>
    <field name="LowPx" required="N"/>
    <field name="LastPx" required="N"/>
```

```xml
        <field name="TransactTime" required="N"/>
        <field name="Adjustment" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
    </message>
    <message name="TradingSessionStatusRequest" msgtype="g" msgcat="app">
        <field name="TradSesReqID" required="Y"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="TradSesMethod" required="N"/>
        <field name="TradSesMode" required="N"/>
        <field name="SubscriptionRequestType" required="Y"/>
    </message>
    <message name="TradingSessionStatus" msgtype="h" msgcat="app">
        <field name="TradSesReqID" required="N"/>
        <field name="TradingSessionID" required="Y"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="TradSesMethod" required="N"/>
        <field name="TradSesMode" required="N"/>
        <field name="UnsolicitedIndicator" required="N"/>
        <field name="TradSesStatus" required="Y"/>
        <field name="TradSesStatusRejReason" required="N"/>
        <field name="TradSesStartTime" required="N"/>
        <field name="TradSesOpenTime" required="N"/>
        <field name="TradSesPreCloseTime" required="N"/>
        <field name="TradSesCloseTime" required="N"/>
        <field name="TradSesEndTime" required="N"/>
        <field name="TotalVolumeTraded" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <!--  FXCM Specifics  -->
        <group name="NoRelatedSym" required="N">
          <component name="Instrument" required="N"/>
        </group>
        <group name="FXCMNoParam" required="N">
          <field name="FXCMParamName" required="N"/>
          <field name="FXCMParamValue" required="N"/>
        </group>
        <field name="FXCMServerTimeZone" required="N"/>
        <field name="FXCMServerTimeZoneName" required="N"/>
        <field name="TransactTime" required="N"/>
    </message>
    <message name="NewOrderSingle" msgtype="D" msgcat="app">
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="AllocID" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="IndividualAllocID" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="AllocQty" required="N"/>
        </group>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="HandlInst" required="N"/>
        <field name="ExecInst" required="N"/>
        <field name="MinQty" required="N"/>
        <field name="MaxFloor" required="N"/>
        <field name="ExDestination" required="N"/>
        <group name="NoTradingSessions" required="N">
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </group>
        <field name="ProcessCode" required="N"/>
        <component name="Instrument" required="Y"/>
        <component name="FinancingDetails" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="PrevClosePx" required="N"/>
        <field name="Side" required="Y"/>
        <field name="LocateReqd" required="N"/>
        <field name="TransactTime" required="Y"/>
        <component name="Stipulations" required="N"/>
        <field name="QtyType" required="N"/>
        <component name="OrderQtyData" required="Y"/>
        <field name="OrdType" required="Y"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
```

```xml
        <component name="YieldData" required="N"/>
        <field name="Currency" required="N"/>
        <field name="ComplianceID" required="N"/>
        <field name="SolicitedFlag" required="N"/>
        <field name="IOIid" required="N"/>
        <field name="QuoteID" required="N"/>
        <field name="TimeInForce" required="N"/>
        <field name="EffectiveTime" required="N"/>
        <field name="ExpireDate" required="N"/>
        <field name="ExpireTime" required="N"/>
        <field name="GTBookingInst" required="N"/>
        <component name="CommissionData" required="N"/>
        <field name="OrderCapacity" required="N"/>
        <field name="OrderRestrictions" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ForexReq" required="N"/>
        <field name="SettlCurrency" required="N"/>
        <field name="BookingType" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="SettlDate2" required="N"/>
        <field name="OrderQty2" required="N"/>
        <field name="Price2" required="N"/>
        <field name="PositionEffect" required="N"/>
        <field name="CoveredOrUncovered" required="N"/>
        <field name="MaxShow" required="N"/>
        <component name="PegInstructions" required="N"/>
        <component name="DiscretionInstructions" required="N"/>
        <field name="TargetStrategy" required="N"/>
        <field name="TargetStrategyParameters" required="N"/>
        <field name="ParticipationRate" required="N"/>
        <field name="CancellationRights" required="N"/>
        <field name="MoneyLaunderingStatus" required="N"/>
        <field name="RegistID" required="N"/>
        <field name="Designation" required="N"/>
        <!-- FXCM Specifics -->
        <field name="FXCMPosID" required="N"/>
        <field name="FXCMPegFluctuatePts" required="N"/>
        <field name="PrevClosePx" required="N"/>
    </message>
    <message name="ExecutionReport" msgtype="8" msgcat="app">
        <field name="OrderID" required="Y"/>
        <field name="SecondaryOrderID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="SecondaryExecID" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="OrigClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <field name="QuoteRespID" required="N"/>
        <field name="OrdStatusReqID" required="N"/>
        <field name="MassStatusReqID" required="N"/>
        <field name="TotNumReports" required="N"/>
        <field name="LastRptRequested" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <group name="NoContraBrokers" required="N">
          <field name="ContraBroker" required="N"/>
          <field name="ContraTrader" required="N"/>
          <field name="ContraTradeQty" required="N"/>
          <field name="ContraTradeTime" required="N"/>
          <field name="ContraLegRefID" required="N"/>
        </group>
        <field name="ListID" required="N"/>
        <field name="CrossID" required="N"/>
        <field name="OrigCrossID" required="N"/>
        <field name="CrossType" required="N"/>
        <field name="ExecID" required="Y"/>
        <field name="ExecRefID" required="N"/>
        <field name="ExecType" required="Y"/>
        <field name="OrdStatus" required="Y"/>
        <field name="WorkingIndicator" required="N"/>
        <field name="OrdRejReason" required="N"/>
        <field name="ExecRestatementReason" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <component name="Instrument" required="Y"/>
        <component name="FinancingDetails" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="Side" required="Y"/>
        <component name="Stipulations" required="N"/>
        <field name="QtyType" required="N"/>
        <component name="OrderQtyData" required="N"/>
        <field name="OrdType" required="N"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
```

```xml
<component name="PegInstructions" required="N"/>
<component name="DiscretionInstructions" required="N"/>
<field name="PeggedPrice" required="N"/>
<field name="DiscretionPrice" required="N"/>
<field name="TargetStrategy" required="N"/>
<field name="TargetStrategyParameters" required="N"/>
<field name="ParticipationRate" required="N"/>
<field name="TargetStrategyPerformance" required="N"/>
<field name="Currency" required="N"/>
<field name="ComplianceID" required="N"/>
<field name="SolicitedFlag" required="N"/>
<field name="TimeInForce" required="N"/>
<field name="EffectiveTime" required="N"/>
<field name="ExpireDate" required="N"/>
<field name="ExpireTime" required="N"/>
<field name="ExecInst" required="N"/>
<field name="OrderCapacity" required="N"/>
<field name="OrderRestrictions" required="N"/>
<field name="CustOrderCapacity" required="N"/>
<field name="LastQty" required="N"/>
<field name="UnderlyingLastQty" required="N"/>
<field name="LastPx" required="N"/>
<field name="UnderlyingLastPx" required="N"/>
<field name="LastParPx" required="N"/>
<field name="LastSpotRate" required="N"/>
<field name="LastForwardPoints" required="N"/>
<field name="LastMkt" required="N"/>
<field name="TradingSessionID" required="N"/>
<field name="TradingSessionSubID" required="N"/>
<field name="TimeBracket" required="N"/>
<field name="LastCapacity" required="N"/>
<field name="LeavesQty" required="Y"/>
<field name="CumQty" required="Y"/>
<field name="AvgPx" required="Y"/>
<field name="DayOrderQty" required="N"/>
<field name="DayCumQty" required="N"/>
<field name="DayAvgPx" required="N"/>
<field name="GTBookingInst" required="N"/>
<field name="TradeDate" required="N"/>
<field name="TransactTime" required="N"/>
<field name="ReportToExch" required="N"/>
<component name="CommissionData" required="N"/>
<component name="SpreadOrBenchmarkCurveData" required="N"/>
<component name="YieldData" required="N"/>
<field name="GrossTradeAmt" required="N"/>
<field name="NumDaysInterest" required="N"/>
<field name="ExDate" required="N"/>
<field name="AccruedInterestRate" required="N"/>
<field name="AccruedInterestAmt" required="N"/>
<field name="InterestAtMaturity" required="N"/>
<field name="EndAccruedInterestAmt" required="N"/>
<field name="StartCash" required="N"/>
<field name="EndCash" required="N"/>
<field name="TradedFlatSwitch" required="N"/>
<field name="BasisFeatureDate" required="N"/>
<field name="BasisFeaturePrice" required="N"/>
<field name="Concession" required="N"/>
<field name="TotalTakedown" required="N"/>
<field name="NetMoney" required="N"/>
<field name="SettlCurrAmt" required="N"/>
<field name="SettlCurrency" required="N"/>
<field name="SettlCurrFxRate" required="N"/>
<field name="SettlCurrFxRateCalc" required="N"/>
<field name="HandlInst" required="N"/>
<field name="MinQty" required="N"/>
<field name="MaxFloor" required="N"/>
<field name="PositionEffect" required="N"/>
<field name="MaxShow" required="N"/>
<field name="BookingType" required="N"/>
<field name="Text" required="N"/>
<field name="EncodedTextLen" required="N"/>
<field name="EncodedText" required="N"/>
<field name="SettlDate2" required="N"/>
<field name="OrderQty2" required="N"/>
<field name="LastForwardPoints2" required="N"/>
<field name="MultiLegReportingType" required="N"/>
<field name="CancellationRights" required="N"/>
<field name="MoneyLaunderingStatus" required="N"/>
<field name="RegistID" required="N"/>
<field name="Designation" required="N"/>
<field name="TransBkdTime" required="N"/>
<field name="ExecValuationPoint" required="N"/>
<field name="ExecPriceType" required="N"/>
<field name="ExecPriceAdjustment" required="N"/>
<field name="PriorityIndicator" required="N"/>
<field name="PriceImprovement" required="N"/>
<field name="LastLiquidityInd" required="N"/>
<group name="NoContAmts" required="N">
  <field name="ContAmtType" required="N"/>
  <field name="ContAmtValue" required="N"/>
  <field name="ContAmtCurr" required="N"/>
</group>
<group name="NoLegs" required="N">
  <component name="InstrumentLeg" required="N"/>
  <field name="LegQty" required="N"/>
  <field name="LegSwapType" required="N"/>
  <component name="LegStipulations" required="N"/>
```

```xml
          <field name="LegPositionEffect" required="N"/>
          <field name="LegCoveredOrUncovered" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="LegRefID" required="N"/>
          <field name="LegPrice" required="N"/>
          <field name="LegSettlType" required="N"/>
          <field name="LegSettlDate" required="N"/>
          <field name="LegLastPx" required="N"/>
        </group>
        <field name="CopyMsgIndicator" required="N"/>
        <group name="NoMiscFees" required="N">
          <field name="MiscFeeAmt" required="N"/>
          <field name="MiscFeeCurr" required="N"/>
          <field name="MiscFeeType" required="N"/>
          <field name="MiscFeeBasis" required="N"/>
        </group>
        <!--  FXCM specifics  -->
        <field name="FXCMPosID" required="N"/>
        <field name="FXCMOrdStatus" required="N"/>
        <field name="FXCMOrdType" required="N"/>
        <field name="FXCMRequestRejectReason" required="N"/>
        <field name="FXCMErrorDetails" required="N"/>
        <field name="FXCMContingencyID" required="N"/>
        <field name="ContingencyType" required="N"/>
      </message>
      <message name="DontKnowTrade" msgtype="Q" msgcat="app">
        <field name="OrderID" required="Y"/>
        <field name="SecondaryOrderID" required="N"/>
        <field name="ExecID" required="Y"/>
        <field name="DKReason" required="Y"/>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="Side" required="Y"/>
        <component name="OrderQtyData" required="Y"/>
        <field name="LastQty" required="N"/>
        <field name="LastPx" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
      </message>
      <message name="OrderCancelReplaceRequest" msgtype="G" msgcat="app">
        <field name="OrderID" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="OrigClOrdID" required="Y"/>
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <field name="ListID" required="N"/>
        <field name="OrigOrdModTime" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="AllocID" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="IndividualAllocID" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="AllocQty" required="N"/>
        </group>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="HandlInst" required="N"/>
        <field name="ExecInst" required="N"/>
        <field name="MinQty" required="N"/>
        <field name="MaxFloor" required="N"/>
        <field name="ExDestination" required="N"/>
        <group name="NoTradingSessions" required="N">
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </group>
        <component name="Instrument" required="Y"/>
        <component name="FinancingDetails" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="Side" required="Y"/>
        <field name="TransactTime" required="Y"/>
        <field name="QtyType" required="N"/>
        <component name="OrderQtyData" required="Y"/>
        <field name="OrdType" required="Y"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
```

```xml
          <component name="SpreadOrBenchmarkCurveData" required="N"/>
          <component name="YieldData" required="N"/>
          <component name="PegInstructions" required="N"/>
          <component name="DiscretionInstructions" required="N"/>
          <field name="TargetStrategy" required="N"/>
          <field name="TargetStrategyParameters" required="N"/>
          <field name="ParticipationRate" required="N"/>
          <field name="ComplianceID" required="N"/>
          <field name="SolicitedFlag" required="N"/>
          <field name="Currency" required="N"/>
          <field name="TimeInForce" required="N"/>
          <field name="EffectiveTime" required="N"/>
          <field name="ExpireDate" required="N"/>
          <field name="ExpireTime" required="N"/>
          <field name="GTBookingInst" required="N"/>
          <component name="CommissionData" required="N"/>
          <field name="OrderCapacity" required="N"/>
          <field name="OrderRestrictions" required="N"/>
          <field name="CustOrderCapacity" required="N"/>
          <field name="ForexReq" required="N"/>
          <field name="SettlCurrency" required="N"/>
          <field name="BookingType" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
          <field name="SettlDate2" required="N"/>
          <field name="OrderQty2" required="N"/>
          <field name="Price2" required="N"/>
          <field name="PositionEffect" required="N"/>
          <field name="CoveredOrUncovered" required="N"/>
          <field name="MaxShow" required="N"/>
          <field name="LocateReqd" required="N"/>
          <field name="CancellationRights" required="N"/>
          <field name="MoneyLaunderingStatus" required="N"/>
          <field name="RegistID" required="N"/>
          <field name="Designation" required="N"/>
          <!--  FXCM specifics  -->
          <field name="FXCMContingencyID" required="N"/>
          <field name="ContingencyType" required="N"/>
          <field name="LeavesQty" required="N"/>
        </message>
        <message name="OrderCancelRequest" msgtype="F" msgcat="app">
          <field name="OrigClOrdID" required="Y"/>
          <field name="OrderID" required="N"/>
          <field name="ClOrdID" required="Y"/>
          <field name="SecondaryClOrdID" required="N"/>
          <field name="ClOrdLinkID" required="N"/>
          <field name="ListID" required="N"/>
          <field name="OrigOrdModTime" required="N"/>
          <field name="Account" required="N"/>
          <field name="AcctIDSource" required="N"/>
          <field name="AccountType" required="N"/>
          <component name="Parties" required="N"/>
          <component name="Instrument" required="Y"/>
          <component name="FinancingDetails" required="N"/>
          <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
          </group>
          <field name="Side" required="Y"/>
          <field name="TransactTime" required="Y"/>
          <component name="OrderQtyData" required="Y"/>
          <field name="ComplianceID" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
          <!--  FXCM specifics  -->
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </message>
        <message name="OrderCancelReject" msgtype="9" msgcat="app">
          <field name="OrderID" required="Y"/>
          <field name="SecondaryOrderID" required="N"/>
          <field name="SecondaryClOrdID" required="N"/>
          <field name="ClOrdID" required="Y"/>
          <field name="ClOrdLinkID" required="N"/>
          <field name="OrigClOrdID" required="Y"/>
          <field name="OrdStatus" required="Y"/>
          <field name="WorkingIndicator" required="N"/>
          <field name="OrigOrdModTime" required="N"/>
          <field name="ListID" required="N"/>
          <field name="Account" required="N"/>
          <field name="AcctIDSource" required="N"/>
          <field name="AccountType" required="N"/>
          <field name="TradeOriginationDate" required="N"/>
          <field name="TradeDate" required="N"/>
          <field name="TransactTime" required="N"/>
          <field name="CxlRejResponseTo" required="Y"/>
          <field name="CxlRejReason" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
          <!--  FXCM specifics  -->
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
          <field name="FXCMRequestRejectReason" required="N"/>
          <field name="FXCMErrorDetails" required="N"/>
        </message>
```

```
<message name="OrderStatusRequest" msgtype="H" msgcat="app">
  <field name="OrderID" required="N"/>
  <field name="ClOrdID" required="N"/>
  <field name="SecondaryClOrdID" required="N"/>
  <field name="ClOrdLinkID" required="N"/>
  <component name="Parties" required="N"/>
  <field name="OrdStatusReqID" required="N"/>
  <field name="Account" required="N"/>
  <field name="AcctIDSource" required="N"/>
  <component name="Instrument" required="N"/>
  <component name="FinancingDetails" required="N"/>
  <group name="NoUnderlyings" required="N">
    <component name="UnderlyingInstrument" required="N"/>
  </group>
  <field name="Side" required="N"/>
  <!-- FXCM specifics -->
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
</message>
<message name="OrderMassCancelRequest" msgtype="q" msgcat="app">
  <field name="ClOrdID" required="Y"/>
  <field name="SecondaryClOrdID" required="N"/>
  <field name="MassCancelRequestType" required="Y"/>
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <component name="Instrument" required="N"/>
  <component name="UnderlyingInstrument" required="N"/>
  <field name="Side" required="N"/>
  <field name="TransactTime" required="Y"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
</message>
<message name="OrderMassCancelReport" msgtype="r" msgcat="app">
  <field name="ClOrdID" required="N"/>
  <field name="SecondaryClOrdID" required="N"/>
  <field name="OrderID" required="Y"/>
  <field name="SecondaryOrderID" required="N"/>
  <field name="MassCancelRequestType" required="Y"/>
  <field name="MassCancelResponse" required="Y"/>
  <field name="MassCancelRejectReason" required="N"/>
  <field name="TotalAffectedOrders" required="N"/>
  <group name="NoAffectedOrders" required="N">
    <field name="OrigClOrdID" required="N"/>
    <field name="AffectedOrderID" required="N"/>
    <field name="AffectedSecondaryOrderID" required="N"/>
  </group>
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <component name="Instrument" required="N"/>
  <component name="UnderlyingInstrument" required="N"/>
  <field name="Side" required="N"/>
  <field name="TransactTime" required="N"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
</message>
<message name="OrderMassStatusRequest" msgtype="AF" msgcat="app">
  <field name="MassStatusReqID" required="Y"/>
  <field name="MassStatusReqType" required="Y"/>
  <component name="Parties" required="N"/>
  <field name="Account" required="N"/>
  <field name="AcctIDSource" required="N"/>
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <component name="Instrument" required="N"/>
  <component name="UnderlyingInstrument" required="N"/>
  <field name="Side" required="N"/>
</message>
<message name="NewOrderCross" msgtype="s" msgcat="app">
  <field name="CrossID" required="Y"/>
  <field name="CrossType" required="Y"/>
  <field name="CrossPrioritization" required="Y"/>
  <group name="NoSides" required="Y">
    <field name="Side" required="Y"/>
    <field name="ClOrdID" required="Y"/>
    <field name="SecondaryClOrdID" required="N"/>
    <field name="ClOrdLinkID" required="N"/>
    <component name="Parties" required="N"/>
    <field name="TradeOriginationDate" required="N"/>
    <field name="TradeDate" required="N"/>
    <field name="Account" required="N"/>
    <field name="AcctIDSource" required="N"/>
    <field name="AccountType" required="N"/>
    <field name="DayBookingInst" required="N"/>
    <field name="BookingUnit" required="N"/>
    <field name="PreallocMethod" required="N"/>
    <field name="AllocID" required="N"/>
    <group name="NoAllocs" required="N">
      <field name="AllocAccount" required="N"/>
      <field name="AllocAcctIDSource" required="N"/>
      <field name="AllocSettlCurrency" required="N"/>
      <field name="IndividualAllocID" required="N"/>
      <component name="NestedParties" required="N"/>
      <field name="AllocQty" required="N"/>
    </group>
    <field name="QtyType" required="N"/>
```

```
        <component name="OrderQtyData" required="Y"/>
        <component name="CommissionData" required="N"/>
        <field name="OrderCapacity" required="N"/>
        <field name="OrderRestrictions" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ForexReq" required="N"/>
        <field name="SettlCurrency" required="N"/>
        <field name="BookingType" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="PositionEffect" required="N"/>
        <field name="CoveredOrUncovered" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="SolicitedFlag" required="N"/>
        <field name="SideComplianceID" required="N"/>
      </group>
      <component name="Instrument" required="Y"/>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
      </group>
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
      </group>
      <field name="SettlType" required="N"/>
      <field name="SettlDate" required="N"/>
      <field name="HandlInst" required="N"/>
      <field name="ExecInst" required="N"/>
      <field name="MinQty" required="N"/>
      <field name="MaxFloor" required="N"/>
      <field name="ExDestination" required="N"/>
      <group name="NoTradingSessions" required="N">
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
      </group>
      <field name="ProcessCode" required="N"/>
      <field name="PrevClosePx" required="N"/>
      <field name="LocateReqd" required="N"/>
      <field name="TransactTime" required="Y"/>
      <component name="Stipulations" required="N"/>
      <field name="OrdType" required="Y"/>
      <field name="PriceType" required="N"/>
      <field name="Price" required="N"/>
      <field name="StopPx" required="N"/>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="YieldData" required="N"/>
      <field name="Currency" required="N"/>
      <field name="ComplianceID" required="N"/>
      <field name="IOIid" required="N"/>
      <field name="QuoteID" required="N"/>
      <field name="TimeInForce" required="N"/>
      <field name="EffectiveTime" required="N"/>
      <field name="ExpireDate" required="N"/>
      <field name="ExpireTime" required="N"/>
      <field name="GTBookingInst" required="N"/>
      <field name="MaxShow" required="N"/>
      <component name="PegInstructions" required="N"/>
      <component name="DiscretionInstructions" required="N"/>
      <field name="TargetStrategy" required="N"/>
      <field name="TargetStrategyParameters" required="N"/>
      <field name="ParticipationRate" required="N"/>
      <field name="CancellationRights" required="N"/>
      <field name="MoneyLaunderingStatus" required="N"/>
      <field name="RegistID" required="N"/>
      <field name="Designation" required="N"/>
    </message>
    <message name="CrossOrderCancelReplaceRequest" msgtype="t" msgcat="app">
      <field name="OrderID" required="N"/>
      <field name="CrossID" required="Y"/>
      <field name="OrigCrossID" required="Y"/>
      <field name="CrossType" required="Y"/>
      <field name="CrossPrioritization" required="Y"/>
      <group name="NoSides" required="Y">
        <field name="Side" required="Y"/>
        <field name="OrigClOrdID" required="Y"/>
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <field name="OrigOrdModTime" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="AllocID" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="IndividualAllocID" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="AllocQty" required="N"/>
```

```
          </group>
          <field name="QtyType" required="N"/>
          <component name="OrderQtyData" required="Y"/>
          <component name="CommissionData" required="N"/>
          <field name="OrderCapacity" required="N"/>
          <field name="OrderRestrictions" required="N"/>
          <field name="CustOrderCapacity" required="N"/>
          <field name="ForexReq" required="N"/>
          <field name="SettlCurrency" required="N"/>
          <field name="BookingType" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
          <field name="PositionEffect" required="N"/>
          <field name="CoveredOrUncovered" required="N"/>
          <field name="CashMargin" required="N"/>
          <field name="ClearingFeeIndicator" required="N"/>
          <field name="SolicitedFlag" required="N"/>
          <field name="SideComplianceID" required="N"/>
        </group>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="HandlInst" required="N"/>
        <field name="ExecInst" required="N"/>
        <field name="MinQty" required="N"/>
        <field name="MaxFloor" required="N"/>
        <field name="ExDestination" required="N"/>
        <group name="NoTradingSessions" required="N">
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </group>
        <field name="ProcessCode" required="N"/>
        <field name="PrevClosePx" required="N"/>
        <field name="LocateReqd" required="N"/>
        <field name="TransactTime" required="Y"/>
        <component name="Stipulations" required="N"/>
        <field name="OrdType" required="Y"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <component name="YieldData" required="N"/>
        <field name="Currency" required="N"/>
        <field name="ComplianceID" required="N"/>
        <field name="IOIid" required="N"/>
        <field name="QuoteID" required="N"/>
        <field name="TimeInForce" required="N"/>
        <field name="EffectiveTime" required="N"/>
        <field name="ExpireDate" required="N"/>
        <field name="ExpireTime" required="N"/>
        <field name="GTBookingInst" required="N"/>
        <field name="MaxShow" required="N"/>
        <component name="PegInstructions" required="N"/>
        <component name="DiscretionInstructions" required="N"/>
        <field name="TargetStrategy" required="N"/>
        <field name="TargetStrategyParameters" required="N"/>
        <field name="ParticipationRate" required="N"/>
        <field name="CancellationRights" required="N"/>
        <field name="MoneyLaunderingStatus" required="N"/>
        <field name="RegistID" required="N"/>
        <field name="Designation" required="N"/>
      </message>
      <message name="CrossOrderCancelRequest" msgtype="u" msgcat="app">
        <field name="OrderID" required="N"/>
        <field name="CrossID" required="Y"/>
        <field name="OrigCrossID" required="Y"/>
        <field name="CrossType" required="Y"/>
        <field name="CrossPrioritization" required="Y"/>
        <group name="NoSides" required="Y">
          <field name="Side" required="Y"/>
          <field name="OrigClOrdID" required="Y"/>
          <field name="ClOrdID" required="Y"/>
          <field name="SecondaryClOrdID" required="N"/>
          <field name="ClOrdLinkID" required="N"/>
          <field name="OrigOrdModTime" required="N"/>
          <component name="Parties" required="N"/>
          <field name="TradeOriginationDate" required="N"/>
          <field name="TradeDate" required="N"/>
          <component name="OrderQtyData" required="Y"/>
          <field name="ComplianceID" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
        </group>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="N">
          <component name="InstrumentLeg" required="N"/>
```

```
        </group>
        <field name="TransactTime" required="Y"/>
    </message>
    <message name="NewOrderMultileg" msgtype="AB" msgcat="app">
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="AllocID" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="IndividualAllocID" required="N"/>
          <component name="NestedParties3" required="N"/>
          <field name="AllocQty" required="N"/>
        </group>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="HandlInst" required="N"/>
        <field name="ExecInst" required="N"/>
        <field name="MinQty" required="N"/>
        <field name="MaxFloor" required="N"/>
        <field name="ExDestination" required="N"/>
        <group name="NoTradingSessions" required="N">
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </group>
        <field name="ProcessCode" required="N"/>
        <field name="Side" required="Y"/>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="PrevClosePx" required="N"/>
        <group name="NoLegs" required="Y">
          <component name="InstrumentLeg" required="N"/>
          <field name="LegQty" required="N"/>
          <field name="LegSwapType" required="N"/>
          <component name="LegStipulations" required="N"/>
          <group name="NoLegAllocs" required="N">
            <field name="LegAllocAccount" required="N"/>
            <field name="LegIndividualAllocID" required="N"/>
            <component name="NestedParties2" required="N"/>
            <field name="LegAllocQty" required="N"/>
            <field name="LegAllocAcctIDSource" required="N"/>
            <field name="LegSettlCurrency" required="N"/>
          </group>
          <field name="LegPositionEffect" required="N"/>
          <field name="LegCoveredOrUncovered" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="LegRefID" required="N"/>
          <field name="LegPrice" required="N"/>
          <field name="LegSettlType" required="N"/>
          <field name="LegSettlDate" required="N"/>
        </group>
        <field name="LocateReqd" required="N"/>
        <field name="TransactTime" required="Y"/>
        <field name="QtyType" required="N"/>
        <component name="OrderQtyData" required="Y"/>
        <field name="OrdType" required="Y"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
        <field name="Currency" required="N"/>
        <field name="ComplianceID" required="N"/>
        <field name="SolicitedFlag" required="N"/>
        <field name="IOIid" required="N"/>
        <field name="QuoteID" required="N"/>
        <field name="TimeInForce" required="N"/>
        <field name="EffectiveTime" required="N"/>
        <field name="ExpireDate" required="N"/>
        <field name="ExpireTime" required="N"/>
        <field name="GTBookingInst" required="N"/>
        <component name="CommissionData" required="N"/>
        <field name="OrderCapacity" required="N"/>
        <field name="OrderRestrictions" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ForexReq" required="N"/>
        <field name="SettlCurrency" required="N"/>
        <field name="BookingType" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="PositionEffect" required="N"/>
        <field name="CoveredOrUncovered" required="N"/>
        <field name="MaxShow" required="N"/>
```

```xml
        <component name="PegInstructions" required="N"/>
        <component name="DiscretionInstructions" required="N"/>
        <field name="TargetStrategy" required="N"/>
        <field name="TargetStrategyParameters" required="N"/>
        <field name="ParticipationRate" required="N"/>
        <field name="CancellationRights" required="N"/>
        <field name="MoneyLaunderingStatus" required="N"/>
        <field name="RegistID" required="N"/>
        <field name="Designation" required="N"/>
        <field name="MultiLegRptTypeReq" required="N"/>
    </message>
    <message name="MultilegOrderCancelReplaceRequest" msgtype="AC" msgcat="app">
        <field name="OrderID" required="N"/>
        <field name="OrigClOrdID" required="Y"/>
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="ClOrdLinkID" required="N"/>
        <field name="OrigOrdModTime" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeOriginationDate" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="Account" required="N"/>
        <field name="AcctIDSource" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="DayBookingInst" required="N"/>
        <field name="BookingUnit" required="N"/>
        <field name="PreallocMethod" required="N"/>
        <field name="AllocID" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="IndividualAllocID" required="N"/>
          <component name="NestedParties3" required="N"/>
          <field name="AllocQty" required="N"/>
        </group>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="CashMargin" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="HandlInst" required="N"/>
        <field name="ExecInst" required="N"/>
        <field name="MinQty" required="N"/>
        <field name="MaxFloor" required="N"/>
        <field name="ExDestination" required="N"/>
        <group name="NoTradingSessions" required="N">
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
        </group>
        <field name="ProcessCode" required="N"/>
        <field name="Side" required="Y"/>
        <component name="Instrument" required="Y"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="PrevClosePx" required="N"/>
        <group name="NoLegs" required="Y">
          <component name="InstrumentLeg" required="N"/>
          <field name="LegQty" required="N"/>
          <field name="LegSwapType" required="N"/>
          <component name="LegStipulations" required="N"/>
          <group name="NoLegAllocs" required="N">
            <field name="LegAllocAccount" required="N"/>
            <field name="LegIndividualAllocID" required="N"/>
            <component name="NestedParties2" required="N"/>
            <field name="LegAllocQty" required="N"/>
            <field name="LegAllocAcctIDSource" required="N"/>
            <field name="LegSettlCurrency" required="N"/>
          </group>
          <field name="LegPositionEffect" required="N"/>
          <field name="LegCoveredOrUncovered" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="LegRefID" required="N"/>
          <field name="LegPrice" required="N"/>
          <field name="LegSettlType" required="N"/>
          <field name="LegSettlDate" required="N"/>
        </group>
        <field name="LocateReqd" required="N"/>
        <field name="TransactTime" required="Y"/>
        <field name="QtyType" required="N"/>
        <component name="OrderQtyData" required="Y"/>
        <field name="OrdType" required="Y"/>
        <field name="PriceType" required="N"/>
        <field name="Price" required="N"/>
        <field name="StopPx" required="N"/>
        <field name="Currency" required="N"/>
        <field name="ComplianceID" required="N"/>
        <field name="SolicitedFlag" required="N"/>
        <field name="IOIid" required="N"/>
        <field name="QuoteID" required="N"/>
        <field name="TimeInForce" required="N"/>
        <field name="EffectiveTime" required="N"/>
        <field name="ExpireDate" required="N"/>
        <field name="ExpireTime" required="N"/>
        <field name="GTBookingInst" required="N"/>
        <component name="CommissionData" required="N"/>
        <field name="OrderCapacity" required="N"/>
```

```xml
        <field name="OrderRestrictions" required="N"/>
        <field name="CustOrderCapacity" required="N"/>
        <field name="ForexReq" required="N"/>
        <field name="SettlCurrency" required="N"/>
        <field name="BookingType" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="PositionEffect" required="N"/>
        <field name="CoveredOrUncovered" required="N"/>
        <field name="MaxShow" required="N"/>
        <component name="PegInstructions" required="N"/>
        <component name="DiscretionInstructions" required="N"/>
        <field name="TargetStrategy" required="N"/>
        <field name="TargetStrategyParameters" required="N"/>
        <field name="ParticipationRate" required="N"/>
        <field name="CancellationRights" required="N"/>
        <field name="MoneyLaunderingStatus" required="N"/>
        <field name="RegistID" required="N"/>
        <field name="Designation" required="N"/>
        <field name="MultiLegRptTypeReq" required="N"/>
    </message>
    <message name="BidRequest" msgtype="k" msgcat="app">
        <field name="BidID" required="N"/>
        <field name="ClientBidID" required="Y"/>
        <field name="BidRequestTransType" required="Y"/>
        <field name="ListName" required="N"/>
        <field name="TotNoRelatedSym" required="Y"/>
        <field name="BidType" required="Y"/>
        <field name="NumTickets" required="N"/>
        <field name="Currency" required="N"/>
        <field name="SideValue1" required="N"/>
        <field name="SideValue2" required="N"/>
        <group name="NoBidDescriptors" required="N">
          <field name="BidDescriptorType" required="N"/>
          <field name="BidDescriptor" required="N"/>
          <field name="SideValueInd" required="N"/>
          <field name="LiquidityValue" required="N"/>
          <field name="LiquidityNumSecurities" required="N"/>
          <field name="LiquidityPctLow" required="N"/>
          <field name="LiquidityPctHigh" required="N"/>
          <field name="EFPTrackingError" required="N"/>
          <field name="FairValue" required="N"/>
          <field name="OutsideIndexPct" required="N"/>
          <field name="ValueOfFutures" required="N"/>
        </group>
        <group name="NoBidComponents" required="N">
          <field name="ListID" required="N"/>
          <field name="Side" required="N"/>
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
          <field name="NetGrossInd" required="N"/>
          <field name="SettlType" required="N"/>
          <field name="SettlDate" required="N"/>
          <field name="Account" required="N"/>
          <field name="AcctIDSource" required="N"/>
        </group>
        <field name="LiquidityIndType" required="N"/>
        <field name="WtAverageLiquidity" required="N"/>
        <field name="ExchangeForPhysical" required="N"/>
        <field name="OutMainCntryUIndex" required="N"/>
        <field name="CrossPercent" required="N"/>
        <field name="ProgRptReqs" required="N"/>
        <field name="ProgPeriodInterval" required="N"/>
        <field name="IncTaxInd" required="N"/>
        <field name="ForexReq" required="N"/>
        <field name="NumBidders" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="BidTradeType" required="Y"/>
        <field name="BasisPxType" required="Y"/>
        <field name="StrikeTime" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
    </message>
    <message name="BidResponse" msgtype="l" msgcat="app">
        <field name="BidID" required="N"/>
        <field name="ClientBidID" required="N"/>
        <group name="NoBidComponents" required="Y">
          <component name="CommissionData" required="Y"/>
          <field name="ListID" required="N"/>
          <field name="Country" required="N"/>
          <field name="Side" required="N"/>
          <field name="Price" required="N"/>
          <field name="PriceType" required="N"/>
          <field name="FairValue" required="N"/>
          <field name="NetGrossInd" required="N"/>
          <field name="SettlType" required="N"/>
          <field name="SettlDate" required="N"/>
          <field name="TradingSessionID" required="N"/>
          <field name="TradingSessionSubID" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
        </group>
    </message>
    <message name="NewOrderList" msgtype="E" msgcat="app">
```

```xml
<field name="ListID" required="Y"/>
<field name="BidID" required="N"/>
<field name="ClientBidID" required="N"/>
<field name="ProgRptReqs" required="N"/>
<field name="BidType" required="N"/>
<field name="ProgPeriodInterval" required="N"/>
<field name="CancellationRights" required="N"/>
<field name="MoneyLaunderingStatus" required="N"/>
<field name="RegistID" required="N"/>
<field name="ListExecInstType" required="N"/>
<field name="ListExecInst" required="N"/>
<field name="EncodedListExecInstLen" required="N"/>
<field name="EncodedListExecInst" required="N"/>
<field name="AllowableOneSidednessPct" required="N"/>
<field name="AllowableOneSidednessValue" required="N"/>
<field name="AllowableOneSidednessCurr" required="N"/>
<field name="TotNoOrders" required="Y"/>
<field name="LastFragment" required="N"/>
<group name="NoOrders" required="Y">
  <field name="ClOrdID" required="Y"/>
  <field name="SecondaryClOrdID" required="N"/>
  <field name="ListSeqNo" required="Y"/>
  <field name="ClOrdLinkID" required="N"/>
  <field name="SettlInstMode" required="N"/>
  <component name="Parties" required="N"/>
  <field name="TradeOriginationDate" required="N"/>
  <field name="TradeDate" required="N"/>
  <field name="Account" required="N"/>
  <field name="AcctIDSource" required="N"/>
  <field name="AccountType" required="N"/>
  <field name="DayBookingInst" required="N"/>
  <field name="BookingUnit" required="N"/>
  <field name="AllocID" required="N"/>
  <field name="PreallocMethod" required="N"/>
  <group name="NoAllocs" required="N">
    <field name="AllocAccount" required="N"/>
    <field name="AllocAcctIDSource" required="N"/>
    <field name="AllocSettlCurrency" required="N"/>
    <field name="IndividualAllocID" required="N"/>
    <component name="NestedParties" required="N"/>
    <field name="AllocQty" required="N"/>
  </group>
  <field name="SettlType" required="N"/>
  <field name="SettlDate" required="N"/>
  <field name="CashMargin" required="N"/>
  <field name="ClearingFeeIndicator" required="N"/>
  <field name="HandlInst" required="N"/>
  <field name="ExecInst" required="N"/>
  <field name="MinQty" required="N"/>
  <field name="MaxFloor" required="N"/>
  <field name="ExDestination" required="N"/>
  <group name="NoTradingSessions" required="N">
    <field name="TradingSessionID" required="N"/>
    <field name="TradingSessionSubID" required="N"/>
  </group>
  <field name="ProcessCode" required="N"/>
  <component name="Instrument" required="Y"/>
  <group name="NoUnderlyings" required="N">
    <component name="UnderlyingInstrument" required="N"/>
  </group>
  <field name="PrevClosePx" required="N"/>
  <field name="Side" required="Y"/>
  <field name="SideValueInd" required="N"/>
  <field name="LocateReqd" required="N"/>
  <field name="TransactTime" required="N"/>
  <component name="Stipulations" required="N"/>
  <field name="QtyType" required="N"/>
  <component name="OrderQtyData" required="Y"/>
  <field name="OrdType" required="N"/>
  <field name="PriceType" required="N"/>
  <field name="Price" required="N"/>
  <field name="StopPx" required="N"/>
  <component name="SpreadOrBenchmarkCurveData" required="N"/>
  <component name="YieldData" required="N"/>
  <field name="Currency" required="N"/>
  <field name="ComplianceID" required="N"/>
  <field name="SolicitedFlag" required="N"/>
  <field name="IOIid" required="N"/>
  <field name="QuoteID" required="N"/>
  <field name="TimeInForce" required="N"/>
  <field name="EffectiveTime" required="N"/>
  <field name="ExpireDate" required="N"/>
  <field name="ExpireTime" required="N"/>
  <field name="GTBookingInst" required="N"/>
  <component name="CommissionData" required="N"/>
  <field name="OrderCapacity" required="N"/>
  <field name="OrderRestrictions" required="N"/>
  <field name="CustOrderCapacity" required="N"/>
  <field name="ForexReq" required="N"/>
  <field name="SettlCurrency" required="N"/>
  <field name="BookingType" required="N"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
  <field name="SettlDate2" required="N"/>
  <field name="OrderQty2" required="N"/>
  <field name="Price2" required="N"/>
```

```xml
        <field name="PositionEffect" required="N"/>
        <field name="CoveredOrUncovered" required="N"/>
        <field name="MaxShow" required="N"/>
        <component name="PegInstructions" required="N"/>
        <component name="DiscretionInstructions" required="N"/>
        <field name="TargetStrategy" required="N"/>
        <field name="TargetStrategyParameters" required="N"/>
        <field name="ParticipationRate" required="N"/>
        <field name="Designation" required="N"/>
        <!--  FXCM Specifics  -->
        <field name="FXCMPosID" required="N"/>
        <field name="FXCMPegFluctuatePts" required="N"/>
      </group>
      <!--  FXCM specifics  -->
      <field name="FXCMContingencyID" required="N"/>
      <field name="ContingencyType" required="N"/>
    </message>
    <message name="ListStrikePrice" msgtype="m" msgcat="app">
      <field name="ListID" required="Y"/>
      <field name="TotNoStrikes" required="Y"/>
      <field name="LastFragment" required="N"/>
      <group name="NoStrikes" required="Y">
        <component name="Instrument" required="Y"/>
      </group>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
        <field name="PrevClosePx" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="Side" required="N"/>
        <field name="Price" required="Y"/>
        <field name="Currency" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
      </group>
    </message>
    <message name="ListStatus" msgtype="N" msgcat="app">
      <field name="ListID" required="Y"/>
      <field name="ListStatusType" required="Y"/>
      <field name="NoRpts" required="Y"/>
      <field name="ListOrderStatus" required="Y"/>
      <field name="RptSeq" required="Y"/>
      <field name="ListStatusText" required="N"/>
      <field name="EncodedListStatusTextLen" required="N"/>
      <field name="EncodedListStatusText" required="N"/>
      <field name="TransactTime" required="N"/>
      <field name="TotNoOrders" required="Y"/>
      <field name="LastFragment" required="N"/>
      <group name="NoOrders" required="Y">
        <field name="ClOrdID" required="Y"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="CumQty" required="Y"/>
        <field name="OrdStatus" required="Y"/>
        <field name="WorkingIndicator" required="N"/>
        <field name="LeavesQty" required="Y"/>
        <field name="CxlQty" required="Y"/>
        <field name="AvgPx" required="Y"/>
        <field name="OrdRejReason" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
      </group>
    </message>
    <message name="ListExecute" msgtype="L" msgcat="app">
      <field name="ListID" required="Y"/>
      <field name="ClientBidID" required="N"/>
      <field name="BidID" required="N"/>
      <field name="TransactTime" required="Y"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="ListCancelRequest" msgtype="K" msgcat="app">
      <field name="ListID" required="Y"/>
      <field name="TransactTime" required="Y"/>
      <field name="TradeOriginationDate" required="N"/>
      <field name="TradeDate" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="ListStatusRequest" msgtype="M" msgcat="app">
      <field name="ListID" required="Y"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="AllocationInstruction" msgtype="J" msgcat="app">
      <field name="AllocID" required="Y"/>
      <field name="AllocTransType" required="Y"/>
      <field name="AllocType" required="Y"/>
      <field name="SecondaryAllocID" required="N"/>
      <field name="RefAllocID" required="N"/>
      <field name="AllocCancReplaceReason" required="N"/>
      <field name="AllocIntermedReqType" required="N"/>
      <field name="AllocLinkID" required="N"/>
```

```xml
<field name="AllocLinkType" required="N"/>
<field name="BookingRefID" required="N"/>
<field name="AllocNoOrdersType" required="Y"/>
<group name="NoOrders" required="N">
 <field name="ClOrdID" required="N"/>
 <field name="OrderID" required="N"/>
 <field name="SecondaryOrderID" required="N"/>
 <field name="SecondaryClOrdID" required="N"/>
 <field name="ListID" required="N"/>
 <component name="NestedParties2" required="N"/>
 <field name="OrderQty" required="N"/>
 <field name="OrderAvgPx" required="N"/>
 <field name="OrderBookingQty" required="N"/>
</group>
<group name="NoExecs" required="N">
 <field name="LastQty" required="N"/>
 <field name="ExecID" required="N"/>
 <field name="SecondaryExecID" required="N"/>
 <field name="LastPx" required="N"/>
 <field name="LastParPx" required="N"/>
 <field name="LastCapacity" required="N"/>
</group>
<field name="PreviouslyReported" required="N"/>
<field name="ReversalIndicator" required="N"/>
<field name="MatchType" required="N"/>
<field name="Side" required="Y"/>
<component name="Instrument" required="Y"/>
<component name="InstrumentExtension" required="N"/>
<component name="FinancingDetails" required="N"/>
<group name="NoUnderlyings" required="N">
 <component name="UnderlyingInstrument" required="N"/>
</group>
<group name="NoLegs" required="N">
 <component name="InstrumentLeg" required="N"/>
</group>
<field name="Quantity" required="Y"/>
<field name="QtyType" required="N"/>
<field name="LastMkt" required="N"/>
<field name="TradeOriginationDate" required="N"/>
<field name="TradingSessionID" required="N"/>
<field name="TradingSessionSubID" required="N"/>
<field name="PriceType" required="N"/>
<field name="AvgPx" required="Y"/>
<field name="AvgParPx" required="N"/>
<component name="SpreadOrBenchmarkCurveData" required="N"/>
<field name="Currency" required="N"/>
<field name="AvgPxPrecision" required="N"/>
<component name="Parties" required="N"/>
<field name="TradeDate" required="Y"/>
<field name="TransactTime" required="N"/>
<field name="SettlType" required="N"/>
<field name="SettlDate" required="N"/>
<field name="BookingType" required="N"/>
<field name="GrossTradeAmt" required="N"/>
<field name="Concession" required="N"/>
<field name="TotalTakedown" required="N"/>
<field name="NetMoney" required="N"/>
<field name="PositionEffect" required="N"/>
<field name="AutoAcceptIndicator" required="N"/>
<field name="Text" required="N"/>
<field name="EncodedTextLen" required="N"/>
<field name="EncodedText" required="N"/>
<field name="NumDaysInterest" required="N"/>
<field name="AccruedInterestRate" required="N"/>
<field name="AccruedInterestAmt" required="N"/>
<field name="TotalAccruedInterestAmt" required="N"/>
<field name="InterestAtMaturity" required="N"/>
<field name="EndAccruedInterestAmt" required="N"/>
<field name="StartCash" required="N"/>
<field name="EndCash" required="N"/>
<field name="LegalConfirm" required="N"/>
<component name="Stipulations" required="N"/>
<component name="YieldData" required="N"/>
<field name="TotNoAllocs" required="N"/>
<field name="LastFragment" required="N"/>
<group name="NoAllocs" required="Y">
 <field name="AllocAccount" required="Y"/>
 <field name="AllocAcctIDSource" required="N"/>
 <field name="MatchStatus" required="N"/>
 <field name="AllocPrice" required="N"/>
 <field name="AllocQty" required="Y"/>
 <field name="IndividualAllocID" required="N"/>
 <field name="ProcessCode" required="N"/>
 <component name="NestedParties" required="N"/>
 <field name="NotifyBrokerOfCredit" required="N"/>
 <field name="AllocHandlInst" required="N"/>
 <field name="AllocText" required="N"/>
 <field name="EncodedAllocTextLen" required="N"/>
 <field name="EncodedAllocText" required="N"/>
 <component name="CommissionData" required="N"/>
 <field name="AllocAvgPx" required="N"/>
 <field name="AllocNetMoney" required="N"/>
 <field name="SettlCurrAmt" required="N"/>
 <field name="AllocSettlCurrAmt" required="N"/>
 <field name="SettlCurrency" required="N"/>
 <field name="AllocSettlCurrency" required="N"/>
 <field name="SettlCurrFxRate" required="N"/>
```

```xml
        <field name="SettlCurrFxRateCalc" required="N"/>
        <field name="AccruedInterestAmt" required="N"/>
        <field name="AllocAccruedInterestAmt" required="N"/>
        <field name="AllocInterestAtMaturity" required="N"/>
        <field name="SettlInstMode" required="N"/>
        <group name="NoMiscFees" required="N">
          <field name="MiscFeeAmt" required="N"/>
          <field name="MiscFeeCurr" required="N"/>
          <field name="MiscFeeType" required="N"/>
          <field name="MiscFeeBasis" required="N"/>
        </group>
        <field name="NoClearingInstructions" required="N"/>
        <field name="ClearingInstruction" required="N"/>
        <field name="ClearingFeeIndicator" required="N"/>
        <field name="AllocSettlInstType" required="N"/>
        <component name="SettlInstructionsData" required="N"/>
      </group>
  </message>
  <message name="AllocationInstructionAck" msgtype="P" msgcat="app">
    <field name="AllocID" required="Y"/>
    <component name="Parties" required="N"/>
    <field name="SecondaryAllocID" required="N"/>
    <field name="TradeDate" required="N"/>
    <field name="TransactTime" required="Y"/>
    <field name="AllocStatus" required="Y"/>
    <field name="AllocRejCode" required="N"/>
    <field name="AllocType" required="N"/>
    <field name="AllocIntermedReqType" required="N"/>
    <field name="MatchStatus" required="N"/>
    <field name="Product" required="N"/>
    <field name="SecurityType" required="N"/>
    <field name="Text" required="N"/>
    <field name="EncodedTextLen" required="N"/>
    <field name="EncodedText" required="N"/>
    <group name="NoAllocs" required="N">
      <field name="AllocAccount" required="N"/>
      <field name="AllocAcctIDSource" required="N"/>
      <field name="AllocPrice" required="N"/>
      <field name="IndividualAllocID" required="N"/>
      <field name="IndividualAllocRejCode" required="N"/>
      <field name="AllocText" required="N"/>
      <field name="EncodedAllocTextLen" required="N"/>
      <field name="EncodedAllocText" required="N"/>
    </group>
  </message>
  <message name="AllocationReport" msgtype="AS" msgcat="app">
    <field name="AllocReportID" required="Y"/>
    <field name="AllocID" required="N"/>
    <field name="AllocTransType" required="Y"/>
    <field name="AllocReportRefID" required="N"/>
    <field name="AllocCancReplaceReason" required="N"/>
    <field name="SecondaryAllocID" required="N"/>
    <field name="AllocReportType" required="Y"/>
    <field name="AllocStatus" required="Y"/>
    <field name="AllocRejCode" required="N"/>
    <field name="RefAllocID" required="N"/>
    <field name="AllocIntermedReqType" required="N"/>
    <field name="AllocLinkID" required="N"/>
    <field name="AllocLinkType" required="N"/>
    <field name="BookingRefID" required="N"/>
    <field name="AllocNoOrdersType" required="Y"/>
    <group name="NoOrders" required="N">
      <field name="ClOrdID" required="N"/>
      <field name="OrderID" required="N"/>
      <field name="SecondaryOrderID" required="N"/>
      <field name="SecondaryClOrdID" required="N"/>
      <field name="ListID" required="N"/>
      <component name="NestedParties2" required="N"/>
      <field name="OrderQty" required="N"/>
      <field name="OrderAvgPx" required="N"/>
      <field name="OrderBookingQty" required="N"/>
    </group>
    <group name="NoExecs" required="N">
      <field name="LastQty" required="N"/>
      <field name="ExecID" required="N"/>
      <field name="SecondaryExecID" required="N"/>
      <field name="LastPx" required="N"/>
      <field name="LastParPx" required="N"/>
      <field name="LastCapacity" required="N"/>
    </group>
    <field name="PreviouslyReported" required="N"/>
    <field name="ReversalIndicator" required="N"/>
    <field name="MatchType" required="N"/>
    <field name="Side" required="Y"/>
    <component name="Instrument" required="Y"/>
    <component name="InstrumentExtension" required="N"/>
    <component name="FinancingDetails" required="N"/>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
    </group>
    <field name="Quantity" required="Y"/>
    <field name="QtyType" required="N"/>
    <field name="LastMkt" required="N"/>
    <field name="TradeOriginationDate" required="N"/>
```

```xml
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="PriceType" required="N"/>
        <field name="AvgPx" required="Y"/>
        <field name="AvgParPx" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <field name="Currency" required="N"/>
        <field name="AvgPxPrecision" required="N"/>
        <component name="Parties" required="N"/>
        <field name="TradeDate" required="Y"/>
        <field name="TransactTime" required="N"/>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="BookingType" required="N"/>
        <field name="GrossTradeAmt" required="N"/>
        <field name="Concession" required="N"/>
        <field name="TotalTakedown" required="N"/>
        <field name="NetMoney" required="N"/>
        <field name="PositionEffect" required="N"/>
        <field name="AutoAcceptIndicator" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="NumDaysInterest" required="N"/>
        <field name="AccruedInterestRate" required="N"/>
        <field name="AccruedInterestAmt" required="N"/>
        <field name="TotalAccruedInterestAmt" required="N"/>
        <field name="InterestAtMaturity" required="N"/>
        <field name="EndAccruedInterestAmt" required="N"/>
        <field name="StartCash" required="N"/>
        <field name="EndCash" required="N"/>
        <field name="LegalConfirm" required="N"/>
        <component name="Stipulations" required="N"/>
        <component name="YieldData" required="N"/>
        <field name="TotNoAllocs" required="N"/>
        <field name="LastFragment" required="N"/>
        <group name="NoAllocs" required="Y">
          <field name="AllocAccount" required="Y"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="MatchStatus" required="N"/>
          <field name="AllocPrice" required="N"/>
          <field name="AllocQty" required="Y"/>
          <field name="IndividualAllocID" required="N"/>
          <field name="ProcessCode" required="N"/>
          <component name="NestedParties" required="N"/>
          <field name="NotifyBrokerOfCredit" required="N"/>
          <field name="AllocHandlInst" required="N"/>
          <field name="AllocText" required="N"/>
          <field name="EncodedAllocTextLen" required="N"/>
          <field name="EncodedAllocText" required="N"/>
          <component name="CommissionData" required="N"/>
          <field name="AllocAvgPx" required="N"/>
          <field name="AllocNetMoney" required="N"/>
          <field name="SettlCurrAmt" required="N"/>
          <field name="AllocSettlCurrAmt" required="N"/>
          <field name="SettlCurrency" required="N"/>
          <field name="AllocSettlCurrency" required="N"/>
          <field name="SettlCurrFxRate" required="N"/>
          <field name="SettlCurrFxRateCalc" required="N"/>
          <field name="AllocAccruedInterestAmt" required="N"/>
          <field name="AllocInterestAtMaturity" required="N"/>
          <group name="NoMiscFees" required="N">
            <field name="MiscFeeAmt" required="N"/>
            <field name="MiscFeeCurr" required="N"/>
            <field name="MiscFeeType" required="N"/>
            <field name="MiscFeeBasis" required="N"/>
          </group>
          <group name="NoClearingInstructions" required="N">
            <field name="ClearingInstruction" required="N"/>
          </group>
          <field name="ClearingFeeIndicator" required="N"/>
          <field name="AllocSettlInstType" required="N"/>
          <component name="SettlInstructionsData" required="N"/>
        </group>
      </message>
      <message name="AllocationReportAck" msgtype="AT" msgcat="app">
        <field name="AllocReportID" required="Y"/>
        <field name="AllocID" required="Y"/>
        <component name="Parties" required="N"/>
        <field name="SecondaryAllocID" required="N"/>
        <field name="TradeDate" required="N"/>
        <field name="TransactTime" required="Y"/>
        <field name="AllocStatus" required="Y"/>
        <field name="AllocRejCode" required="N"/>
        <field name="AllocReportType" required="N"/>
        <field name="AllocIntermedReqType" required="N"/>
        <field name="MatchStatus" required="N"/>
        <field name="Product" required="N"/>
        <field name="SecurityType" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <group name="NoAllocs" required="N">
          <field name="AllocAccount" required="N"/>
          <field name="AllocAcctIDSource" required="N"/>
          <field name="AllocPrice" required="N"/>
          <field name="IndividualAllocID" required="N"/>
```

```xml
          <field name="IndividualAllocRejCode" required="N"/>
          <field name="AllocText" required="N"/>
          <field name="EncodedAllocTextLen" required="N"/>
          <field name="EncodedAllocText" required="N"/>
        </group>
      </message>
      <message name="Confirmation" msgtype="AK" msgcat="app">
        <field name="ConfirmID" required="Y"/>
        <field name="ConfirmRefID" required="N"/>
        <field name="ConfirmReqID" required="N"/>
        <field name="ConfirmTransType" required="Y"/>
        <field name="ConfirmType" required="Y"/>
        <field name="CopyMsgIndicator" required="N"/>
        <field name="LegalConfirm" required="N"/>
        <field name="ConfirmStatus" required="Y"/>
        <component name="Parties" required="N"/>
        <group name="NoOrders" required="N">
          <field name="ClOrdID" required="N"/>
          <field name="OrderID" required="N"/>
          <field name="SecondaryOrderID" required="N"/>
          <field name="SecondaryClOrdID" required="N"/>
          <field name="ListID" required="N"/>
          <component name="NestedParties2" required="N"/>
          <field name="OrderQty" required="N"/>
          <field name="OrderAvgPx" required="N"/>
          <field name="OrderBookingQty" required="N"/>
        </group>
        <field name="AllocID" required="N"/>
        <field name="SecondaryAllocID" required="N"/>
        <field name="IndividualAllocID" required="N"/>
        <field name="TransactTime" required="Y"/>
        <field name="TradeDate" required="Y"/>
        <component name="TrdRegTimestamps" required="N"/>
        <component name="Instrument" required="Y"/>
        <component name="InstrumentExtension" required="N"/>
        <component name="FinancingDetails" required="N"/>
        <group name="NoUnderlyings" required="Y">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <group name="NoLegs" required="Y">
          <component name="InstrumentLeg" required="N"/>
        </group>
        <component name="YieldData" required="N"/>
        <field name="AllocQty" required="Y"/>
        <field name="QtyType" required="N"/>
        <field name="Side" required="Y"/>
        <field name="Currency" required="N"/>
        <field name="LastMkt" required="N"/>
        <group name="NoCapacities" required="Y">
          <field name="OrderCapacity" required="Y"/>
          <field name="OrderRestrictions" required="N"/>
          <field name="OrderCapacityQty" required="Y"/>
        </group>
        <field name="AllocAccount" required="Y"/>
        <field name="AllocAcctIDSource" required="N"/>
        <field name="AllocAccountType" required="N"/>
        <field name="AvgPx" required="Y"/>
        <field name="AvgPxPrecision" required="N"/>
        <field name="PriceType" required="N"/>
        <field name="AvgParPx" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <field name="ReportedPx" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <field name="ProcessCode" required="N"/>
        <field name="GrossTradeAmt" required="Y"/>
        <field name="NumDaysInterest" required="N"/>
        <field name="ExDate" required="N"/>
        <field name="AccruedInterestRate" required="N"/>
        <field name="AccruedInterestAmt" required="N"/>
        <field name="InterestAtMaturity" required="N"/>
        <field name="EndAccruedInterestAmt" required="N"/>
        <field name="StartCash" required="N"/>
        <field name="EndCash" required="N"/>
        <field name="Concession" required="N"/>
        <field name="TotalTakedown" required="N"/>
        <field name="NetMoney" required="Y"/>
        <field name="MaturityNetMoney" required="N"/>
        <field name="SettlCurrAmt" required="N"/>
        <field name="SettlCurrency" required="N"/>
        <field name="SettlCurrFxRate" required="N"/>
        <field name="SettlCurrFxRateCalc" required="N"/>
        <field name="SettlType" required="N"/>
        <field name="SettlDate" required="N"/>
        <component name="SettlInstructionsData" required="N"/>
        <component name="CommissionData" required="N"/>
        <field name="SharedCommission" required="N"/>
        <component name="Stipulations" required="N"/>
        <group name="NoMiscFees" required="N">
          <field name="MiscFeeAmt" required="N"/>
          <field name="MiscFeeCurr" required="N"/>
          <field name="MiscFeeType" required="N"/>
          <field name="MiscFeeBasis" required="N"/>
        </group>
      </message>
      <message name="ConfirmationAck" msgtype="AU" msgcat="app">
```

```xml
            <field name="ConfirmID" required="Y"/>
            <field name="TradeDate" required="Y"/>
            <field name="TransactTime" required="Y"/>
            <field name="AffirmStatus" required="Y"/>
            <field name="ConfirmRejReason" required="N"/>
            <field name="MatchStatus" required="N"/>
            <field name="Text" required="N"/>
            <field name="EncodedTextLen" required="N"/>
            <field name="EncodedText" required="N"/>
        </message>
        <message name="ConfirmationRequest" msgtype="BH" msgcat="app">
            <field name="ConfirmReqID" required="Y"/>
            <field name="ConfirmType" required="Y"/>
            <group name="NoOrders" required="N">
                <field name="ClOrdID" required="N"/>
                <field name="OrderID" required="N"/>
                <field name="SecondaryOrderID" required="N"/>
                <field name="SecondaryClOrdID" required="N"/>
                <field name="ListID" required="N"/>
                <component name="NestedParties2" required="N"/>
                <field name="OrderQty" required="N"/>
                <field name="OrderAvgPx" required="N"/>
                <field name="OrderBookingQty" required="N"/>
            </group>
            <field name="AllocID" required="N"/>
            <field name="SecondaryAllocID" required="N"/>
            <field name="IndividualAllocID" required="N"/>
            <field name="TransactTime" required="Y"/>
            <field name="AllocAccount" required="N"/>
            <field name="AllocAcctIDSource" required="N"/>
            <field name="AllocAccountType" required="N"/>
            <field name="Text" required="N"/>
            <field name="EncodedTextLen" required="N"/>
            <field name="EncodedText" required="N"/>
        </message>
        <message name="SettlementInstructions" msgtype="T" msgcat="app">
            <field name="SettlInstMsgID" required="Y"/>
            <field name="SettlInstReqID" required="N"/>
            <field name="SettlInstMode" required="Y"/>
            <field name="SettlInstReqRejCode" required="N"/>
            <field name="Text" required="N"/>
            <field name="EncodedTextLen" required="N"/>
            <field name="EncodedText" required="N"/>
            <field name="SettlInstSource" required="N"/>
            <field name="ClOrdID" required="N"/>
            <field name="TransactTime" required="Y"/>
            <group name="NoSettlInst" required="N">
                <field name="SettlInstID" required="N"/>
                <field name="SettlInstTransType" required="N"/>
                <field name="SettlInstRefID" required="N"/>
                <component name="Parties" required="N"/>
                <field name="Side" required="N"/>
                <field name="Product" required="N"/>
                <field name="SecurityType" required="N"/>
                <field name="CFICode" required="N"/>
                <field name="EffectiveTime" required="N"/>
                <field name="ExpireTime" required="N"/>
                <field name="LastUpdateTime" required="N"/>
                <component name="SettlInstructionsData" required="N"/>
                <field name="PaymentMethod" required="N"/>
                <field name="PaymentRef" required="N"/>
                <field name="CardHolderName" required="N"/>
                <field name="CardNumber" required="N"/>
                <field name="CardStartDate" required="N"/>
                <field name="CardExpDate" required="N"/>
                <field name="CardIssNum" required="N"/>
                <field name="PaymentDate" required="N"/>
                <field name="PaymentRemitterID" required="N"/>
            </group>
        </message>
        <message name="SettlementInstructionRequest" msgtype="AV" msgcat="app">
            <field name="SettlInstReqID" required="Y"/>
            <field name="TransactTime" required="Y"/>
            <component name="Parties" required="N"/>
            <field name="AllocAccount" required="N"/>
            <field name="AllocAcctIDSource" required="N"/>
            <field name="Side" required="N"/>
            <field name="Product" required="N"/>
            <field name="SecurityType" required="N"/>
            <field name="CFICode" required="N"/>
            <field name="EffectiveTime" required="N"/>
            <field name="ExpireTime" required="N"/>
            <field name="LastUpdateTime" required="N"/>
            <field name="StandInstDbType" required="N"/>
            <field name="StandInstDbName" required="N"/>
            <field name="StandInstDbID" required="N"/>
        </message>
        <message name="TradeCaptureReportRequest" msgtype="AD" msgcat="app">
            <field name="TradeRequestID" required="Y"/>
            <field name="TradeRequestType" required="Y"/>
            <field name="SubscriptionRequestType" required="N"/>
            <field name="TradeReportID" required="N"/>
            <field name="SecondaryTradeReportID" required="N"/>
            <field name="ExecID" required="N"/>
            <field name="ExecType" required="N"/>
            <field name="OrderID" required="N"/>
            <field name="ClOrdID" required="N"/>
```

```
                <field name="MatchStatus" required="N"/>
                <field name="TrdType" required="N"/>
                <field name="TrdSubType" required="N"/>
                <field name="TransferReason" required="N"/>
                <field name="SecondaryTrdType" required="N"/>
                <field name="TradeLinkID" required="N"/>
                <field name="TrdMatchID" required="N"/>
                <component name="Parties" required="N"/>
                <component name="Instrument" required="N"/>
                <component name="InstrumentExtension" required="N"/>
                <component name="FinancingDetails" required="N"/>
                <group name="NoUnderlyings" required="N">
                  <component name="UnderlyingInstrument" required="N"/>
                </group>
                <group name="NoLegs" required="N">
                  <component name="InstrumentLeg" required="N"/>
                </group>
                <group name="NoDates" required="N">
                  <field name="TradeDate" required="N"/>
                  <field name="TransactTime" required="N"/>
                </group>
                <field name="ClearingBusinessDate" required="N"/>
                <field name="TradingSessionID" required="N"/>
                <field name="TradingSessionSubID" required="N"/>
                <field name="TimeBracket" required="N"/>
                <field name="Side" required="N"/>
                <field name="MultiLegReportingType" required="N"/>
                <field name="TradeInputSource" required="N"/>
                <field name="TradeInputDevice" required="N"/>
                <field name="ResponseTransportType" required="N"/>
                <field name="ResponseDestination" required="N"/>
                <field name="Text" required="N"/>
                <field name="EncodedTextLen" required="N"/>
                <field name="EncodedText" required="N"/>
              </message>
              <message name="TradeCaptureReportRequestAck" msgtype="AQ" msgcat="app">
                <field name="TradeRequestID" required="Y"/>
                <field name="TradeRequestType" required="Y"/>
                <field name="SubscriptionRequestType" required="N"/>
                <field name="TotNumTradeReports" required="N"/>
                <field name="TradeRequestResult" required="Y"/>
                <field name="TradeRequestStatus" required="Y"/>
                <component name="Instrument" required="N"/>
                <group name="NoUnderlyings" required="N">
                  <component name="UnderlyingInstrument" required="N"/>
                </group>
                <group name="NoLegs" required="N">
                  <component name="InstrumentLeg" required="N"/>
                </group>
                <field name="MultiLegReportingType" required="N"/>
                <field name="ResponseTransportType" required="N"/>
                <field name="ResponseDestination" required="N"/>
                <field name="Text" required="N"/>
                <field name="EncodedTextLen" required="N"/>
                <field name="EncodedText" required="N"/>
              </message>
              <message name="TradeCaptureReport" msgtype="AE" msgcat="app">
                <field name="TradeReportID" required="Y"/>
                <field name="TradeReportTransType" required="N"/>
                <field name="TradeReportType" required="N"/>
                <field name="TradeRequestID" required="N"/>
                <field name="TrdType" required="N"/>
                <field name="TrdSubType" required="N"/>
                <field name="SecondaryTrdType" required="N"/>
                <field name="TransferReason" required="N"/>
                <field name="ExecType" required="N"/>
                <field name="TotNumTradeReports" required="N"/>
                <field name="LastRptRequested" required="N"/>
                <field name="UnsolicitedIndicator" required="N"/>
                <field name="SubscriptionRequestType" required="N"/>
                <field name="TradeReportRefID" required="N"/>
                <field name="SecondaryTradeReportRefID" required="N"/>
                <field name="SecondaryTradeReportID" required="N"/>
                <field name="TradeLinkID" required="N"/>
                <field name="TrdMatchID" required="N"/>
                <field name="ExecID" required="N"/>
                <field name="OrdStatus" required="N"/>
                <field name="SecondaryExecID" required="N"/>
                <field name="ExecRestatementReason" required="N"/>
                <field name="PreviouslyReported" required="Y"/>
                <field name="PriceType" required="N"/>
                <component name="Instrument" required="Y"/>
                <component name="FinancingDetails" required="N"/>
                <component name="OrderQtyData" required="N"/>
                <field name="QtyType" required="N"/>
                <component name="YieldData" required="N"/>
                <group name="NoUnderlyings" required="N">
                  <component name="UnderlyingInstrument" required="N"/>
                </group>
                <field name="UnderlyingTradingSessionID" required="N"/>
                <field name="UnderlyingTradingSessionSubID" required="N"/>
                <field name="LastQty" required="Y"/>
                <field name="LastPx" required="Y"/>
                <field name="LastParPx" required="N"/>
                <field name="LastSpotRate" required="N"/>
                <field name="LastForwardPoints" required="N"/>
                <field name="LastMkt" required="N"/>
```

```xml
<field name="TradeDate" required="Y"/>
<field name="ClearingBusinessDate" required="N"/>
<field name="AvgPx" required="N"/>
<component name="SpreadOrBenchmarkCurveData" required="N"/>
<field name="AvgPxIndicator" required="N"/>
<component name="PositionAmountData" required="N"/>
<field name="MultiLegReportingType" required="N"/>
<field name="TradeLegRefID" required="N"/>
<group name="NoLegs" required="N">
  <component name="InstrumentLeg" required="N"/>
  <field name="LegQty" required="N"/>
  <field name="LegSwapType" required="N"/>
  <component name="LegStipulations" required="N"/>
  <field name="LegPositionEffect" required="N"/>
  <field name="LegCoveredOrUncovered" required="N"/>
  <component name="NestedParties" required="N"/>
  <field name="LegRefID" required="N"/>
  <field name="LegPrice" required="N"/>
  <field name="LegSettlType" required="N"/>
  <field name="LegSettlDate" required="N"/>
  <field name="LegLastPx" required="N"/>
</group>
<field name="TransactTime" required="Y"/>
<component name="TrdRegTimestamps" required="N"/>
<field name="SettlType" required="N"/>
<field name="SettlDate" required="N"/>
<field name="MatchStatus" required="N"/>
<field name="MatchType" required="N"/>
<group name="NoSides" required="Y">
  <field name="Side" required="Y"/>
  <field name="OrderID" required="Y"/>
  <field name="SecondaryOrderID" required="N"/>
  <field name="ClOrdID" required="N"/>
  <field name="SecondaryClOrdID" required="N"/>
  <field name="ListID" required="N"/>
  <component name="Parties" required="N"/>
  <field name="Account" required="N"/>
  <field name="AcctIDSource" required="N"/>
  <field name="AccountType" required="N"/>
  <field name="ProcessCode" required="N"/>
  <field name="OddLot" required="N"/>
  <group name="NoClearingInstructions" required="N">
    <field name="ClearingInstruction" required="N"/>
  </group>
  <field name="ClearingFeeIndicator" required="N"/>
  <field name="TradeInputSource" required="N"/>
  <field name="TradeInputDevice" required="N"/>
  <field name="OrderInputDevice" required="N"/>
  <field name="Currency" required="N"/>
  <field name="ComplianceID" required="N"/>
  <field name="SolicitedFlag" required="N"/>
  <field name="OrderCapacity" required="N"/>
  <field name="OrderRestrictions" required="N"/>
  <field name="CustOrderCapacity" required="N"/>
  <field name="OrdType" required="N"/>
  <field name="ExecInst" required="N"/>
  <field name="TransBkdTime" required="N"/>
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <field name="TimeBracket" required="N"/>
  <component name="CommissionData" required="N"/>
  <field name="GrossTradeAmt" required="N"/>
  <field name="NumDaysInterest" required="N"/>
  <field name="ExDate" required="N"/>
  <field name="AccruedInterestRate" required="N"/>
  <field name="AccruedInterestAmt" required="N"/>
  <field name="InterestAtMaturity" required="N"/>
  <field name="EndAccruedInterestAmt" required="N"/>
  <field name="StartCash" required="N"/>
  <field name="EndCash" required="N"/>
  <field name="Concession" required="N"/>
  <field name="TotalTakedown" required="N"/>
  <field name="NetMoney" required="N"/>
  <field name="SettlCurrAmt" required="N"/>
  <field name="SettlCurrency" required="N"/>
  <field name="SettlCurrFxRate" required="N"/>
  <field name="SettlCurrFxRateCalc" required="N"/>
  <field name="PositionEffect" required="N"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
  <field name="SideMultiLegReportingType" required="N"/>
  <group name="NoContAmts" required="N">
    <field name="ContAmtType" required="N"/>
    <field name="ContAmtValue" required="N"/>
    <field name="ContAmtCurr" required="N"/>
  </group>
  <component name="Stipulations" required="N"/>
  <group name="NoMiscFees" required="N">
    <field name="MiscFeeAmt" required="N"/>
    <field name="MiscFeeCurr" required="N"/>
    <field name="MiscFeeType" required="N"/>
    <field name="MiscFeeBasis" required="N"/>
  </group>
  <field name="ExchangeRule" required="N"/>
  <field name="TradeAllocIndicator" required="N"/>
  <field name="PreallocMethod" required="N"/>
```

```
      <field name="AllocID" required="N"/>
      <group name="NoAllocs" required="N">
        <field name="AllocAccount" required="N"/>
        <field name="AllocAcctIDSource" required="N"/>
        <field name="AllocSettlCurrency" required="N"/>
        <field name="IndividualAllocID" required="N"/>
        <component name="NestedParties2" required="N"/>
        <field name="AllocQty" required="N"/>
      </group>
    </group>
    <field name="CopyMsgIndicator" required="N"/>
    <field name="PublishTrdIndicator" required="N"/>
    <field name="ShortSaleReason" required="N"/>
  </message>
  <message name="TradeCaptureReportAck" msgtype="AR" msgcat="app">
    <field name="TradeReportID" required="Y"/>
    <field name="TradeReportTransType" required="N"/>
    <field name="TradeReportType" required="N"/>
    <field name="TrdType" required="N"/>
    <field name="TrdSubType" required="N"/>
    <field name="SecondaryTrdType" required="N"/>
    <field name="TransferReason" required="N"/>
    <field name="ExecType" required="Y"/>
    <field name="TradeReportRefID" required="N"/>
    <field name="SecondaryTradeReportRefID" required="N"/>
    <field name="TrdRptStatus" required="N"/>
    <field name="TradeReportRejectReason" required="N"/>
    <field name="SecondaryTradeReportID" required="N"/>
    <field name="SubscriptionRequestType" required="N"/>
    <field name="TradeLinkID" required="N"/>
    <field name="TrdMatchID" required="N"/>
    <field name="ExecID" required="N"/>
    <field name="SecondaryExecID" required="N"/>
    <component name="Instrument" required="Y"/>
    <field name="TransactTime" required="N"/>
    <component name="TrdRegTimestamps" required="N"/>
    <field name="ResponseTransportType" required="N"/>
    <field name="ResponseDestination" required="N"/>
    <field name="Text" required="N"/>
    <field name="EncodedTextLen" required="N"/>
    <field name="EncodedText" required="N"/>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
      <field name="LegQty" required="N"/>
      <field name="LegSwapType" required="N"/>
      <component name="LegStipulations" required="N"/>
      <field name="LegPositionEffect" required="N"/>
      <field name="LegCoveredOrUncovered" required="N"/>
      <component name="NestedParties" required="N"/>
      <field name="LegRefID" required="N"/>
      <field name="LegPrice" required="N"/>
      <field name="LegSettlType" required="N"/>
      <field name="LegSettlDate" required="N"/>
      <field name="LegLastPx" required="N"/>
    </group>
    <field name="ClearingFeeIndicator" required="N"/>
    <field name="OrderCapacity" required="N"/>
    <field name="OrderRestrictions" required="N"/>
    <field name="CustOrderCapacity" required="N"/>
    <field name="Account" required="N"/>
    <field name="AcctIDSource" required="N"/>
    <field name="AccountType" required="N"/>
    <field name="PositionEffect" required="N"/>
    <field name="PreallocMethod" required="N"/>
    <group name="NoAllocs" required="N">
      <field name="AllocAccount" required="N"/>
      <field name="AllocAcctIDSource" required="N"/>
      <field name="AllocSettlCurrency" required="N"/>
      <field name="IndividualAllocID" required="N"/>
      <component name="NestedParties2" required="N"/>
      <field name="AllocQty" required="N"/>
    </group>
  </message>
  <message name="RegistrationInstructions" msgtype="o" msgcat="app">
    <field name="RegistID" required="Y"/>
    <field name="RegistTransType" required="Y"/>
    <field name="RegistRefID" required="Y"/>
    <field name="ClOrdID" required="N"/>
    <component name="Parties" required="N"/>
    <field name="Account" required="N"/>
    <field name="AcctIDSource" required="N"/>
    <field name="RegistAcctType" required="N"/>
    <field name="TaxAdvantageType" required="N"/>
    <field name="OwnershipType" required="N"/>
    <group name="NoRegistDtls" required="N">
      <field name="RegistDtls" required="N"/>
      <field name="RegistEmail" required="N"/>
      <field name="MailingDtls" required="N"/>
      <field name="MailingInst" required="N"/>
      <component name="NestedParties" required="N"/>
      <field name="OwnerType" required="N"/>
      <field name="DateOfBirth" required="N"/>
      <field name="InvestorCountryOfResidence" required="N"/>
    </group>
    <group name="NoDistribInsts" required="N">
      <field name="DistribPaymentMethod" required="N"/>
      <field name="DistribPercentage" required="N"/>
```

```xml
        <field name="CashDistribCurr" required="N"/>
        <field name="CashDistribAgentName" required="N"/>
        <field name="CashDistribAgentCode" required="N"/>
        <field name="CashDistribAgentAcctNumber" required="N"/>
        <field name="CashDistribPayRef" required="N"/>
        <field name="CashDistribAgentAcctName" required="N"/>
      </group>
    </message>
    <message name="RegistrationInstructionsResponse" msgtype="p" msgcat="app">
      <field name="RegistID" required="Y"/>
      <field name="RegistTransType" required="Y"/>
      <field name="RegistRefID" required="Y"/>
      <field name="ClOrdID" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AcctIDSource" required="N"/>
      <field name="RegistStatus" required="Y"/>
      <field name="RegistRejReasonCode" required="N"/>
      <field name="RegistRejReasonText" required="N"/>
    </message>
    <message name="PositionMaintenanceRequest" msgtype="AL" msgcat="app">
      <field name="PosReqID" required="Y"/>
      <field name="PosTransType" required="Y"/>
      <field name="PosMaintAction" required="Y"/>
      <field name="OrigPosReqRefID" required="N"/>
      <field name="PosMaintRptRefID" required="N"/>
      <field name="ClearingBusinessDate" required="Y"/>
      <field name="SettlSessID" required="N"/>
      <field name="SettlSessSubID" required="N"/>
      <component name="Parties" required="Y"/>
      <field name="Account" required="Y"/>
      <field name="AcctIDSource" required="N"/>
      <field name="AccountType" required="Y"/>
      <component name="Instrument" required="Y"/>
      <field name="Currency" required="N"/>
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
      </group>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
      </group>
      <group name="NoTradingSessions" required="N">
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
      </group>
      <field name="TransactTime" required="Y"/>
      <component name="PositionQty" required="Y"/>
      <field name="AdjustmentType" required="N"/>
      <field name="ContraryInstructionIndicator" required="N"/>
      <field name="PriorSpreadIndicator" required="N"/>
      <field name="ThresholdAmount" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="PositionMaintenanceReport" msgtype="AM" msgcat="app">
      <field name="PosMaintRptID" required="Y"/>
      <field name="PosTransType" required="Y"/>
      <field name="PosReqID" required="N"/>
      <field name="PosMaintAction" required="Y"/>
      <field name="OrigPosReqRefID" required="Y"/>
      <field name="PosMaintStatus" required="Y"/>
      <field name="PosMaintResult" required="N"/>
      <field name="ClearingBusinessDate" required="Y"/>
      <field name="SettlSessID" required="N"/>
      <field name="SettlSessSubID" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="Y"/>
      <field name="AcctIDSource" required="N"/>
      <field name="AccountType" required="Y"/>
      <component name="Instrument" required="Y"/>
      <field name="Currency" required="N"/>
      <group name="NoLegs" required="N">
        <component name="InstrumentLeg" required="N"/>
      </group>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
      </group>
      <group name="NoTradingSessions" required="N">
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
      </group>
      <field name="TransactTime" required="Y"/>
      <component name="PositionQty" required="Y"/>
      <component name="PositionAmountData" required="Y"/>
      <field name="AdjustmentType" required="N"/>
      <field name="ThresholdAmount" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="RequestForPositions" msgtype="AN" msgcat="app">
      <field name="PosReqID" required="Y"/>
      <field name="PosReqType" required="Y"/>
      <field name="MatchStatus" required="N"/>
      <field name="SubscriptionRequestType" required="N"/>
      <component name="Parties" required="Y"/>
```

```xml
    <field name="Account" required="Y"/>
    <field name="AcctIDSource" required="N"/>
    <field name="AccountType" required="Y"/>
    <component name="Instrument" required="N"/>
    <field name="Currency" required="N"/>
    <group name="NoLegs" required="N">
      <component name="InstrumentLeg" required="N"/>
    </group>
    <group name="NoUnderlyings" required="N">
      <component name="UnderlyingInstrument" required="N"/>
    </group>
    <field name="ClearingBusinessDate" required="Y"/>
    <field name="SettlSessID" required="N"/>
    <field name="SettlSessSubID" required="N"/>
    <group name="NoTradingSessions" required="N">
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
    </group>
    <field name="TransactTime" required="Y"/>
    <field name="ResponseTransportType" required="N"/>
    <field name="ResponseDestination" required="N"/>
    <field name="Text" required="N"/>
    <field name="EncodedTextLen" required="N"/>
    <field name="EncodedText" required="N"/>
    <!--  FXCM specifics  -->
    <field name="OrderID" required="N"/>
    <field name="SecondaryClOrdID" required="N"/>
    <field name="ClOrdID" required="N"/>
    <field name="FXCMStartDate" required="N"/>
    <field name="FXCMStartTime" required="N"/>
    <field name="FXCMEndDate" required="N"/>
    <field name="FXCMEndTime" required="N"/>
    <field name="FXCMPosID" required="N"/>
    <field name="FXCMMaxNoResults" required="N"/>
</message>
<message name="RequestForPositionsAck" msgtype="AO" msgcat="app">
  <field name="PosMaintRptID" required="Y"/>
  <field name="PosReqID" required="N"/>
  <field name="TotalNumPosReports" required="N"/>
  <field name="UnsolicitedIndicator" required="N"/>
  <field name="PosReqResult" required="Y"/>
  <field name="PosReqStatus" required="Y"/>
  <component name="Parties" required="Y"/>
  <field name="Account" required="Y"/>
  <field name="AcctIDSource" required="N"/>
  <field name="AccountType" required="Y"/>
  <component name="Instrument" required="N"/>
  <field name="Currency" required="N"/>
  <group name="NoLegs" required="N">
    <component name="InstrumentLeg" required="N"/>
  </group>
  <group name="NoUnderlyings" required="N">
    <component name="UnderlyingInstrument" required="N"/>
  </group>
  <field name="ResponseTransportType" required="N"/>
  <field name="ResponseDestination" required="N"/>
  <field name="Text" required="N"/>
  <field name="EncodedTextLen" required="N"/>
  <field name="EncodedText" required="N"/>
  <!--  FXCM specifics  -->
  <field name="TradingSessionID" required="N"/>
  <field name="TradingSessionSubID" required="N"/>
  <field name="FXCMRequestRejectReason" required="N"/>
  <field name="FXCMErrorDetails" required="N"/>
</message>
<message name="PositionReport" msgtype="AP" msgcat="app">
  <field name="PosMaintRptID" required="Y"/>
  <field name="PosReqID" required="N"/>
  <field name="PosReqType" required="N"/>
  <field name="SubscriptionRequestType" required="N"/>
  <field name="TotalNumPosReports" required="N"/>
  <field name="UnsolicitedIndicator" required="N"/>
  <field name="PosReqResult" required="Y"/>
  <field name="ClearingBusinessDate" required="Y"/>
  <field name="SettlSessID" required="N"/>
  <field name="SettlSessSubID" required="N"/>
  <component name="Parties" required="Y"/>
  <field name="Account" required="Y"/>
  <field name="AcctIDSource" required="N"/>
  <field name="AccountType" required="Y"/>
  <component name="Instrument" required="N"/>
  <field name="Currency" required="N"/>
  <field name="SettlPrice" required="Y"/>
  <field name="SettlPriceType" required="Y"/>
  <field name="PriorSettlPrice" required="Y"/>
  <group name="NoLegs" required="N">
    <component name="InstrumentLeg" required="N"/>
  </group>
  <group name="NoUnderlyings" required="N">
    <component name="UnderlyingInstrument" required="N"/>
    <field name="UnderlyingSettlPrice" required="Y"/>
    <field name="UnderlyingSettlPriceType" required="Y"/>
  </group>
  <component name="PositionQty" required="Y"/>
  <component name="PositionAmountData" required="Y"/>
  <field name="RegistStatus" required="N"/>
  <field name="DeliveryDate" required="N"/>
```

```xml
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <!--  FXCM specifics  -->
        <field name="ListID" required="N"/>
        <field name="LastRptRequested" required="N"/>
        <field name="OrderID" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <field name="TransactTime" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="FXCMPosID" required="N"/>
        <field name="FXCMPosOpenTime" required="N"/>
        <field name="FXCMUsedMargin" required="N"/>
        <field name="FXCMPosInterest" required="N"/>
        <field name="FXCMPosCommission" required="N"/>
        <field name="FXCMPosClosePNL" required="N"/>
        <field name="FXCMCloseSecondaryClOrdID" required="N"/>
        <field name="FXCMCloseClOrdID" required="N"/>
        <field name="FXCMCloseOrderID" required="N"/>
        <field name="FXCMCloseSettlPrice" required="N"/>
        <field name="FXCMPosCloseTime" required="N"/>
        <field name="FXCMPosIDRef" required="N"/>
    </message>
    <message name="AssignmentReport" msgtype="AW" msgcat="app">
        <field name="AsgnRptID" required="Y"/>
        <field name="TotNumAssignmentReports" required="N"/>
        <field name="LastRptRequested" required="N"/>
        <component name="Parties" required="Y"/>
        <field name="Account" required="N"/>
        <field name="AccountType" required="Y"/>
        <component name="Instrument" required="N"/>
        <field name="Currency" required="N"/>
        <field name="NoLegs" required="N"/>
        <component name="InstrumentLeg" required="N"/>
        <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
        </group>
        <component name="PositionQty" required="Y"/>
        <component name="PositionAmountData" required="Y"/>
        <field name="ThresholdAmount" required="N"/>
        <field name="SettlPrice" required="Y"/>
        <field name="SettlPriceType" required="Y"/>
        <field name="UnderlyingSettlPrice" required="Y"/>
        <field name="ExpireDate" required="N"/>
        <field name="AssignmentMethod" required="Y"/>
        <field name="AssignmentUnit" required="N"/>
        <field name="OpenInterest" required="Y"/>
        <field name="ExerciseMethod" required="Y"/>
        <field name="SettlSessID" required="Y"/>
        <field name="SettlSessSubID" required="Y"/>
        <field name="ClearingBusinessDate" required="Y"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
    </message>
    <message name="CollateralRequest" msgtype="AX" msgcat="app">
        <field name="CollReqID" required="Y"/>
        <field name="CollAsgnReason" required="Y"/>
        <field name="TransactTime" required="Y"/>
        <field name="ExpireTime" required="N"/>
        <component name="Parties" required="N"/>
        <field name="Account" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="OrderID" required="N"/>
        <field name="SecondaryOrderID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <group name="NoExecs" required="N">
            <field name="ExecID" required="N"/>
        </group>
        <group name="NoTrades" required="N">
            <field name="TradeReportID" required="N"/>
            <field name="SecondaryTradeReportID" required="N"/>
        </group>
        <component name="Instrument" required="N"/>
        <component name="FinancingDetails" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="Quantity" required="N"/>
        <field name="QtyType" required="N"/>
        <field name="Currency" required="N"/>
        <field name="NoLegs" required="N"/>
        <component name="InstrumentLeg" required="N"/>
        <group name="NoUnderlyings" required="N">
            <component name="UnderlyingInstrument" required="N"/>
            <field name="CollAction" required="N"/>
        </group>
        <field name="MarginExcess" required="N"/>
        <field name="TotalNetValue" required="N"/>
        <field name="CashOutstanding" required="N"/>
        <component name="TrdRegTimestamps" required="N"/>
        <field name="Side" required="N"/>
        <group name="NoMiscFees" required="N">
            <field name="MiscFeeAmt" required="N"/>
            <field name="MiscFeeCurr" required="N"/>
            <field name="MiscFeeType" required="N"/>
```

```
        <field name="MiscFeeBasis" required="N"/>
      </group>
      <field name="Price" required="N"/>
      <field name="PriceType" required="N"/>
      <field name="AccruedInterestAmt" required="N"/>
      <field name="EndAccruedInterestAmt" required="N"/>
      <field name="StartCash" required="N"/>
      <field name="EndCash" required="N"/>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="Stipulations" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="SettlSessID" required="N"/>
      <field name="SettlSessSubID" required="N"/>
      <field name="ClearingBusinessDate" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="CollateralAssignment" msgtype="AY" msgcat="app">
      <field name="CollAsgnID" required="Y"/>
      <field name="CollReqID" required="N"/>
      <field name="CollAsgnReason" required="Y"/>
      <field name="CollAsgnTransType" required="Y"/>
      <field name="CollAsgnRefID" required="N"/>
      <field name="TransactTime" required="Y"/>
      <field name="ExpireTime" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AccountType" required="N"/>
      <field name="ClOrdID" required="N"/>
      <field name="OrderID" required="N"/>
      <field name="SecondaryOrderID" required="N"/>
      <field name="SecondaryClOrdID" required="N"/>
      <group name="NoExecs" required="N">
        <field name="ExecID" required="N"/>
      </group>
      <group name="NoTrades" required="N">
        <field name="TradeReportID" required="N"/>
        <field name="SecondaryTradeReportID" required="N"/>
      </group>
      <component name="Instrument" required="N"/>
      <component name="FinancingDetails" required="N"/>
      <field name="SettlDate" required="N"/>
      <field name="Quantity" required="N"/>
      <field name="QtyType" required="N"/>
      <field name="Currency" required="N"/>
      <field name="NoLegs" required="N"/>
      <component name="InstrumentLeg" required="N"/>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
        <field name="CollAction" required="N"/>
      </group>
      <field name="MarginExcess" required="N"/>
      <field name="TotalNetValue" required="N"/>
      <field name="CashOutstanding" required="N"/>
      <component name="TrdRegTimestamps" required="N"/>
      <field name="Side" required="N"/>
      <group name="NoMiscFees" required="N">
        <field name="MiscFeeAmt" required="N"/>
        <field name="MiscFeeCurr" required="N"/>
        <field name="MiscFeeType" required="N"/>
        <field name="MiscFeeBasis" required="N"/>
      </group>
      <field name="Price" required="N"/>
      <field name="PriceType" required="N"/>
      <field name="AccruedInterestAmt" required="N"/>
      <field name="EndAccruedInterestAmt" required="N"/>
      <field name="StartCash" required="N"/>
      <field name="EndCash" required="N"/>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="Stipulations" required="N"/>
      <component name="SettlInstructionsData" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="SettlSessID" required="N"/>
      <field name="SettlSessSubID" required="N"/>
      <field name="ClearingBusinessDate" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
    </message>
    <message name="CollateralResponse" msgtype="AZ" msgcat="app">
      <field name="CollRespID" required="Y"/>
      <field name="CollAsgnID" required="Y"/>
      <field name="CollReqID" required="N"/>
      <field name="CollAsgnReason" required="Y"/>
      <field name="CollAsgnTransType" required="N"/>
      <field name="CollAsgnRespType" required="Y"/>
      <field name="CollAsgnRejectReason" required="N"/>
      <field name="TransactTime" required="Y"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AccountType" required="N"/>
      <field name="ClOrdID" required="N"/>
      <field name="OrderID" required="N"/>
      <field name="SecondaryOrderID" required="N"/>
```

```xml
      <field name="SecondaryClOrdID" required="N"/>
      <group name="NoExecs" required="N">
        <field name="ExecID" required="N"/>
      </group>
      <group name="NoTrades" required="N">
        <field name="TradeReportID" required="N"/>
        <field name="SecondaryTradeReportID" required="N"/>
      </group>
      <component name="Instrument" required="N"/>
      <component name="FinancingDetails" required="N"/>
      <field name="SettlDate" required="N"/>
      <field name="Quantity" required="N"/>
      <field name="QtyType" required="N"/>
      <field name="Currency" required="N"/>
      <field name="NoLegs" required="N"/>
      <component name="InstrumentLeg" required="N"/>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
        <field name="CollAction" required="N"/>
      </group>
      <field name="MarginExcess" required="N"/>
      <field name="TotalNetValue" required="N"/>
      <field name="CashOutstanding" required="N"/>
      <component name="TrdRegTimestamps" required="N"/>
      <field name="Side" required="N"/>
      <group name="NoMiscFees" required="N">
        <field name="MiscFeeAmt" required="N"/>
        <field name="MiscFeeCurr" required="N"/>
        <field name="MiscFeeType" required="N"/>
        <field name="MiscFeeBasis" required="N"/>
      </group>
      <field name="Price" required="N"/>
      <field name="PriceType" required="N"/>
      <field name="AccruedInterestAmt" required="N"/>
      <field name="EndAccruedInterestAmt" required="N"/>
      <field name="StartCash" required="N"/>
      <field name="EndCash" required="N"/>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="Stipulations" required="N"/>
      <field name="Text" required="N"/>
      <field name="EncodedTextLen" required="N"/>
      <field name="EncodedText" required="N"/>
  </message>
  <message name="CollateralReport" msgtype="BA" msgcat="app">
      <field name="CollRptID" required="Y"/>
      <field name="CollInquiryID" required="N"/>
      <field name="CollStatus" required="Y"/>
      <field name="TotNumReports" required="N"/>
      <field name="LastRptRequested" required="N"/>
      <component name="Parties" required="N"/>
      <field name="Account" required="N"/>
      <field name="AccountType" required="N"/>
      <field name="ClOrdID" required="N"/>
      <field name="OrderID" required="N"/>
      <field name="SecondaryOrderID" required="N"/>
      <field name="SecondaryClOrdID" required="N"/>
      <group name="NoExecs" required="N">
        <field name="ExecID" required="N"/>
      </group>
      <group name="NoTrades" required="N">
        <field name="TradeReportID" required="N"/>
        <field name="SecondaryTradeReportID" required="N"/>
      </group>
      <component name="Instrument" required="N"/>
      <component name="FinancingDetails" required="N"/>
      <field name="SettlDate" required="N"/>
      <field name="Quantity" required="N"/>
      <field name="QtyType" required="N"/>
      <field name="Currency" required="N"/>
      <field name="NoLegs" required="N"/>
      <component name="InstrumentLeg" required="N"/>
      <group name="NoUnderlyings" required="N">
        <component name="UnderlyingInstrument" required="N"/>
      </group>
      <field name="MarginExcess" required="N"/>
      <field name="TotalNetValue" required="N"/>
      <field name="CashOutstanding" required="N"/>
      <component name="TrdRegTimestamps" required="N"/>
      <field name="Side" required="N"/>
      <group name="NoMiscFees" required="N">
        <field name="MiscFeeAmt" required="N"/>
        <field name="MiscFeeCurr" required="N"/>
        <field name="MiscFeeType" required="N"/>
        <field name="MiscFeeBasis" required="N"/>
      </group>
      <field name="Price" required="N"/>
      <field name="PriceType" required="N"/>
      <field name="AccruedInterestAmt" required="N"/>
      <field name="EndAccruedInterestAmt" required="N"/>
      <field name="StartCash" required="N"/>
      <field name="EndCash" required="N"/>
      <component name="SpreadOrBenchmarkCurveData" required="N"/>
      <component name="Stipulations" required="N"/>
      <component name="SettlInstructionsData" required="N"/>
      <field name="TradingSessionID" required="N"/>
      <field name="TradingSessionSubID" required="N"/>
      <field name="SettlSessID" required="N"/>
```

```xml
          <field name="SettlSessSubID" required="N"/>
          <field name="ClearingBusinessDate" required="N"/>
          <field name="Text" required="N"/>
          <field name="EncodedTextLen" required="N"/>
          <field name="EncodedText" required="N"/>
          <!--  FXCM specifics  -->
          <field name="FXCMUsedMargin" required="N"/>
          <field name="FXCMMarginCall" required="N"/>
          <field name="FXCMUsedMargin3" required="N"/>
          <field name="FXCMCashDaily" required="N"/>
      </message>
      <message name="CollateralInquiry" msgtype="BB" msgcat="app">
        <field name="CollInquiryID" required="N"/>
        <group name="NoCollInquiryQualifier" required="N">
          <field name="CollInquiryQualifier" required="N"/>
        </group>
        <field name="SubscriptionRequestType" required="N"/>
        <field name="ResponseTransportType" required="N"/>
        <field name="ResponseDestination" required="N"/>
        <component name="Parties" required="N"/>
        <field name="Account" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="OrderID" required="N"/>
        <field name="SecondaryOrderID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <group name="NoExecs" required="N">
          <field name="ExecID" required="N"/>
        </group>
        <group name="NoTrades" required="N">
          <field name="TradeReportID" required="N"/>
          <field name="SecondaryTradeReportID" required="N"/>
        </group>
        <component name="Instrument" required="N"/>
        <component name="FinancingDetails" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="Quantity" required="N"/>
        <field name="QtyType" required="N"/>
        <field name="Currency" required="N"/>
        <field name="NoLegs" required="N"/>
        <component name="InstrumentLeg" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="MarginExcess" required="N"/>
        <field name="TotalNetValue" required="N"/>
        <field name="CashOutstanding" required="N"/>
        <component name="TrdRegTimestamps" required="N"/>
        <field name="Side" required="N"/>
        <field name="Price" required="N"/>
        <field name="PriceType" required="N"/>
        <field name="AccruedInterestAmt" required="N"/>
        <field name="EndAccruedInterestAmt" required="N"/>
        <field name="StartCash" required="N"/>
        <field name="EndCash" required="N"/>
        <component name="SpreadOrBenchmarkCurveData" required="N"/>
        <component name="Stipulations" required="N"/>
        <component name="SettlInstructionsData" required="N"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="SettlSessID" required="N"/>
        <field name="SettlSessSubID" required="N"/>
        <field name="ClearingBusinessDate" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
      </message>
      <message name="NetworkStatusRequest" msgtype="BC" msgcat="app">
        <field name="NetworkRequestType" required="Y"/>
        <field name="NetworkRequestID" required="Y"/>
        <group name="NoCompIDs" required="N">
          <field name="RefCompID" required="N"/>
          <field name="RefSubID" required="N"/>
          <field name="LocationID" required="N"/>
          <field name="DeskID" required="N"/>
        </group>
      </message>
      <message name="NetworkStatusResponse" msgtype="BD" msgcat="app">
        <field name="NetworkStatusResponseType" required="Y"/>
        <field name="NetworkRequestID" required="N"/>
        <field name="NetworkResponseID" required="N"/>
        <field name="LastNetworkResponseID" required="N"/>
        <group name="NoCompIDs" required="Y">
          <field name="RefCompID" required="N"/>
          <field name="RefSubID" required="N"/>
          <field name="LocationID" required="N"/>
          <field name="DeskID" required="N"/>
          <field name="StatusValue" required="N"/>
          <field name="StatusText" required="N"/>
        </group>
      </message>
      <message name="CollateralInquiryAck" msgtype="BG" msgcat="app">
        <field name="CollInquiryID" required="Y"/>
        <field name="CollInquiryStatus" required="Y"/>
        <field name="CollInquiryResult" required="N"/>
        <group name="NoCollInquiryQualifier" required="N">
          <field name="CollInquiryQualifier" required="N"/>
```

```xml
        </group>
        <field name="TotNumReports" required="N"/>
        <component name="Parties" required="N"/>
        <field name="Account" required="N"/>
        <field name="AccountType" required="N"/>
        <field name="ClOrdID" required="N"/>
        <field name="OrderID" required="N"/>
        <field name="SecondaryOrderID" required="N"/>
        <field name="SecondaryClOrdID" required="N"/>
        <group name="NoExecs" required="N">
          <field name="ExecID" required="N"/>
        </group>
        <group name="NoTrades" required="N">
          <field name="TradeReportID" required="N"/>
          <field name="SecondaryTradeReportID" required="N"/>
        </group>
        <component name="Instrument" required="N"/>
        <component name="FinancingDetails" required="N"/>
        <field name="SettlDate" required="N"/>
        <field name="Quantity" required="N"/>
        <field name="QtyType" required="N"/>
        <field name="Currency" required="N"/>
        <field name="NoLegs" required="N"/>
        <component name="InstrumentLeg" required="N"/>
        <group name="NoUnderlyings" required="N">
          <component name="UnderlyingInstrument" required="N"/>
        </group>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="SettlSessID" required="N"/>
        <field name="SettlSessSubID" required="N"/>
        <field name="ClearingBusinessDate" required="N"/>
        <field name="ResponseTransportType" required="N"/>
        <field name="ResponseDestination" required="N"/>
        <field name="Text" required="N"/>
        <field name="EncodedTextLen" required="N"/>
        <field name="EncodedText" required="N"/>
        <!--  FXCM specifics  -->
        <field name="FXCMRequestRejectReason" required="N"/>
        <field name="FXCMErrorDetails" required="N"/>
      </message>
      <!--  FXCM specifics  -->
      <message name="FXCMNewsRequest" msgtype="U50" msgcat="app">
        <field name="TestReqID" required="Y"/>
        <field name="SubscriptionRequestType" required="Y"/>
        <field name="TradingSessionID" required="Y"/>
        <field name="TradingSessionSubID" required="Y"/>
        <group name="FXCMPageIDNo" required="Y">
          <field name="FXCMPageID" required="Y"/>
          <field name="FXCMPageviewID" required="N"/>
          <field name="FXCMPageviewLifetime" required="N"/>
          <field name="TransactTime" required="N"/>
          <field name="FXCMNoSnapshot" required="N"/>
        </group>
      </message>
      <message name="FXCMNewsTopicRequest" msgtype="U51" msgcat="app">
        <field name="TestReqID" required="Y"/>
        <field name="TradingSessionID" required="Y"/>
        <field name="TradingSessionSubID" required="Y"/>
      </message>
      <message name="FXCMRequestReject" msgtype="U52" msgcat="app">
        <field name="TestReqID" required="Y"/>
        <field name="TradingSessionID" required="N"/>
        <field name="TradingSessionSubID" required="N"/>
        <field name="FXCMRequestRejectReason" required="Y"/>
        <field name="Text" required="N"/>
        <field name="FXCMErrorDetails" required="N"/>
      </message>
      <message name="FXCMNewsTopicResponse" msgtype="U53" msgcat="app">
        <field name="TestReqID" required="Y"/>
        <field name="TradingSessionID" required="Y"/>
        <field name="TradingSessionSubID" required="Y"/>
        <group name="FXCMPageIDNo" required="Y">
          <field name="FXCMPageID" required="Y"/>
          <field name="Headline" required="N"/>
        </group>
      </message>
    </messages>
    <components>
      <component name="Instrument">
        <field name="Symbol" required="Y"/>
        <field name="SymbolSfx" required="N"/>
        <field name="SecurityID" required="N"/>
        <field name="SecurityIDSource" required="N"/>
        <group name="NoSecurityAltID" required="N">
          <field name="SecurityAltID" required="N"/>
          <field name="SecurityAltIDSource" required="N"/>
        </group>
        <field name="Product" required="N"/>
        <field name="CFICode" required="N"/>
        <field name="SecurityType" required="N"/>
        <field name="SecuritySubType" required="N"/>
        <field name="MaturityMonthYear" required="N"/>
        <field name="MaturityDate" required="N"/>
        <field name="CouponPaymentDate" required="N"/>
        <field name="IssueDate" required="N"/>
        <field name="RepoCollateralSecurityType" required="N"/>
```

```xml
<field name="RepurchaseTerm" required="N"/>
<field name="RepurchaseRate" required="N"/>
<field name="Factor" required="N"/>
<field name="CreditRating" required="N"/>
<field name="InstrRegistry" required="N"/>
<field name="CountryOfIssue" required="N"/>
<field name="StateOrProvinceOfIssue" required="N"/>
<field name="LocaleOfIssue" required="N"/>
<field name="RedemptionDate" required="N"/>
<field name="StrikePrice" required="N"/>
<field name="StrikeCurrency" required="N"/>
<field name="OptAttribute" required="N"/>
<field name="ContractMultiplier" required="N"/>
<field name="CouponRate" required="N"/>
<field name="SecurityExchange" required="N"/>
<field name="Issuer" required="N"/>
<field name="EncodedIssuerLen" required="N"/>
<field name="EncodedIssuer" required="N"/>
<field name="SecurityDesc" required="N"/>
<field name="EncodedSecurityDescLen" required="N"/>
<field name="EncodedSecurityDesc" required="N"/>
<field name="Pool" required="N"/>
<field name="ContractSettlMonth" required="N"/>
<field name="CPProgram" required="N"/>
<field name="CPRegType" required="N"/>
<group name="NoEvents" required="N">
  <field name="EventType" required="N"/>
  <field name="EventDate" required="N"/>
  <field name="EventPx" required="N"/>
  <field name="EventText" required="N"/>
</group>
<field name="DatedDate" required="N"/>
<field name="InterestAccrualDate" required="N"/>
<!-- FXCM Specifics -->
<field name="FXCMSymID" required="N"/>
<field name="FXCMSymPrecision" required="N"/>
<field name="FXCMSymPointSize" required="N"/>
<field name="FXCMSymSortOrder" required="N"/>
<field name="FXCMProductID" required="N"/>
<field name="FXCMSymMarginRatio" required="N"/>
<field name="Currency" required="N"/>
<field name="RoundLot" required="N"/>
<field name="FXCMSymInterestBuy" required="N"/>
<field name="FXCMSymInterestSell" required="N"/>
<field name="FXCMSubscriptionStatus" required="N"/>
<field name="FXCMCondDistStop" required="N"/>
<field name="FXCMCondDistLimit" required="N"/>
<field name="FXCMCondDistEntryStop" required="N"/>
<field name="FXCMCondDistEntryLimit" required="N"/>
<field name="FXCMMaxQuantity" required="N"/>
<field name="FXCMMinQuantity" required="N"/>
<field name="FXCMTradingStatus" required="N"/>
</component>
<component name="UnderlyingInstrument">
<field name="UnderlyingSymbol" required="Y"/>
<field name="UnderlyingSymbolSfx" required="N"/>
<field name="UnderlyingSecurityID" required="N"/>
<field name="UnderlyingSecurityIDSource" required="N"/>
<group name="NoUnderlyingSecurityAltID" required="N">
  <field name="UnderlyingSecurityAltID" required="N"/>
  <field name="UnderlyingSecurityAltIDSource" required="N"/>
</group>
<field name="UnderlyingProduct" required="N"/>
<field name="UnderlyingCFICode" required="N"/>
<field name="UnderlyingSecurityType" required="N"/>
<field name="UnderlyingSecuritySubType" required="N"/>
<field name="UnderlyingMaturityMonthYear" required="N"/>
<field name="UnderlyingMaturityDate" required="N"/>
<field name="UnderlyingCouponPaymentDate" required="N"/>
<field name="UnderlyingIssueDate" required="N"/>
<field name="UnderlyingRepoCollateralSecurityType" required="N"/>
<field name="UnderlyingRepurchaseTerm" required="N"/>
<field name="UnderlyingRepurchaseRate" required="N"/>
<field name="UnderlyingFactor" required="N"/>
<field name="UnderlyingCreditRating" required="N"/>
<field name="UnderlyingInstrRegistry" required="N"/>
<field name="UnderlyingCountryOfIssue" required="N"/>
<field name="UnderlyingStateOrProvinceOfIssue" required="N"/>
<field name="UnderlyingLocaleOfIssue" required="N"/>
<field name="UnderlyingRedemptionDate" required="N"/>
<field name="UnderlyingStrikePrice" required="N"/>
<field name="UnderlyingStrikeCurrency" required="N"/>
<field name="UnderlyingOptAttribute" required="N"/>
<field name="UnderlyingContractMultiplier" required="N"/>
<field name="UnderlyingCouponRate" required="N"/>
<field name="UnderlyingSecurityExchange" required="N"/>
<field name="UnderlyingIssuer" required="N"/>
<field name="EncodedUnderlyingIssuerLen" required="N"/>
<field name="EncodedUnderlyingIssuer" required="N"/>
<field name="UnderlyingSecurityDesc" required="N"/>
<field name="EncodedUnderlyingSecurityDescLen" required="N"/>
<field name="EncodedUnderlyingSecurityDesc" required="N"/>
<field name="UnderlyingCPProgram" required="N"/>
<field name="UnderlyingCPRegType" required="N"/>
<field name="UnderlyingCurrency" required="N"/>
<field name="UnderlyingQty" required="N"/>
<field name="UnderlyingPx" required="N"/>
```

```
        <field name="UnderlyingDirtyPrice" required="N"/>
        <field name="UnderlyingEndPrice" required="N"/>
        <field name="UnderlyingStartValue" required="N"/>
        <field name="UnderlyingCurrentValue" required="N"/>
        <field name="UnderlyingEndValue" required="N"/>
        <component name="UnderlyingStipulations" required="N"/>
    </component>
    <component name="InstrumentLeg">
        <field name="LegSymbol" required="N"/>
        <field name="LegSymbolSfx" required="N"/>
        <field name="LegSecurityID" required="N"/>
        <field name="LegSecurityIDSource" required="N"/>
        <group name="NoLegSecurityAltID" required="N">
            <field name="LegSecurityAltID" required="N"/>
            <field name="LegSecurityAltIDSource" required="N"/>
        </group>
        <field name="LegProduct" required="N"/>
        <field name="LegCFICode" required="N"/>
        <field name="LegSecurityType" required="N"/>
        <field name="LegSecuritySubType" required="N"/>
        <field name="LegMaturityMonthYear" required="N"/>
        <field name="LegMaturityDate" required="N"/>
        <field name="LegCouponPaymentDate" required="N"/>
        <field name="LegIssueDate" required="N"/>
        <field name="LegRepoCollateralSecurityType" required="N"/>
        <field name="LegRepurchaseTerm" required="N"/>
        <field name="LegRepurchaseRate" required="N"/>
        <field name="LegFactor" required="N"/>
        <field name="LegCreditRating" required="N"/>
        <field name="LegInstrRegistry" required="N"/>
        <field name="LegCountryOfIssue" required="N"/>
        <field name="LegStateOrProvinceOfIssue" required="N"/>
        <field name="LegLocaleOfIssue" required="N"/>
        <field name="LegRedemptionDate" required="N"/>
        <field name="LegStrikePrice" required="N"/>
        <field name="LegStrikeCurrency" required="N"/>
        <field name="LegOptAttribute" required="N"/>
        <field name="LegContractMultiplier" required="N"/>
        <field name="LegCouponRate" required="N"/>
        <field name="LegSecurityExchange" required="N"/>
        <field name="LegIssuer" required="N"/>
        <field name="EncodedLegIssuerLen" required="N"/>
        <field name="EncodedLegIssuer" required="N"/>
        <field name="LegSecurityDesc" required="N"/>
        <field name="EncodedLegSecurityDescLen" required="N"/>
        <field name="EncodedLegSecurityDesc" required="N"/>
        <field name="LegRatioQty" required="N"/>
        <field name="LegSide" required="N"/>
        <field name="LegCurrency" required="N"/>
        <field name="LegPool" required="N"/>
        <field name="LegDatedDate" required="N"/>
        <field name="LegContractSettlMonth" required="N"/>
        <field name="LegInterestAccrualDate" required="N"/>
    </component>
    <component name="InstrumentExtension">
        <field name="DeliveryForm" required="N"/>
        <field name="PctAtRisk" required="N"/>
        <group name="NoInstrAttrib" required="N">
            <field name="InstrAttribType" required="N"/>
            <field name="InstrAttribValue" required="N"/>
        </group>
    </component>
    <component name="OrderQtyData">
        <field name="OrderQty" required="N"/>
        <field name="CashOrderQty" required="N"/>
        <field name="OrderPercent" required="N"/>
        <field name="RoundingDirection" required="N"/>
        <field name="RoundingModulus" required="N"/>
    </component>
    <component name="CommissionData">
        <field name="Commission" required="N"/>
        <field name="CommType" required="N"/>
        <field name="CommCurrency" required="N"/>
        <field name="FundRenewWaiv" required="N"/>
    </component>
    <component name="Parties">
        <group name="NoPartyIDs" required="N">
            <field name="PartyID" required="N"/>
            <field name="PartyIDSource" required="N"/>
            <field name="PartyRole" required="N"/>
            <group name="NoPartySubIDs" required="N">
                <field name="PartySubID" required="N"/>
                <field name="PartySubIDType" required="N"/>
            </group>
        </group>
    </component>
    <component name="NestedParties">
        <group name="NoNestedPartyIDs" required="N">
            <field name="NestedPartyID" required="N"/>
            <field name="NestedPartyIDSource" required="N"/>
            <field name="NestedPartyRole" required="N"/>
            <group name="NoNestedPartySubIDs" required="N">
                <field name="NestedPartySubID" required="N"/>
                <field name="NestedPartySubIDType" required="N"/>
            </group>
        </group>
    </component>
```

```xml
<component name="NestedParties2">
  <group name="NoNested2PartyIDs" required="N">
    <field name="Nested2PartyID" required="N"/>
    <field name="Nested2PartyIDSource" required="N"/>
    <field name="Nested2PartyRole" required="N"/>
    <group name="NoNested2PartySubIDs" required="N">
      <field name="Nested2PartySubID" required="N"/>
      <field name="Nested2PartySubIDType" required="N"/>
    </group>
  </group>
</component>
<component name="NestedParties3">
  <group name="NoNested3PartyIDs" required="N">
    <field name="Nested3PartyID" required="N"/>
    <field name="Nested3PartyIDSource" required="N"/>
    <field name="Nested3PartyRole" required="N"/>
    <group name="NoNested3PartySubIDs" required="N">
      <field name="Nested3PartySubID" required="N"/>
      <field name="Nested3PartySubIDType" required="N"/>
    </group>
  </group>
</component>
<component name="SettlParties">
  <group name="NoSettlPartyIDs" required="N">
    <field name="SettlPartyID" required="N"/>
    <field name="SettlPartyIDSource" required="N"/>
    <field name="SettlPartyRole" required="N"/>
    <group name="NoSettlPartySubIDs" required="N">
      <field name="SettlPartySubID" required="N"/>
      <field name="SettlPartySubIDType" required="N"/>
    </group>
  </group>
</component>
<component name="SpreadOrBenchmarkCurveData">
  <field name="Spread" required="N"/>
  <field name="BenchmarkCurveCurrency" required="N"/>
  <field name="BenchmarkCurveName" required="N"/>
  <field name="BenchmarkCurvePoint" required="N"/>
  <field name="BenchmarkPrice" required="N"/>
  <field name="BenchmarkPriceType" required="N"/>
  <field name="BenchmarkSecurityID" required="N"/>
  <field name="BenchmarkSecurityIDSource" required="N"/>
</component>
<component name="LegBenchmarkCurveData">
  <field name="LegBenchmarkCurveCurrency" required="N"/>
  <field name="LegBenchmarkCurveName" required="N"/>
  <field name="LegBenchmarkCurvePoint" required="N"/>
  <field name="LegBenchmarkPrice" required="N"/>
  <field name="LegBenchmarkPriceType" required="N"/>
</component>
<component name="Stipulations">
  <group name="NoStipulations" required="N">
    <field name="StipulationType" required="N"/>
    <field name="StipulationValue" required="N"/>
  </group>
</component>
<component name="UnderlyingStipulations">
  <group name="NoUnderlyingStips" required="N">
    <field name="UnderlyingStipType" required="N"/>
    <field name="UnderlyingStipValue" required="N"/>
  </group>
</component>
<component name="LegStipulations">
  <group name="NoLegStipulations" required="N">
    <field name="LegStipulationType" required="N"/>
    <field name="LegStipulationValue" required="N"/>
  </group>
</component>
<component name="YieldData">
  <field name="YieldType" required="N"/>
  <field name="Yield" required="N"/>
  <field name="YieldCalcDate" required="N"/>
  <field name="YieldRedemptionDate" required="N"/>
  <field name="YieldRedemptionPrice" required="N"/>
  <field name="YieldRedemptionPriceType" required="N"/>
</component>
<component name="PositionQty">
  <group name="NoPositions" required="Y">
    <field name="PosType" required="N"/>
    <field name="LongQty" required="N"/>
    <field name="ShortQty" required="N"/>
    <field name="PosQtyStatus" required="N"/>
    <component name="NestedParties" required="N"/>
  </group>
</component>
<component name="PositionAmountData">
  <!-- fix to follow FIX specs -->
  <group name="NoPosAmt" required="Y">
    <field name="PosAmtType" required="N"/>
    <field name="PosAmt" required="N"/>
  </group>
</component>
<component name="TrdRegTimestamps">
  <group name="NoTrdRegTimestamps" required="Y">
    <field name="TrdRegTimestamp" required="N"/>
    <field name="TrdRegTimestampType" required="N"/>
    <field name="TrdRegTimestampOrigin" required="N"/>
```

```xml
      </group>
    </component>
    <component name="SettlInstructionsData">
      <field name="SettlDeliveryType" required="N"/>
      <field name="StandInstDbType" required="N"/>
      <field name="StandInstDbName" required="N"/>
      <field name="StandInstDbID" required="N"/>
      <group name="NoDlvyInst" required="N">
        <field name="SettlInstSource" required="N"/>
        <field name="DlvyInstType" required="N"/>
        <component name="SettlParties" required="N"/>
      </group>
    </component>
    <component name="PegInstructions">
      <field name="PegOffsetValue" required="N"/>
      <field name="PegMoveType" required="N"/>
      <field name="PegOffsetType" required="N"/>
      <field name="PegLimitType" required="N"/>
      <field name="PegRoundDirection" required="N"/>
      <field name="PegScope" required="N"/>
      <field name="PegPriceType" required="N"/>
      <field name="FXCMPegFluctuatePts" required="N"/>
    </component>
    <component name="DiscretionInstructions">
      <field name="DiscretionInst" required="N"/>
      <field name="DiscretionOffsetValue" required="N"/>
      <field name="DiscretionMoveType" required="N"/>
      <field name="DiscretionOffsetType" required="N"/>
      <field name="DiscretionLimitType" required="N"/>
      <field name="DiscretionRoundDirection" required="N"/>
      <field name="DiscretionScope" required="N"/>
    </component>
    <component name="FinancingDetails">
      <field name="AgreementDesc" required="N"/>
      <field name="AgreementID" required="N"/>
      <field name="AgreementDate" required="N"/>
      <field name="AgreementCurrency" required="N"/>
      <field name="TerminationType" required="N"/>
      <field name="StartDate" required="N"/>
      <field name="EndDate" required="N"/>
      <field name="DeliveryType" required="N"/>
      <field name="MarginRatio" required="N"/>
    </component>
  </components>
  <fields>
    <field number="1" name="Account" type="STRING"/>
    <field number="2" name="AdvId" type="STRING"/>
    <field number="3" name="AdvRefID" type="STRING"/>
    <field number="4" name="AdvSide" type="CHAR">
      <value enum="B" description="BUY"/>
      <value enum="S" description="SELL"/>
      <value enum="X" description="CROSS"/>
      <value enum="T" description="TRADE"/>
    </field>
    <field number="5" name="AdvTransType" type="STRING">
      <value enum="N" description="NEW"/>
      <value enum="C" description="CANCEL"/>
      <value enum="R" description="REPLACE"/>
    </field>
    <field number="6" name="AvgPx" type="PRICE"/>
    <field number="7" name="BeginSeqNo" type="SEQNUM"/>
    <field number="8" name="BeginString" type="STRING"/>
    <field number="9" name="BodyLength" type="LENGTH"/>
    <field number="10" name="CheckSum" type="STRING"/>
    <field number="11" name="ClOrdID" type="STRING"/>
    <field number="12" name="Commission" type="AMT"/>
    <field number="13" name="CommType" type="CHAR">
      <value enum="1" description="PER_UNIT"/>
      <value enum="2" description="PERCENTAGE"/>
      <value enum="3" description="ABSOLUTE"/>
      <value enum="4" description="PERCENTAGE_WAIVED_CASH_DISCOUNT"/>
      <value enum="5" description="PERCENTAGE_WAIVED_ENHANCED_UNITS"/>
      <value enum="6" description="POINTS_PER_BOND_OR_OR_CONTRACT"/>
    </field>
    <field number="14" name="CumQty" type="QTY"/>
    <field number="15" name="Currency" type="CURRENCY"/>
    <field number="16" name="EndSeqNo" type="SEQNUM"/>
    <field number="17" name="ExecID" type="STRING"/>
    <field number="18" name="ExecInst" type="MULTIPLEVALUESTRING">
      <value enum="1" description="NOT_HELD"/>
      <value enum="2" description="WORK"/>
      <value enum="3" description="GO_ALONG"/>
      <value enum="4" description="OVER_THE_DAY"/>
      <value enum="5" description="HELD"/>
      <value enum="6" description="PARTICIPATE_DONT_INITIATE"/>
      <value enum="7" description="STRICT_SCALE"/>
      <value enum="8" description="TRY_TO_SCALE"/>
      <value enum="9" description="STAY_ON_BIDSIDE"/>
      <value enum="0" description="STAY_ON_OFFERSIDE"/>
      <value enum="A" description="NO_CROSS"/>
      <value enum="B" description="OK_TO_CROSS"/>
      <value enum="C" description="CALL_FIRST"/>
      <value enum="D" description="PERCENT_OF_VOLUME"/>
      <value enum="E" description="DO_NOT_INCREASE"/>
      <value enum="F" description="DO_NOT_REDUCE"/>
      <value enum="G" description="ALL_OR_NONE"/>
      <value enum="H" description="REINSTATE_ON_SYSTEM_FAILURE"/>
```

```xml
    <value enum="I" description="INSTITUTIONS_ONLY"/>
    <value enum="J" description="REINSTATE_ON_TRADING_HALT"/>
    <value enum="K" description="CANCEL_ON_TRADING_HALT"/>
    <value enum="L" description="LAST_PEG"/>
    <value enum="M" description="MID_PRICE"/>
    <value enum="N" description="NON_NEGOTIABLE"/>
    <value enum="O" description="OPENING_PEG"/>
    <value enum="P" description="MARKET_PEG"/>
    <value enum="Q" description="CANCEL_ON_SYSTEM_FAILURE"/>
    <value enum="R" description="PRIMARY_PEG"/>
    <value enum="S" description="SUSPEND"/>
    <value enum="T" description="FIXED_PEG_TO_LOCAL_BEST_BID_OR_OFFER_AT_TIME_OF_ORDER"/>
    <value enum="U" description="CUSTOMER_DISPLAY_INSTRUCTION"/>
    <value enum="V" description="NETTING"/>
    <value enum="W" description="PEG_TO_VWAP"/>
    <value enum="X" description="TRADE_ALONG"/>
    <value enum="Y" description="TRY_TO_STOP"/>
    <value enum="Z" description="CANCEL_IF_NOT_BEST"/>
    <value enum="a" description="TRAILING_STOP_PEG"/>
    <value enum="b" description="STRICT_LIMIT"/>
    <value enum="c" description="IGNORE_PRICE_VALIDITY_CHECKS"/>
    <value enum="d" description="PEG_TO_LIMIT_PRICE"/>
    <value enum="e" description="WORK_TO_TARGET_STRATEGY"/>
</field>
<field number="19" name="ExecRefID" type="STRING"/>
<field number="21" name="HandlInst" type="CHAR">
    <value enum="1" description="AUTOMATED_EXECUTION_ORDER_PRIVATE"/>
    <value enum="2" description="AUTOMATED_EXECUTION_ORDER_PUBLIC"/>
    <value enum="3" description="MANUAL_ORDER"/>
</field>
<field number="22" name="SecurityIDSource" type="STRING">
    <value enum="1" description="CUSIP"/>
    <value enum="2" description="SEDOL"/>
    <value enum="3" description="QUIK"/>
    <value enum="4" description="ISIN_NUMBER"/>
    <value enum="5" description="RIC_CODE"/>
    <value enum="6" description="ISO_CURRENCY_CODE"/>
    <value enum="7" description="ISO_COUNTRY_CODE"/>
    <value enum="8" description="EXCHANGE_SYMBOL"/>
    <value enum="9" description="CONSOLIDATED_TAPE_ASSOCIATION"/>
    <value enum="A" description="BLOOMBERG_SYMBOL"/>
    <value enum="B" description="WERTPAPIER"/>
    <value enum="C" description="DUTCH"/>
    <value enum="D" description="VALOREN"/>
    <value enum="E" description="SICOVAM"/>
    <value enum="F" description="BELGIAN"/>
    <value enum="G" description="COMMON"/>
    <value enum="H" description="CLEARING_HOUSE_CLEARING_ORGANIZATION"/>
    <value enum="I" description="ISDA_FPML_PRODUCT_SPECIFICATION"/>
    <value enum="J" description="OPTIONS_PRICE_REPORTING_AUTHORITY"/>
</field>
<field number="23" name="IOIid" type="STRING"/>
<field number="25" name="IOIQltyInd" type="CHAR">
    <value enum="L" description="LOW"/>
    <value enum="M" description="MEDIUM"/>
    <value enum="H" description="HIGH"/>
</field>
<field number="26" name="IOIRefID" type="STRING"/>
<field number="27" name="IOIQty" type="STRING"/>
<field number="28" name="IOITransType" type="CHAR">
    <value enum="N" description="NEW"/>
    <value enum="C" description="CANCEL"/>
    <value enum="R" description="REPLACE"/>
</field>
<field number="29" name="LastCapacity" type="CHAR">
    <value enum="1" description="AGENT"/>
    <value enum="2" description="CROSS_AS_AGENT"/>
    <value enum="3" description="CROSS_AS_PRINCIPAL"/>
    <value enum="4" description="PRINCIPAL"/>
</field>
<field number="30" name="LastMkt" type="EXCHANGE"/>
<field number="31" name="LastPx" type="PRICE"/>
<field number="32" name="LastQty" type="QTY"/>
<field number="33" name="LinesOfText" type="NUMINGROUP"/>
<field number="34" name="MsgSeqNum" type="SEQNUM"/>
<field number="35" name="MsgType" type="STRING">
    <value enum="0" description="HEARTBEAT"/>
    <value enum="1" description="TEST_REQUEST"/>
    <value enum="2" description="RESEND_REQUEST"/>
    <value enum="3" description="REJECT"/>
    <value enum="4" description="SEQUENCE_RESET"/>
    <value enum="5" description="LOGOUT"/>
    <value enum="6" description="INDICATION_OF_INTEREST"/>
    <value enum="7" description="ADVERTISEMENT"/>
    <value enum="8" description="EXECUTION_REPORT"/>
    <value enum="9" description="ORDER_CANCEL_REJECT"/>
    <value enum="A" description="LOGON"/>
    <value enum="B" description="NEWS"/>
    <value enum="C" description="EMAIL"/>
    <value enum="D" description="ORDER_SINGLE"/>
    <value enum="E" description="ORDER_LIST"/>
    <value enum="F" description="ORDER_CANCEL_REQUEST"/>
    <value enum="G" description="ORDER_CANCEL_REPLACE_REQUEST"/>
    <value enum="H" description="ORDER_STATUS_REQUEST"/>
    <value enum="J" description="ALLOCATION_INSTRUCTION"/>
    <value enum="K" description="LIST_CANCEL_REQUEST"/>
    <value enum="L" description="LIST_EXECUTE"/>
```

```xml
    <value enum="M" description="LIST_STATUS_REQUEST"/>
    <value enum="N" description="LIST_STATUS"/>
    <value enum="P" description="ALLOCATION_INSTRUCTION_ACK"/>
    <value enum="Q" description="DONT_KNOW_TRADE"/>
    <value enum="R" description="QUOTE_REQUEST"/>
    <value enum="S" description="QUOTE"/>
    <value enum="T" description="SETTLEMENT_INSTRUCTIONS"/>
    <value enum="V" description="MARKET_DATA_REQUEST"/>
    <value enum="W" description="MARKET_DATA_SNAPSHOT_FULL_REFRESH"/>
    <value enum="X" description="MARKET_DATA_INCREMENTAL_REFRESH"/>
    <value enum="Y" description="MARKET_DATA_REQUEST_REJECT"/>
    <value enum="Z" description="QUOTE_CANCEL"/>
    <value enum="a" description="QUOTE_STATUS_REQUEST"/>
    <value enum="b" description="MASS_QUOTE_ACKNOWLEDGEMENT"/>
    <value enum="c" description="SECURITY_DEFINITION_REQUEST"/>
    <value enum="d" description="SECURITY_DEFINITION"/>
    <value enum="e" description="SECURITY_STATUS_REQUEST"/>
    <value enum="f" description="SECURITY_STATUS"/>
    <value enum="g" description="TRADING_SESSION_STATUS_REQUEST"/>
    <value enum="h" description="TRADING_SESSION_STATUS"/>
    <value enum="i" description="MASS_QUOTE"/>
    <value enum="j" description="BUSINESS_MESSAGE_REJECT"/>
    <value enum="k" description="BID_REQUEST"/>
    <value enum="l" description="BID_RESPONSE"/>
    <value enum="m" description="LIST_STRIKE_PRICE"/>
    <value enum="n" description="XML_MESSAGE"/>
    <value enum="o" description="REGISTRATION_INSTRUCTIONS"/>
    <value enum="p" description="REGISTRATION_INSTRUCTIONS_RESPONSE"/>
    <value enum="q" description="ORDER_MASS_CANCEL_REQUEST"/>
    <value enum="r" description="ORDER_MASS_CANCEL_REPORT"/>
    <value enum="s" description="NEW_ORDER_CROSS"/>
    <value enum="t" description="CROSS_ORDER_CANCEL_REPLACE_REQUEST"/>
    <value enum="u" description="CROSS_ORDER_CANCEL_REQUEST"/>
    <value enum="v" description="SECURITY_TYPE_REQUEST"/>
    <value enum="w" description="SECURITY_TYPES"/>
    <value enum="x" description="SECURITY_LIST_REQUEST"/>
    <value enum="y" description="SECURITY_LIST"/>
    <value enum="z" description="DERIVATIVE_SECURITY_LIST_REQUEST"/>
    <value enum="AA" description="DERIVATIVE_SECURITY_LIST"/>
    <value enum="AB" description="NEW_ORDER_MULTILEG"/>
    <value enum="AC" description="MULTILEG_ORDER_CANCEL_REPLACE"/>
    <value enum="AD" description="TRADE_CAPTURE_REPORT_REQUEST"/>
    <value enum="AE" description="TRADE_CAPTURE_REPORT"/>
    <value enum="AF" description="ORDER_MASS_STATUS_REQUEST"/>
    <value enum="AG" description="QUOTE_REQUEST_REJECT"/>
    <value enum="AH" description="RFQ_REQUEST"/>
    <value enum="AI" description="QUOTE_STATUS_REPORT"/>
    <value enum="AJ" description="QUOTE_RESPONSE"/>
    <value enum="AK" description="CONFIRMATION"/>
    <value enum="AL" description="POSITION_MAINTENANCE_REQUEST"/>
    <value enum="AM" description="POSITION_MAINTENANCE_REPORT"/>
    <value enum="AN" description="REQUEST_FOR_POSITIONS"/>
    <value enum="AO" description="REQUEST_FOR_POSITIONS_ACK"/>
    <value enum="AP" description="POSITION_REPORT"/>
    <value enum="AQ" description="TRADE_CAPTURE_REPORT_REQUEST_ACK"/>
    <value enum="AR" description="TRADE_CAPTURE_REPORT_ACK"/>
    <value enum="AS" description="ALLOCATION_REPORT"/>
    <value enum="AT" description="ALLOCATION_REPORT_ACK"/>
    <value enum="AU" description="CONFIRMATION_ACK"/>
    <value enum="AV" description="SETTLEMENT_INSTRUCTION_REQUEST"/>
    <value enum="AW" description="ASSIGNMENT_REPORT"/>
    <value enum="AX" description="COLLATERAL_REQUEST"/>
    <value enum="AY" description="COLLATERAL_ASSIGNMENT"/>
    <value enum="AZ" description="COLLATERAL_RESPONSE"/>
    <value enum="BA" description="COLLATERAL_REPORT"/>
    <value enum="BB" description="COLLATERAL_INQUIRY"/>
    <value enum="BC" description="NETWORK_STATUS_REQUEST"/>
    <value enum="BD" description="NETWORK_STATUS_RESPONSE"/>
    <value enum="BE" description="USER_REQUEST"/>
    <value enum="BF" description="USER_RESPONSE"/>
    <value enum="BG" description="COLLATERAL_INQUIRY_ACK"/>
    <value enum="BH" description="CONFIRMATION_REQUEST"/>
    <!--  FXCM messages  -->
    <value enum="U50" description="FXCM_NEWS_REQUEST"/>
    <value enum="U51" description="FXCM_NEWS_TOPIC_REQUEST"/>
    <value enum="U52" description="FXCM_REQUEST_REJECT"/>
    <value enum="U53" description="FXCM_NEWS_TOPIC_RESPONSE"/>
</field>
<field number="36" name="NewSeqNo" type="SEQNUM"/>
<field number="37" name="OrderID" type="STRING"/>
<field number="38" name="OrderQty" type="QTY"/>
<field number="39" name="OrdStatus" type="CHAR">
    <value enum="0" description="NEW"/>
    <value enum="1" description="PARTIALLY_FILLED"/>
    <value enum="2" description="FILLED"/>
    <value enum="3" description="DONE_FOR_DAY"/>
    <value enum="4" description="CANCELED"/>
    <value enum="5" description="REPLACED"/>
    <value enum="6" description="PENDING_CANCEL"/>
    <value enum="7" description="STOPPED"/>
    <value enum="8" description="REJECTED"/>
    <value enum="9" description="SUSPENDED"/>
    <value enum="A" description="PENDING_NEW"/>
    <value enum="B" description="CALCULATED"/>
    <value enum="C" description="EXPIRED"/>
    <value enum="D" description="ACCEPTED_FOR_BIDDING"/>
    <value enum="E" description="PENDING_REPLACE"/>
```

```xml
    </field>
    <field number="40" name="OrdType" type="CHAR">
      <value enum="1" description="MARKET"/>
      <value enum="2" description="LIMIT"/>
      <value enum="3" description="STOP"/>
      <value enum="4" description="STOP_LIMIT"/>
      <value enum="5" description="MARKET_ON_CLOSE"/>
      <value enum="6" description="WITH_OR_WITHOUT"/>
      <value enum="7" description="LIMIT_OR_BETTER"/>
      <value enum="8" description="LIMIT_WITH_OR_WITHOUT"/>
      <value enum="9" description="ON_BASIS"/>
      <value enum="A" description="ON_CLOSE"/>
      <value enum="B" description="LIMIT_ON_CLOSE"/>
      <value enum="C" description="FOREX_MARKET"/>
      <value enum="D" description="PREVIOUSLY_QUOTED"/>
      <value enum="E" description="PREVIOUSLY_INDICATED"/>
      <value enum="F" description="FOREX_LIMIT"/>
      <value enum="G" description="FOREX_SWAP"/>
      <value enum="H" description="FOREX_PREVIOUSLY_QUOTED"/>
      <value enum="I" description="FUNARI"/>
      <value enum="J" description="MARKET_IF_TOUCHED"/>
      <value enum="K" description="MARKET_WITH_LEFTOVER_AS_LIMIT"/>
      <value enum="L" description="PREVIOUS_FUND_VALUATION_POINT"/>
      <value enum="M" description="NEXT_FUND_VALUATION_POINT"/>
      <value enum="P" description="PEGGED"/>
    </field>
    <field number="41" name="OrigClOrdID" type="STRING"/>
    <field number="42" name="OrigTime" type="UTCTIMESTAMP"/>
    <field number="43" name="PossDupFlag" type="BOOLEAN"/>
    <field number="44" name="Price" type="PRICE"/>
    <field number="45" name="RefSeqNum" type="SEQNUM"/>
    <field number="48" name="SecurityID" type="STRING"/>
    <field number="49" name="SenderCompID" type="STRING"/>
    <field number="50" name="SenderSubID" type="STRING"/>
    <field number="52" name="SendingTime" type="UTCTIMESTAMP"/>
    <field number="53" name="Quantity" type="QTY"/>
    <field number="54" name="Side" type="CHAR">
      <value enum="1" description="BUY"/>
      <value enum="2" description="SELL"/>
      <value enum="3" description="BUY_MINUS"/>
      <value enum="4" description="SELL_PLUS"/>
      <value enum="5" description="SELL_SHORT"/>
      <value enum="6" description="SELL_SHORT_EXEMPT"/>
      <value enum="7" description="UNDISCLOSED"/>
      <value enum="8" description="CROSS"/>
      <value enum="9" description="CROSS_SHORT"/>
      <value enum="A" description="CROSS_SHORT_EXEMPT"/>
      <value enum="B" description="AS_DEFINED"/>
      <value enum="C" description="OPPOSITE"/>
      <value enum="D" description="SUBSCRIBE"/>
      <value enum="E" description="REDEEM"/>
      <value enum="F" description="LEND"/>
      <value enum="G" description="BORROW"/>
    </field>
    <field number="55" name="Symbol" type="STRING"/>
    <field number="56" name="TargetCompID" type="STRING"/>
    <field number="57" name="TargetSubID" type="STRING"/>
    <field number="58" name="Text" type="STRING"/>
    <field number="59" name="TimeInForce" type="CHAR">
      <value enum="0" description="DAY"/>
      <value enum="1" description="GOOD_TILL_CANCEL"/>
      <value enum="2" description="AT_THE_OPENING"/>
      <value enum="3" description="IMMEDIATE_OR_CANCEL"/>
      <value enum="4" description="FILL_OR_KILL"/>
      <value enum="5" description="GOOD_TILL_CROSSING"/>
      <value enum="6" description="GOOD_TILL_DATE"/>
      <value enum="7" description="AT_THE_CLOSE"/>
    </field>
    <field number="60" name="TransactTime" type="UTCTIMESTAMP"/>
    <field number="61" name="Urgency" type="CHAR">
      <value enum="0" description="NORMAL"/>
      <value enum="1" description="FLASH"/>
      <value enum="2" description="BACKGROUND"/>
    </field>
    <field number="62" name="ValidUntilTime" type="UTCTIMESTAMP"/>
    <field number="63" name="SettlType" type="CHAR">
      <value enum="0" description="REGULAR"/>
      <value enum="1" description="CASH"/>
      <value enum="2" description="NEXT_DAY"/>
      <value enum="3" description="T_PLUS_2"/>
      <value enum="4" description="T_PLUS_3"/>
      <value enum="5" description="T_PLUS_4"/>
      <value enum="6" description="FUTURE"/>
      <value enum="7" description="WHEN_AND_IF_ISSUED"/>
      <value enum="8" description="SELLERS_OPTION"/>
      <value enum="9" description="T_PLUS_5"/>
    </field>
    <field number="64" name="SettlDate" type="LOCALMKTDATE"/>
    <field number="65" name="SymbolSfx" type="STRING" allowOtherValues="true">
      <value enum="WI" description="WHEN_ISSUED"/>
      <value enum="CD" description="A_EUCP_WITH_LUMP_SUM_INTEREST"/>
    </field>
    <field number="66" name="ListID" type="STRING"/>
    <field number="67" name="ListSeqNo" type="INT"/>
    <field number="68" name="TotNoOrders" type="INT"/>
    <field number="69" name="ListExecInst" type="STRING"/>
    <field number="70" name="AllocID" type="STRING"/>
```

```xml
<field number="71" name="AllocTransType" type="CHAR">
  <value enum="0" description="NEW"/>
  <value enum="1" description="REPLACE"/>
  <value enum="2" description="CANCEL"/>
  <value enum="3" description="PRELIMINARY"/>
  <value enum="4" description="CALCULATED"/>
  <value enum="5" description="CALCULATED_WITHOUT_PRELIMINARY"/>
</field>
<field number="72" name="RefAllocID" type="STRING"/>
<field number="73" name="NoOrders" type="NUMINGROUP"/>
<field number="74" name="AvgPxPrecision" type="INT"/>
<field number="75" name="TradeDate" type="LOCALMKTDATE"/>
<field number="77" name="PositionEffect" type="CHAR">
  <value enum="O" description="OPEN"/>
  <value enum="C" description="CLOSE"/>
  <value enum="R" description="ROLLED"/>
  <value enum="F" description="FIFO"/>
</field>
<field number="78" name="NoAllocs" type="NUMINGROUP"/>
<field number="79" name="AllocAccount" type="STRING"/>
<field number="80" name="AllocQty" type="QTY"/>
<field number="81" name="ProcessCode" type="CHAR">
  <value enum="0" description="REGULAR"/>
  <value enum="1" description="SOFT_DOLLAR"/>
  <value enum="2" description="STEP_IN"/>
  <value enum="3" description="STEP_OUT"/>
  <value enum="4" description="SOFT_DOLLAR_STEP_IN"/>
  <value enum="5" description="SOFT_DOLLAR_STEP_OUT"/>
  <value enum="6" description="PLAN_SPONSOR"/>
</field>
<field number="82" name="NoRpts" type="NUMINGROUP"/>
<field number="83" name="RptSeq" type="INT"/>
<field number="84" name="CxlQty" type="QTY"/>
<field number="85" name="NoDlvyInst" type="NUMINGROUP"/>
<field number="87" name="AllocStatus" type="INT">
  <value enum="0" description="ACCEPTED"/>
  <value enum="1" description="BLOCK_LEVEL_REJECT"/>
  <value enum="2" description="ACCOUNT_LEVEL_REJECT"/>
  <value enum="3" description="RECEIVED"/>
  <value enum="4" description="INCOMPLETE"/>
  <value enum="5" description="REJECTED_BY_INTERMEDIARY"/>
</field>
<field number="88" name="AllocRejCode" type="INT">
  <value enum="0" description="UNKNOWN_ACCOUNT"/>
  <value enum="1" description="INCORRECT_QUANTITY"/>
  <value enum="2" description="INCORRECT_AVERAGE_PRICE"/>
  <value enum="3" description="UNKNOWN_EXECUTING_BROKER_MNEMONIC"/>
  <value enum="4" description="COMMISSION_DIFFERENCE"/>
  <value enum="5" description="UNKNOWN_ORDERID"/>
  <value enum="6" description="UNKNOWN_LISTID"/>
  <value enum="7" description="OTHER"/>
  <value enum="8" description="INCORRECT_ALLOCATED_QUANTITY"/>
  <value enum="9" description="CALCULATION_DIFFERENCE"/>
  <value enum="10" description="UNKNOWN_OR_STALE_EXEC_ID"/>
  <value enum="11" description="MISMATCHED_DATA_VALUE"/>
  <value enum="12" description="UNKNOWN_CLORDID"/>
  <value enum="13" description="WAREHOUSE_REQUEST_REJECTED"/>
</field>
<field number="89" name="Signature" type="DATA"/>
<field number="90" name="SecureDataLen" type="LENGTH"/>
<field number="91" name="SecureData" type="DATA"/>
<field number="93" name="SignatureLength" type="LENGTH"/>
<field number="94" name="EmailType" type="CHAR">
  <value enum="0" description="NEW"/>
  <value enum="1" description="REPLY"/>
  <value enum="2" description="ADMIN_REPLY"/>
</field>
<field number="95" name="RawDataLength" type="LENGTH"/>
<field number="96" name="RawData" type="DATA"/>
<field number="97" name="PossResend" type="BOOLEAN"/>
<field number="98" name="EncryptMethod" type="INT">
  <value enum="0" description="NONE_OTHER"/>
  <value enum="1" description="PKCS"/>
  <value enum="2" description="DES"/>
  <value enum="3" description="PKCS_DES"/>
  <value enum="4" description="PGP_DES"/>
  <value enum="5" description="PGP_DES_MD5"/>
  <value enum="6" description="PEM_DES_MD5"/>
</field>
<field number="99" name="StopPx" type="PRICE"/>
<field number="100" name="ExDestination" type="EXCHANGE"/>
<field number="102" name="CxlRejReason" type="INT">
  <value enum="0" description="TOO_LATE_TO_CANCEL"/>
  <value enum="1" description="UNKNOWN_ORDER"/>
  <value enum="2" description="BROKER_EXCHANGE_OPTION"/>
  <value enum="3" description="ORDER_ALREADY_IN_PENDING_CANCEL_OR_PENDING_REPLACE_STATUS"/>
  <value enum="4" description="UNABLE_TO_PROCESS_ORDER_MASS_CANCEL_REQUEST"/>
  <value enum="5" description="ORIGORDMODTIME_DID_NOT_MATCH_LAST_TRANSACTTIME_OF_ORDER"/>
  <value enum="6" description="DUPLICATE_CLORDID_RECEIVED"/>
  <value enum="99" description="OTHER"/>
</field>
<field number="103" name="OrdRejReason" type="INT">
  <value enum="0" description="BROKER_EXCHANGE_OPTION"/>
  <value enum="1" description="UNKNOWN_SYMBOL"/>
  <value enum="2" description="EXCHANGE_CLOSED"/>
  <value enum="3" description="ORDER_EXCEEDS_LIMIT"/>
  <value enum="4" description="TOO_LATE_TO_ENTER"/>
```

```xml
      <value enum="5" description="UNKNOWN_ORDER"/>
      <value enum="6" description="DUPLICATE_ORDER"/>
      <value enum="7" description="DUPLICATE_OF_A_VERBALLY_COMMUNICATED_ORDER"/>
      <value enum="8" description="STALE_ORDER"/>
      <value enum="9" description="TRADE_ALONG_REQUIRED"/>
      <value enum="10" description="INVALID_INVESTOR_ID"/>
      <value enum="11" description="UNSUPPORTED_ORDER_CHARACTERISTIC"/>
      <value enum="12" description="SURVEILLENCE_OPTION"/>
      <value enum="13" description="INCORRECT_QUANTITY"/>
      <value enum="14" description="INCORRECT_ALLOCATED_QUANTITY"/>
      <value enum="15" description="UNKNOWN_ACCOUNT"/>
      <value enum="99" description="OTHER"/>
    </field>
    <field number="104" name="IOIQualifier" type="CHAR">
      <value enum="A" description="ALL_OR_NONE"/>
      <value enum="B" description="MARKET_ON_CLOSE"/>
      <value enum="C" description="AT_THE_CLOSE"/>
      <value enum="D" description="VWAP"/>
      <value enum="I" description="IN_TOUCH_WITH"/>
      <value enum="L" description="LIMIT"/>
      <value enum="M" description="MORE_BEHIND"/>
      <value enum="O" description="AT_THE_OPEN"/>
      <value enum="P" description="TAKING_A_POSITION"/>
      <value enum="Q" description="AT_THE_MARKET"/>
      <value enum="R" description="READY_TO_TRADE"/>
      <value enum="S" description="PORTFOLIO_SHOWN"/>
      <value enum="T" description="THROUGH_THE_DAY"/>
      <value enum="V" description="VERSUS"/>
      <value enum="W" description="INDICATION_WORKING_AWAY"/>
      <value enum="X" description="CROSSING_OPPORTUNITY"/>
      <value enum="Y" description="AT_THE_MIDPOINT"/>
      <value enum="Z" description="PRE_OPEN"/>
    </field>
    <field number="105" name="WaveNo" type="STRING"/>
    <field number="106" name="Issuer" type="STRING"/>
    <field number="107" name="SecurityDesc" type="STRING"/>
    <field number="108" name="HeartBtInt" type="INT"/>
    <field number="110" name="MinQty" type="QTY"/>
    <field number="111" name="MaxFloor" type="QTY"/>
    <field number="112" name="TestReqID" type="STRING"/>
    <field number="113" name="ReportToExch" type="BOOLEAN"/>
    <field number="114" name="LocateReqd" type="BOOLEAN"/>
    <field number="115" name="OnBehalfOfCompID" type="STRING"/>
    <field number="116" name="OnBehalfOfSubID" type="STRING"/>
    <field number="117" name="QuoteID" type="STRING"/>
    <field number="118" name="NetMoney" type="AMT"/>
    <field number="119" name="SettlCurrAmt" type="AMT"/>
    <field number="120" name="SettlCurrency" type="CURRENCY"/>
    <field number="121" name="ForexReq" type="BOOLEAN"/>
    <field number="122" name="OrigSendingTime" type="UTCTIMESTAMP"/>
    <field number="123" name="GapFillFlag" type="BOOLEAN"/>
    <field number="124" name="NoExecs" type="NUMINGROUP"/>
    <field number="126" name="ExpireTime" type="UTCTIMESTAMP"/>
    <field number="127" name="DKReason" type="CHAR">
      <value enum="A" description="UNKNOWN_SYMBOL"/>
      <value enum="B" description="WRONG_SIDE"/>
      <value enum="C" description="QUANTITY_EXCEEDS_ORDER"/>
      <value enum="D" description="NO_MATCHING_ORDER"/>
      <value enum="E" description="PRICE_EXCEEDS_LIMIT"/>
      <value enum="F" description="CALCULATION_DIFFERENCE"/>
      <value enum="Z" description="OTHER"/>
    </field>
    <field number="128" name="DeliverToCompID" type="STRING"/>
    <field number="129" name="DeliverToSubID" type="STRING"/>
    <field number="130" name="IOINaturalFlag" type="BOOLEAN"/>
    <field number="131" name="QuoteReqID" type="STRING"/>
    <field number="132" name="BidPx" type="PRICE"/>
    <field number="133" name="OfferPx" type="PRICE"/>
    <field number="134" name="BidSize" type="QTY"/>
    <field number="135" name="OfferSize" type="QTY"/>
    <field number="136" name="NoMiscFees" type="NUMINGROUP"/>
    <field number="137" name="MiscFeeAmt" type="AMT"/>
    <field number="138" name="MiscFeeCurr" type="CURRENCY"/>
    <field number="139" name="MiscFeeType" type="CHAR">
      <value enum="1" description="REGULATORY"/>
      <value enum="2" description="TAX"/>
      <value enum="3" description="LOCAL_COMMISSION"/>
      <value enum="4" description="EXCHANGE_FEES"/>
      <value enum="5" description="STAMP"/>
      <value enum="6" description="LEVY"/>
      <value enum="7" description="OTHER"/>
      <value enum="8" description="MARKUP"/>
      <value enum="9" description="CONSUMPTION_TAX"/>
    </field>
    <field number="140" name="PrevClosePx" type="PRICE"/>
    <field number="141" name="ResetSeqNumFlag" type="BOOLEAN"/>
    <field number="142" name="SenderLocationID" type="STRING"/>
    <field number="143" name="TargetLocationID" type="STRING"/>
    <field number="144" name="OnBehalfOfLocationID" type="STRING"/>
    <field number="145" name="DeliverToLocationID" type="STRING"/>
    <field number="146" name="NoRelatedSym" type="NUMINGROUP"/>
    <field number="147" name="Subject" type="STRING"/>
    <field number="148" name="Headline" type="STRING"/>
    <field number="149" name="URLLink" type="STRING"/>
    <field number="150" name="ExecType" type="CHAR">
      <value enum="0" description="NEW"/>
      <value enum="1" description="PARTIAL_FILL"/>
```

```
        <value enum="2" description="FILL"/>
        <value enum="3" description="DONE_FOR_DAY"/>
        <value enum="4" description="CANCELED"/>
        <value enum="5" description="REPLACE"/>
        <value enum="6" description="PENDING_CANCEL"/>
        <value enum="7" description="STOPPED"/>
        <value enum="8" description="REJECTED"/>
        <value enum="9" description="SUSPENDED"/>
        <value enum="A" description="PENDING_NEW"/>
        <value enum="B" description="CALCULATED"/>
        <value enum="C" description="EXPIRED"/>
        <value enum="D" description="RESTATED"/>
        <value enum="E" description="PENDING_REPLACE"/>
        <value enum="F" description="TRADE"/>
        <value enum="G" description="TRADE_CORRECT"/>
        <value enum="H" description="TRADE_CANCEL"/>
        <value enum="I" description="ORDER_STATUS"/>
</field>
<field number="151" name="LeavesQty" type="QTY"/>
<field number="152" name="CashOrderQty" type="QTY"/>
<field number="153" name="AllocAvgPx" type="PRICE"/>
<field number="154" name="AllocNetMoney" type="AMT"/>
<field number="155" name="SettlCurrFxRate" type="FLOAT"/>
<field number="156" name="SettlCurrFxRateCalc" type="CHAR">
        <value enum="M" description="MULTIPLY"/>
        <value enum="D" description="DIVIDE"/>
</field>
<field number="157" name="NumDaysInterest" type="INT"/>
<field number="158" name="AccruedInterestRate" type="PERCENTAGE"/>
<field number="159" name="AccruedInterestAmt" type="AMT"/>
<field number="160" name="SettlInstMode" type="CHAR">
        <value enum="0" description="DEFAULT"/>
        <value enum="1" description="STANDING_INSTRUCTIONS_PROVIDED"/>
        <value enum="4" description="SPECIFIC_ORDER_FOR_A_SINGLE_ACCOUNT"/>
        <value enum="5" description="REQUEST_REJECT"/>
</field>
<field number="161" name="AllocText" type="STRING"/>
<field number="162" name="SettlInstID" type="STRING"/>
<field number="163" name="SettlInstTransType" type="CHAR">
        <value enum="N" description="NEW"/>
        <value enum="C" description="CANCEL"/>
        <value enum="R" description="REPLACE"/>
        <value enum="T" description="RESTATE"/>
</field>
<field number="164" name="EmailThreadID" type="STRING"/>
<field number="165" name="SettlInstSource" type="CHAR">
        <value enum="1" description="BROKERS_INSTRUCTIONS"/>
        <value enum="2" description="INSTITUTIONS_INSTRUCTIONS"/>
        <value enum="3" description="INVESTOR"/>
</field>
<field number="167" name="SecurityType" type="STRING">
        <value enum="EUSUPRA" description="EURO_SUPRANATIONAL_COUPONS"/>
        <value enum="FAC" description="FEDERAL_AGENCY_COUPON"/>
        <value enum="FADN" description="FEDERAL_AGENCY_DISCOUNT_NOTE"/>
        <value enum="PEF" description="PRIVATE_EXPORT_FUNDING"/>
        <value enum="SUPRA" description="USD_SUPRANATIONAL_COUPONS"/>
        <value enum="FUT" description="FUTURE"/>
        <value enum="OPT" description="OPTION"/>
        <value enum="CORP" description="CORPORATE_BOND"/>
        <value enum="CPP" description="CORPORATE_PRIVATE_PLACEMENT"/>
        <value enum="CB" description="CONVERTIBLE_BOND"/>
        <value enum="DUAL" description="DUAL_CURRENCY"/>
        <value enum="EUCORP" description="EURO_CORPORATE_BOND"/>
        <value enum="XLINKD" description="INDEXED_LINKED"/>
        <value enum="STRUCT" description="STRUCTURED_NOTES"/>
        <value enum="YANK" description="YANKEE_CORPORATE_BOND"/>
        <value enum="FOR" description="FOREIGN_EXCHANGE_CONTRACT"/>
        <value enum="CS" description="COMMON_STOCK"/>
        <value enum="PS" description="PREFERRED_STOCK"/>
        <value enum="BRADY" description="BRADY_BOND"/>
        <value enum="EUSOV" description="EURO_SOVEREIGNS"/>
        <value enum="TBOND" description="US_TREASURY_BOND"/>
        <value enum="TINT" description="INTEREST_STRIP_FROM_ANY_BOND_OR_NOTE"/>
        <value enum="TIPS" description="TREASURY_INFLATION_PROTECTED_SECURITIES"/>
        <value enum="TCAL" description="PRINCIPAL_STRIP_OF_A_CALLABLE_BOND_OR_NOTE"/>
        <value enum="TPRN" description="PRINCIPAL_STRIP_FROM_A_NON_CALLABLE_BOND_OR_NOTE"/>
        <value enum="TNOTE" description="US_TREASURY_NOTE"/>
        <value enum="TBILL" description="US_TREASURY_BILL"/>
        <value enum="REPO" description="REPURCHASE"/>
        <value enum="FORWARD" description="FORWARD"/>
        <value enum="BUYSELL" description="BUY_SELLBACK"/>
        <value enum="SECLOAN" description="SECURITIES_LOAN"/>
        <value enum="SECPLEDGE" description="SECURITIES_PLEDGE"/>
        <value enum="TERM" description="TERM_LOAN"/>
        <value enum="RVLV" description="REVOLVER_LOAN"/>
        <value enum="RVLVTRM" description="REVOLVER_TERM_LOAN"/>
        <value enum="BRIDGE" description="BRIDGE_LOAN"/>
        <value enum="LOFC" description="LETTER_OF_CREDIT"/>
        <value enum="SWING" description="SWING_LINE_FACILITY"/>
        <value enum="DINP" description="DEBTOR_IN_POSSESSION"/>
        <value enum="DEFLTED" description="DEFAULTED"/>
        <value enum="WITHDRN" description="WITHDRAWN"/>
        <value enum="REPLACD" description="REPLACED"/>
        <value enum="MATURED" description="MATURED"/>
        <value enum="AMENDED" description="AMENDED_AND_RESTATED"/>
        <value enum="RETIRED" description="RETIRED"/>
        <value enum="BA" description="BANKERS_ACCEPTANCE"/>
```

```xml
    <value enum="BN" description="BANK_NOTES"/>
    <value enum="BOX" description="BILL_OF_EXCHANGES"/>
    <value enum="CD" description="CERTIFICATE_OF_DEPOSIT"/>
    <value enum="CL" description="CALL_LOANS"/>
    <value enum="CP" description="COMMERCIAL_PAPER"/>
    <value enum="DN" description="DEPOSIT_NOTES"/>
    <value enum="EUCD" description="EURO_CERTIFICATE_OF_DEPOSIT"/>
    <value enum="EUCP" description="EURO_COMMERCIAL_PAPER"/>
    <value enum="LQN" description="LIQUIDITY_NOTE"/>
    <value enum="MTN" description="MEDIUM_TERM_NOTES"/>
    <value enum="ONITE" description="OVERNIGHT"/>
    <value enum="PN" description="PROMISSORY_NOTE"/>
    <value enum="PZFJ" description="PLAZOS_FIJOS"/>
    <value enum="STN" description="SHORT_TERM_LOAN_NOTE"/>
    <value enum="TD" description="TIME_DEPOSIT"/>
    <value enum="XCN" description="EXTENDED_COMM_NOTE"/>
    <value enum="YCD" description="YANKEE_CERTIFICATE_OF_DEPOSIT"/>
    <value enum="ABS" description="ASSET_BACKED_SECURITIES"/>
    <value enum="CMBS" description="CORP_MORTGAGE_BACKED_SECURITIES"/>
    <value enum="CMO" description="COLLATERALIZED_MORTGAGE_OBLIGATION"/>
    <value enum="IET" description="IOETTE_MORTGAGE"/>
    <value enum="MBS" description="MORTGAGE_BACKED_SECURITIES"/>
    <value enum="MIO" description="MORTGAGE_INTEREST_ONLY"/>
    <value enum="MPO" description="MORTGAGE_PRINCIPAL_ONLY"/>
    <value enum="MPP" description="MORTGAGE_PRIVATE_PLACEMENT"/>
    <value enum="MPT" description="MISCELLANEOUS_PASS_THROUGH"/>
    <value enum="PFAND" description="PFANDBRIEFE"/>
    <value enum="TBA" description="TO_BE_ANNOUNCED"/>
    <value enum="AN" description="OTHER_ANTICIPATION_NOTES"/>
    <value enum="COFO" description="CERTIFICATE_OF_OBLIGATION"/>
    <value enum="COFP" description="CERTIFICATE_OF_PARTICIPATION"/>
    <value enum="GO" description="GENERAL_OBLIGATION_BONDS"/>
    <value enum="MT" description="MANDATORY_TENDER"/>
    <value enum="RAN" description="REVENUE_ANTICIPATION_NOTE"/>
    <value enum="REV" description="REVENUE_BONDS"/>
    <value enum="SPCLA" description="SPECIAL_ASSESSMENT"/>
    <value enum="SPCLO" description="SPECIAL_OBLIGATION"/>
    <value enum="SPCLT" description="SPECIAL_TAX"/>
    <value enum="TAN" description="TAX_ANTICIPATION_NOTE"/>
    <value enum="TAXA" description="TAX_ALLOCATION"/>
    <value enum="TECP" description="TAX_EXEMPT_COMMERCIAL_PAPER"/>
    <value enum="TRAN" description="TAX_AND_REVENUE_ANTICIPATION_NOTE"/>
    <value enum="VRDN" description="VARIABLE_RATE_DEMAND_NOTE"/>
    <value enum="WAR" description="WARRANT"/>
    <value enum="MF" description="MUTUAL_FUND"/>
    <value enum="MLEG" description="MULTI_LEG_INSTRUMENT"/>
    <value enum="NONE" description="NO_SECURITY_TYPE"/>
    <value enum="?" description="WILDCARD"/>
  </field>
  <field number="168" name="EffectiveTime" type="UTCTIMESTAMP"/>
  <field number="169" name="StandInstDbType" type="INT">
    <value enum="0" description="OTHER"/>
    <value enum="1" description="DTC_SID"/>
    <value enum="2" description="THOMSON_ALERT"/>
    <value enum="3" description="A_GLOBAL_CUSTODIAN"/>
    <value enum="4" description="ACCOUNTNET"/>
  </field>
  <field number="170" name="StandInstDbName" type="STRING"/>
  <field number="171" name="StandInstDbID" type="STRING"/>
  <field number="172" name="SettlDeliveryType" type="INT">
    <value enum="0" description="VERSUS_PAYMENT"/>
    <value enum="1" description="FREE"/>
    <value enum="2" description="TRI_PARTY"/>
    <value enum="3" description="HOLD_IN_CUSTODY"/>
  </field>
  <field number="188" name="BidSpotRate" type="PRICE"/>
  <field number="189" name="BidForwardPoints" type="PRICEOFFSET"/>
  <field number="190" name="OfferSpotRate" type="PRICE"/>
  <field number="191" name="OfferForwardPoints" type="PRICEOFFSET"/>
  <field number="192" name="OrderQty2" type="QTY"/>
  <field number="193" name="SettlDate2" type="LOCALMKTDATE"/>
  <field number="194" name="LastSpotRate" type="PRICE"/>
  <field number="195" name="LastForwardPoints" type="PRICEOFFSET"/>
  <field number="196" name="AllocLinkID" type="STRING"/>
  <field number="197" name="AllocLinkType" type="INT">
    <value enum="0" description="F_X_NETTING"/>
    <value enum="1" description="F_X_SWAP"/>
  </field>
  <field number="198" name="SecondaryOrderID" type="STRING"/>
  <field number="199" name="NoIOIQualifiers" type="NUMINGROUP"/>
  <field number="200" name="MaturityMonthYear" type="MONTHYEAR"/>
  <field number="202" name="StrikePrice" type="PRICE"/>
  <field number="203" name="CoveredOrUncovered" type="INT">
    <value enum="0" description="COVERED"/>
    <value enum="1" description="UNCOVERED"/>
  </field>
  <field number="206" name="OptAttribute" type="CHAR"/>
  <field number="207" name="SecurityExchange" type="EXCHANGE"/>
  <field number="208" name="NotifyBrokerOfCredit" type="BOOLEAN"/>
  <field number="209" name="AllocHandlInst" type="INT">
    <value enum="1" description="MATCH"/>
    <value enum="2" description="FORWARD"/>
    <value enum="3" description="FORWARD_AND_MATCH"/>
  </field>
  <field number="210" name="MaxShow" type="QTY"/>
  <field number="211" name="PegOffsetValue" type="FLOAT"/>
  <field number="212" name="XmlDataLen" type="LENGTH"/>
```

```xml
<field number="213" name="XmlData" type="DATA"/>
<field number="214" name="SettlInstRefID" type="STRING"/>
<field number="215" name="NoRoutingIDs" type="NUMINGROUP"/>
<field number="216" name="RoutingType" type="INT">
  <value enum="1" description="TARGET_FIRM"/>
  <value enum="2" description="TARGET_LIST"/>
  <value enum="3" description="BLOCK_FIRM"/>
  <value enum="4" description="BLOCK_LIST"/>
</field>
<field number="217" name="RoutingID" type="STRING"/>
<field number="218" name="Spread" type="PRICEOFFSET"/>
<field number="220" name="BenchmarkCurveCurrency" type="CURRENCY"/>
<field number="221" name="BenchmarkCurveName" type="STRING">
  <value enum="MuniAAA" description="MUNIAAA"/>
  <value enum="FutureSWAP" description="FUTURESWAP"/>
  <value enum="LIBID" description="LIBID"/>
  <value enum="LIBOR" description="LIBOR"/>
  <value enum="OTHER" description="OTHER"/>
  <value enum="SWAP" description="SWAP"/>
  <value enum="Treasury" description="TREASURY"/>
  <value enum="Euribor" description="EURIBOR"/>
  <value enum="Pfandbriefe" description="PFANDBRIEFE"/>
  <value enum="EONIA" description="EONIA"/>
  <value enum="SONIA" description="SONIA"/>
  <value enum="EUREPO" description="EUREPO"/>
</field>
<field number="222" name="BenchmarkCurvePoint" type="STRING"/>
<field number="223" name="CouponRate" type="PERCENTAGE"/>
<field number="224" name="CouponPaymentDate" type="LOCALMKTDATE"/>
<field number="225" name="IssueDate" type="LOCALMKTDATE"/>
<field number="226" name="RepurchaseTerm" type="INT"/>
<field number="227" name="RepurchaseRate" type="PERCENTAGE"/>
<field number="228" name="Factor" type="FLOAT"/>
<field number="229" name="TradeOriginationDate" type="LOCALMKTDATE"/>
<field number="230" name="ExDate" type="LOCALMKTDATE"/>
<field number="231" name="ContractMultiplier" type="FLOAT"/>
<field number="232" name="NoStipulations" type="NUMINGROUP"/>
<field number="233" name="StipulationType" type="STRING">
  <value enum="AMT" description="AMT"/>
  <value enum="AUTOREINV" description="AUTO_REINVESTMENT_AT_OR_BETTER"/>
  <value enum="BANKQUAL" description="BANK_QUALIFIED"/>
  <value enum="BGNCON" description="BARGAIN_CONDITIONS"/>
  <value enum="COUPON" description="COUPON_RANGE"/>
  <value enum="CURRENCY" description="ISO_CURRENCY_CODE"/>
  <value enum="CUSTOMDATE" description="CUSTOM_START_END_DATE"/>
  <value enum="GEOG" description="GEOGRAPHICS_AND_PERCENT_RANGE"/>
  <value enum="HAIRCUT" description="VALUATION_DISCOUNT"/>
  <value enum="INSURED" description="INSURED"/>
  <value enum="ISSUE" description="YEAR_OR_YEAR_MONTH_OF_ISSUE"/>
  <value enum="ISSUER" description="ISSUERS_TICKER"/>
  <value enum="ISSUESIZE" description="ISSUE_SIZE_RANGE"/>
  <value enum="LOOKBACK" description="LOOKBACK_DAYS"/>
  <value enum="LOT" description="EXPLICIT_LOT_IDENTIFIER"/>
  <value enum="LOTVAR" description="LOT_VARIANCE"/>
  <value enum="MAT" description="MATURITY_YEAR_AND_MONTH"/>
  <value enum="MATURITY" description="MATURITY_RANGE"/>
  <value enum="MAXSUBS" description="MAXIMUM_SUBSTITUTIONS"/>
  <value enum="MINQTY" description="MINIMUM_QUANTITY"/>
  <value enum="MININCR" description="MINIMUM_INCREMENT"/>
  <value enum="MINDNOM" description="MINIMUM_DENOMINATION"/>
  <value enum="PAYFREQ" description="PAYMENT_FREQUENCY_CALENDAR"/>
  <value enum="PIECES" description="NUMBER_OF_PIECES"/>
  <value enum="PMAX" description="POOLS_MAXIMUM"/>
  <value enum="PPM" description="POOLS_PER_MILLION"/>
  <value enum="PPL" description="POOLS_PER_LOT"/>
  <value enum="PPT" description="POOLS_PER_TRADE"/>
  <value enum="PRICE" description="PRICE_RANGE"/>
  <value enum="PRICEFREQ" description="PRICING_FREQUENCY"/>
  <value enum="PROD" description="PRODUCTION_YEAR"/>
  <value enum="PROTECT" description="CALL_PROTECTION"/>
  <value enum="PURPOSE" description="PURPOSE"/>
  <value enum="PXSOURCE" description="BENCHMARK_PRICE_SOURCE"/>
  <value enum="RATING" description="RATING_SOURCE_AND_RANGE"/>
  <value enum="RESTRICTED" description="RESTRICTED"/>
  <value enum="SECTOR" description="MARKET_SECTOR"/>
  <value enum="SECTYPE" description="SECURITYTYPE_INCLUDED_OR_EXCLUDED"/>
  <value enum="STRUCT" description="STRUCTURE"/>
  <value enum="SUBSFREQ" description="SUBSTITUTIONS_FREQUENCY"/>
  <value enum="SUBSLEFT" description="SUBSTITUTIONS_LEFT"/>
  <value enum="TEXT" description="FREEFORM_TEXT"/>
  <value enum="TRDVAR" description="TRADE_VARIANCE"/>
  <value enum="WAC" description="WEIGHTED_AVERAGE_COUPON"/>
  <value enum="WAL" description="WEIGHTED_AVERAGE_LIFE_COUPON"/>
  <value enum="WALA" description="WEIGHTED_AVERAGE_LOAN_AGE"/>
  <value enum="WAM" description="WEIGHTED_AVERAGE_MATURITY"/>
  <value enum="WHOLE" description="WHOLE_POOL"/>
  <value enum="YIELD" description="YIELD_RANGE"/>
  <value enum="SMM" description="SINGLE_MONTHLY_MORTALITY"/>
  <value enum="CPR" description="CONSTANT_PREPAYMENT_RATE"/>
  <value enum="CPY" description="CONSTANT_PREPAYMENT_YIELD"/>
  <value enum="CPP" description="CONSTANT_PREPAYMENT_PENALTY"/>
  <value enum="ABS" description="ABSOLUTE_PREPAYMENT_SPEED"/>
  <value enum="MPR" description="MONTHLY_PREPAYMENT_RATE"/>
  <value enum="PSA" description="PERCENT_OF_BMA_PREPAYMENT_CURVE"/>
  <value enum="PPC" description="PERCENT_OF_PROSPECTUS_PREPAYMENT_CURVE"/>
  <value enum="MHP" description="PERCENT_OF_MANUFACTURED_HOUSING_PREPAYMENT_CURVE"/>
  <value enum="HEP" description="FINAL_CPR_OF_HOME_EQUITY_PREPAYMENT_CURVE"/>
```

```xml
      </field>
      <field number="234" name="StipulationValue" type="STRING">
       <value enum="CD" description="SPECIAL_CUM_DIVIDEND"/>
       <value enum="XD" description="SPECIAL_EX_DIVIDEND"/>
       <value enum="CC" description="SPECIAL_CUM_COUPON"/>
       <value enum="XC" description="SPECIAL_EX_COUPON"/>
       <value enum="CB" description="SPECIAL_CUM_BONUS"/>
       <value enum="XB" description="SPECIAL_EX_BONUS"/>
       <value enum="CR" description="SPECIAL_CUM_RIGHTS"/>
       <value enum="XR" description="SPECIAL_EX_RIGHTS"/>
       <value enum="CP" description="SPECIAL_CUM_CAPITAL_REPAYMENTS"/>
       <value enum="XP" description="SPECIAL_EX_CAPITAL_REPAYMENTS"/>
       <value enum="CS" description="CASH_SETTLEMENT"/>
       <value enum="SP" description="SPECIAL_PRICE"/>
       <value enum="TR" description="REPORT_FOR_EUROPEAN_EQUITY_MARKET_SECURITIES"/>
       <value enum="GD" description="GUARANTEED_DELIVERY"/>
      </field>
      <field number="235" name="YieldType" type="STRING">
       <value enum="AFTERTAX" description="AFTER_TAX_YIELD"/>
       <value enum="ANNUAL" description="ANNUAL_YIELD"/>
       <value enum="ATISSUE" description="YIELD_AT_ISSUE"/>
       <value enum="AVGMATURITY" description="YIELD_TO_AVERAGE_MATURITY"/>
       <value enum="BOOK" description="BOOK_YIELD"/>
       <value enum="CALL" description="YIELD_TO_NEXT_CALL"/>
       <value enum="CHANGE" description="YIELD_CHANGE_SINCE_CLOSE"/>
       <value enum="CLOSE" description="CLOSING_YIELD"/>
       <value enum="COMPOUND" description="COMPOUND_YIELD"/>
       <value enum="CURRENT" description="CURRENT_YIELD"/>
       <value enum="GROSS" description="TRUE_GROSS_YIELD"/>
       <value enum="GOVTEQUIV" description="GOVERNMENT_EQUIVALENT_YIELD"/>
       <value enum="INFLATION" description="YIELD_WITH_INFLATION_ASSUMPTION"/>
       <value enum="INVERSEFLOATER" description="INVERSE_FLOATER_BOND_YIELD"/>
       <value enum="LASTCLOSE" description="MOST_RECENT_CLOSING_YIELD"/>
       <value enum="LASTMONTH" description="CLOSING_YIELD_MOST_RECENT_MONTH"/>
       <value enum="LASTQUARTER" description="CLOSING_YIELD_MOST_RECENT_QUARTER"/>
       <value enum="LASTYEAR" description="CLOSING_YIELD_MOST_RECENT_YEAR"/>
       <value enum="LONGAVGLIFE" description="YIELD_TO_LONGEST_AVERAGE_LIFE"/>
       <value enum="MARK" description="MARK_TO_MARKET_YIELD"/>
       <value enum="MATURITY" description="YIELD_TO_MATURITY"/>
       <value enum="NEXTREFUND" description="YIELD_TO_NEXT_REFUND"/>
       <value enum="OPENAVG" description="OPEN_AVERAGE_YIELD"/>
       <value enum="PUT" description="YIELD_TO_NEXT_PUT"/>
       <value enum="PREVCLOSE" description="PREVIOUS_CLOSE_YIELD"/>
       <value enum="PROCEEDS" description="PROCEEDS_YIELD"/>
       <value enum="SEMIANNUAL" description="SEMI_ANNUAL_YIELD"/>
       <value enum="SHORTAVGLIFE" description="YIELD_TO_SHORTEST_AVERAGE_LIFE"/>
       <value enum="SIMPLE" description="SIMPLE_YIELD"/>
       <value enum="TAXEQUIV" description="TAX_EQUIVALENT_YIELD"/>
       <value enum="TENDER" description="YIELD_TO_TENDER_DATE"/>
       <value enum="TRUE" description="TRUE_YIELD"/>
       <value enum="VALUE1_32" description="YIELD_VALUE_OF_1_32"/>
       <value enum="WORST" description="YIELD_TO_WORST"/>
      </field>
      <field number="236" name="Yield" type="PERCENTAGE"/>
      <field number="237" name="TotalTakedown" type="AMT"/>
      <field number="238" name="Concession" type="AMT"/>
      <field number="239" name="RepoCollateralSecurityType" type="INT"/>
      <field number="240" name="RedemptionDate" type="LOCALMKTDATE"/>
      <field number="241" name="UnderlyingCouponPaymentDate" type="LOCALMKTDATE"/>
      <field number="242" name="UnderlyingIssueDate" type="LOCALMKTDATE"/>
      <field number="243" name="UnderlyingRepoCollateralSecurityType" type="INT"/>
      <field number="244" name="UnderlyingRepurchaseTerm" type="INT"/>
      <field number="245" name="UnderlyingRepurchaseRate" type="PERCENTAGE"/>
      <field number="246" name="UnderlyingFactor" type="FLOAT"/>
      <field number="247" name="UnderlyingRedemptionDate" type="LOCALMKTDATE"/>
      <field number="248" name="LegCouponPaymentDate" type="LOCALMKTDATE"/>
      <field number="249" name="LegIssueDate" type="LOCALMKTDATE"/>
      <field number="250" name="LegRepoCollateralSecurityType" type="INT"/>
      <field number="251" name="LegRepurchaseTerm" type="INT"/>
      <field number="252" name="LegRepurchaseRate" type="PERCENTAGE"/>
      <field number="253" name="LegFactor" type="FLOAT"/>
      <field number="254" name="LegRedemptionDate" type="LOCALMKTDATE"/>
      <field number="255" name="CreditRating" type="STRING"/>
      <field number="256" name="UnderlyingCreditRating" type="STRING"/>
      <field number="257" name="LegCreditRating" type="STRING"/>
      <field number="258" name="TradedFlatSwitch" type="BOOLEAN"/>
      <field number="259" name="BasisFeatureDate" type="LOCALMKTDATE"/>
      <field number="260" name="BasisFeaturePrice" type="PRICE"/>
      <field number="262" name="MDReqID" type="STRING"/>
      <field number="263" name="SubscriptionRequestType" type="CHAR">
       <value enum="0" description="SNAPSHOT"/>
       <value enum="1" description="SNAPSHOT_PLUS_UPDATES"/>
       <value enum="2" description="DISABLE_PREVIOUS_SNAPSHOT_PLUS_UPDATE_REQUEST"/>
      </field>
      <field number="264" name="MarketDepth" type="INT"/>
      <field number="265" name="MDUpdateType" type="INT">
       <value enum="0" description="FULL_REFRESH"/>
       <value enum="1" description="INCREMENTAL_REFRESH"/>
      </field>
      <field number="266" name="AggregatedBook" type="BOOLEAN"/>
      <field number="267" name="NoMDEntryTypes" type="NUMINGROUP"/>
      <field number="268" name="NoMDEntries" type="NUMINGROUP"/>
      <field number="269" name="MDEntryType" type="CHAR">
       <value enum="0" description="BID"/>
       <value enum="1" description="OFFER"/>
       <value enum="2" description="TRADE"/>
       <value enum="3" description="INDEX_VALUE"/>
```

```xml
    <value enum="4" description="OPENING_PRICE"/>
    <value enum="5" description="CLOSING_PRICE"/>
    <value enum="6" description="SETTLEMENT_PRICE"/>
    <value enum="7" description="TRADING_SESSION_HIGH_PRICE"/>
    <value enum="8" description="TRADING_SESSION_LOW_PRICE"/>
    <value enum="9" description="TRADING_SESSION_VWAP_PRICE"/>
    <value enum="A" description="IMBALANCE"/>
    <value enum="B" description="TRADE_VOLUME"/>
    <value enum="C" description="OPEN_INTEREST"/>
    <!-- FXCM Extension  -->
    <value enum="D" description="BID_HIGH_PRICE"/>
    <value enum="E" description="BID_LOW_PRICE"/>
    <value enum="F" description="OFFER_HIGH_PRICE"/>
    <value enum="G" description="OFFER_LOW_PRICE"/>
</field>
<field number="270" name="MDEntryPx" type="PRICE"/>
<field number="271" name="MDEntrySize" type="QTY"/>
<field number="272" name="MDEntryDate" type="UTCDATEONLY"/>
<field number="273" name="MDEntryTime" type="UTCTIMEONLY"/>
<field number="274" name="TickDirection" type="CHAR">
    <value enum="0" description="PLUS_TICK"/>
    <value enum="1" description="ZERO_PLUS_TICK"/>
    <value enum="2" description="MINUS_TICK"/>
    <value enum="3" description="ZERO_MINUS_TICK"/>
</field>
<field number="275" name="MDMkt" type="EXCHANGE"/>
<field number="276" name="QuoteCondition" type="MULTIPLEVALUESTRING">
    <value enum="A" description="OPEN_ACTIVE"/>
    <value enum="B" description="CLOSED_INACTIVE"/>
    <value enum="C" description="EXCHANGE_BEST"/>
    <value enum="D" description="CONSOLIDATED_BEST"/>
    <value enum="E" description="LOCKED"/>
    <value enum="F" description="CROSSED"/>
    <value enum="G" description="DEPTH"/>
    <value enum="H" description="FAST_TRADING"/>
    <value enum="I" description="NON_FIRM"/>
</field>
<field number="277" name="TradeCondition" type="MULTIPLEVALUESTRING">
    <value enum="A" description="CASH_MARKET"/>
    <value enum="B" description="AVERAGE_PRICE_TRADE"/>
    <value enum="C" description="CASH_TRADE"/>
    <value enum="D" description="NEXT_DAY_MARKET"/>
    <value enum="E" description="OPENING_REOPENING_TRADE_DETAIL"/>
    <value enum="F" description="INTRADAY_TRADE_DETAIL"/>
    <value enum="G" description="RULE127"/>
    <value enum="H" description="RULE155"/>
    <value enum="I" description="SOLD_LAST"/>
    <value enum="J" description="NEXT_DAY_TRADE"/>
    <value enum="K" description="OPENED"/>
    <value enum="L" description="SELLER"/>
    <value enum="M" description="SOLD"/>
    <value enum="N" description="STOPPED_STOCK"/>
    <value enum="P" description="IMBALANCE_MORE_BUYERS"/>
    <value enum="Q" description="IMBALANCE_MORE_SELLERS"/>
    <value enum="R" description="OPENING_PRICE"/>
</field>
<field number="278" name="MDEntryID" type="STRING"/>
<field number="279" name="MDUpdateAction" type="CHAR">
    <value enum="0" description="NEW"/>
    <value enum="1" description="CHANGE"/>
    <value enum="2" description="DELETE"/>
</field>
<field number="280" name="MDEntryRefID" type="STRING"/>
<field number="281" name="MDReqRejReason" type="CHAR">
    <value enum="0" description="UNKNOWN_SYMBOL"/>
    <value enum="1" description="DUPLICATE_MDREQID"/>
    <value enum="2" description="INSUFFICIENT_BANDWIDTH"/>
    <value enum="3" description="INSUFFICIENT_PERMISSIONS"/>
    <value enum="4" description="UNSUPPORTED_SUBSCRIPTIONREQUESTTYPE"/>
    <value enum="5" description="UNSUPPORTED_MARKETDEPTH"/>
    <value enum="6" description="UNSUPPORTED_MDUPDATETYPE"/>
    <value enum="7" description="UNSUPPORTED_AGGREGATEDBOOK"/>
    <value enum="8" description="UNSUPPORTED_MDENTRYTYPE"/>
    <value enum="9" description="UNSUPPORTED_TRADINGSESSIONID"/>
    <value enum="A" description="UNSUPPORTED_SCOPE"/>
    <value enum="B" description="UNSUPPORTED_OPENCLOSESETTLEFLAG"/>
    <value enum="C" description="UNSUPPORTED_MDIMPLICITDELETE"/>
</field>
<field number="282" name="MDEntryOriginator" type="STRING"/>
<field number="283" name="LocationID" type="STRING"/>
<field number="284" name="DeskID" type="STRING"/>
<field number="285" name="DeleteReason" type="CHAR">
    <value enum="0" description="CANCELATION_TRADE_BUST"/>
    <value enum="1" description="ERROR"/>
</field>
<field number="286" name="OpenCloseSettlFlag" type="MULTIPLEVALUESTRING">
    <value enum="0" description="DAILY_OPEN_CLOSE_SETTLEMENT_ENTRY"/>
    <value enum="1" description="SESSION_OPEN_CLOSE_SETTLEMENT_ENTRY"/>
    <value enum="2" description="DELIVERY_SETTLEMENT_ENTRY"/>
    <value enum="3" description="EXPECTED_ENTRY"/>
    <value enum="4" description="ENTRY_FROM_PREVIOUS_BUSINESS_DAY"/>
    <value enum="5" description="THEORETICAL_PRICE_VALUE"/>
</field>
<field number="287" name="SellerDays" type="INT"/>
<field number="288" name="MDEntryBuyer" type="STRING"/>
<field number="289" name="MDEntrySeller" type="STRING"/>
<field number="290" name="MDEntryPositionNo" type="INT"/>
```

```
<field number="291" name="FinancialStatus" type="MULTIPLEVALUESTRING">
  <value enum="1" description="BANKRUPT"/>
  <value enum="2" description="PENDING_DELISTING"/>
</field>
<field number="292" name="CorporateAction" type="MULTIPLEVALUESTRING">
  <value enum="A" description="EX_DIVIDEND"/>
  <value enum="B" description="EX_DISTRIBUTION"/>
  <value enum="C" description="EX_RIGHTS"/>
  <value enum="D" description="NEW"/>
  <value enum="E" description="EX_INTEREST"/>
</field>
<field number="293" name="DefBidSize" type="QTY"/>
<field number="294" name="DefOfferSize" type="QTY"/>
<field number="295" name="NoQuoteEntries" type="NUMINGROUP"/>
<field number="296" name="NoQuoteSets" type="NUMINGROUP"/>
<field number="297" name="QuoteStatus" type="INT">
  <value enum="0" description="ACCEPTED"/>
  <value enum="1" description="CANCELED_FOR_SYMBOL"/>
  <value enum="2" description="CANCELED_FOR_SECURITY_TYPE"/>
  <value enum="3" description="CANCELED_FOR_UNDERLYING"/>
  <value enum="4" description="CANCELED_ALL"/>
  <value enum="5" description="REJECTED"/>
  <value enum="6" description="REMOVED_FROM_MARKET"/>
  <value enum="7" description="EXPIRED"/>
  <value enum="8" description="QUERY"/>
  <value enum="9" description="QUOTE_NOT_FOUND"/>
  <value enum="10" description="PENDING"/>
  <value enum="11" description="PASS"/>
  <value enum="12" description="LOCKED_MARKET_WARNING"/>
  <value enum="13" description="CROSS_MARKET_WARNING"/>
  <value enum="14" description="CANCELED_DUE_TO_LOCK_MARKET"/>
  <value enum="15" description="CANCELED_DUE_TO_CROSS_MARKET"/>
</field>
<field number="298" name="QuoteCancelType" type="INT">
  <value enum="1" description="CANCEL_FOR_SYMBOL"/>
  <value enum="2" description="CANCEL_FOR_SECURITY_TYPE"/>
  <value enum="3" description="CANCEL_FOR_UNDERLYING_SYMBOL"/>
  <value enum="4" description="CANCEL_ALL_QUOTES"/>
</field>
<field number="299" name="QuoteEntryID" type="STRING"/>
<field number="300" name="QuoteRejectReason" type="INT">
  <value enum="1" description="UNKNOWN_SYMBOL"/>
  <value enum="2" description="EXCHANGE_CLOSED"/>
  <value enum="3" description="QUOTE_REQUEST_EXCEEDS_LIMIT"/>
  <value enum="4" description="TOO_LATE_TO_ENTER"/>
  <value enum="5" description="UNKNOWN_QUOTE"/>
  <value enum="6" description="DUPLICATE_QUOTE"/>
  <value enum="7" description="INVALID_BID_ASK_SPREAD"/>
  <value enum="8" description="INVALID_PRICE"/>
  <value enum="9" description="NOT_AUTHORIZED_TO_QUOTE_SECURITY"/>
</field>
<field number="301" name="QuoteResponseLevel" type="INT">
  <value enum="0" description="NO_ACKNOWLEDGEMENT"/>
  <value enum="1" description="ACKNOWLEDGE_ONLY_NEGATIVE_OR_ERRONEOUS_QUOTES"/>
  <value enum="2" description="ACKNOWLEDGE_EACH_QUOTE_MESSAGES"/>
</field>
<field number="302" name="QuoteSetID" type="STRING"/>
<field number="303" name="QuoteRequestType" type="INT">
  <value enum="1" description="MANUAL"/>
  <value enum="2" description="AUTOMATIC"/>
</field>
<field number="304" name="TotNoQuoteEntries" type="INT"/>
<field number="305" name="UnderlyingSecurityIDSource" type="STRING"/>
<field number="306" name="UnderlyingIssuer" type="STRING"/>
<field number="307" name="UnderlyingSecurityDesc" type="STRING"/>
<field number="308" name="UnderlyingSecurityExchange" type="EXCHANGE"/>
<field number="309" name="UnderlyingSecurityID" type="STRING"/>
<field number="310" name="UnderlyingSecurityType" type="STRING"/>
<field number="311" name="UnderlyingSymbol" type="STRING"/>
<field number="312" name="UnderlyingSymbolSfx" type="STRING"/>
<field number="313" name="UnderlyingMaturityMonthYear" type="MONTHYEAR"/>
<field number="316" name="UnderlyingStrikePrice" type="PRICE"/>
<field number="317" name="UnderlyingOptAttribute" type="CHAR"/>
<field number="318" name="UnderlyingCurrency" type="CURRENCY"/>
<field number="320" name="SecurityReqID" type="STRING"/>
<field number="321" name="SecurityRequestType" type="INT">
  <value enum="0" description="REQUEST_SECURITY_IDENTITY_AND_SPECIFICATIONS"/>
  <value enum="1" description="REQUEST_SECURITY_IDENTITY_FOR_THE_SPECIFICATIONS_PROVIDED"/>
  <value enum="2" description="REQUEST_LIST_SECURITY_TYPES"/>
  <value enum="3" description="REQUEST_LIST_SECURITIES"/>
</field>
<field number="322" name="SecurityResponseID" type="STRING"/>
<field number="323" name="SecurityResponseType" type="INT">
  <value enum="1" description="ACCEPT_SECURITY_PROPOSAL_AS_IS"/>
  <value enum="2" description="ACCEPT_SECURITY_PROPOSAL_WITH_REVISIONS_AS_INDICATED_IN_THE_MESSAGE"/>
  <value enum="3" description="LIST_OF_SECURITY_TYPES_RETURNED_PER_REQUEST"/>
  <value enum="4" description="LIST_OF_SECURITIES_RETURNED_PER_REQUEST"/>
  <value enum="5" description="REJECT_SECURITY_PROPOSAL"/>
  <value enum="6" description="CAN_NOT_MATCH_SELECTION_CRITERIA"/>
</field>
<field number="324" name="SecurityStatusReqID" type="STRING"/>
<field number="325" name="UnsolicitedIndicator" type="BOOLEAN"/>
<field number="326" name="SecurityTradingStatus" type="INT">
  <value enum="1" description="OPENING_DELAY"/>
  <value enum="2" description="TRADING_HALT"/>
  <value enum="3" description="RESUME"/>
  <value enum="4" description="NO_OPEN_NO_RESUME"/>
```

```xml
  <value enum="5" description="PRICE_INDICATION"/>
  <value enum="6" description="TRADING_RANGE_INDICATION"/>
  <value enum="7" description="MARKET_IMBALANCE_BUY"/>
  <value enum="8" description="MARKET_IMBALANCE_SELL"/>
  <value enum="9" description="MARKET_ON_CLOSE_IMBALANCE_BUY"/>
  <value enum="10" description="MARKET_ON_CLOSE_IMBALANCE_SELL"/>
  <value enum="11" description="NOT_ASSIGNED"/>
  <value enum="12" description="NO_MARKET_IMBALANCE"/>
  <value enum="13" description="NO_MARKET_ON_CLOSE_IMBALANCE"/>
  <value enum="14" description="ITS_PRE_OPENING"/>
  <value enum="15" description="NEW_PRICE_INDICATION"/>
  <value enum="16" description="TRADE_DISSEMINATION_TIME"/>
  <value enum="17" description="READY_TO_TRADE_START_OF_SESSION"/>
  <value enum="18" description="NOT_AVAILABLE_FOR_TRADING_END_OF_SESSION"/>
  <value enum="19" description="NOT_TRADED_ON_THIS_MARKET"/>
  <value enum="20" description="UNKNOWN_OR_INVALID"/>
  <value enum="21" description="PRE_OPEN"/>
  <value enum="22" description="OPENING_ROTATION"/>
  <value enum="23" description="FAST_MARKET"/>
</field>
<field number="327" name="HaltReason" type="CHAR">
  <value enum="I" description="ORDER_IMBALANCE"/>
  <value enum="X" description="EQUIPMENT_CHANGEOVER"/>
  <value enum="P" description="NEWS_PENDING"/>
  <value enum="D" description="NEWS_DISSEMINATION"/>
  <value enum="E" description="ORDER_INFLUX"/>
  <value enum="M" description="ADDITIONAL_INFORMATION"/>
</field>
<field number="328" name="InViewOfCommon" type="BOOLEAN"/>
<field number="329" name="DueToRelated" type="BOOLEAN"/>
<field number="330" name="BuyVolume" type="QTY"/>
<field number="331" name="SellVolume" type="QTY"/>
<field number="332" name="HighPx" type="PRICE"/>
<field number="333" name="LowPx" type="PRICE"/>
<field number="334" name="Adjustment" type="INT">
  <value enum="1" description="CANCEL"/>
  <value enum="2" description="ERROR"/>
  <value enum="3" description="CORRECTION"/>
</field>
<field number="335" name="TradSesReqID" type="STRING"/>
<field number="336" name="TradingSessionID" type="STRING"/>
<field number="337" name="ContraTrader" type="STRING"/>
<field number="338" name="TradSesMethod" type="INT">
  <value enum="1" description="ELECTRONIC"/>
  <value enum="2" description="OPEN_OUTCRY"/>
  <value enum="3" description="TWO_PARTY"/>
</field>
<field number="339" name="TradSesMode" type="INT">
  <value enum="1" description="TESTING"/>
  <value enum="2" description="SIMULATED"/>
  <value enum="3" description="PRODUCTION"/>
</field>
<field number="340" name="TradSesStatus" type="INT">
  <value enum="0" description="UNKNOWN"/>
  <value enum="1" description="HALTED"/>
  <value enum="2" description="OPEN"/>
  <value enum="3" description="CLOSED"/>
  <value enum="4" description="PRE_OPEN"/>
  <value enum="5" description="PRE_CLOSE"/>
  <value enum="6" description="REQUEST_REJECTED"/>
</field>
<field number="341" name="TradSesStartTime" type="UTCTIMESTAMP"/>
<field number="342" name="TradSesOpenTime" type="UTCTIMESTAMP"/>
<field number="343" name="TradSesPreCloseTime" type="UTCTIMESTAMP"/>
<field number="344" name="TradSesCloseTime" type="UTCTIMESTAMP"/>
<field number="345" name="TradSesEndTime" type="UTCTIMESTAMP"/>
<field number="346" name="NumberOfOrders" type="INT"/>
<field number="347" name="MessageEncoding" type="STRING">
  <value enum="ISO-2022-JP" description="ISO_2022_JP"/>
  <value enum="EUC-JP" description="EUC_JP"/>
  <value enum="SHIFT_JIS" description="SHIFT_JIS"/>
  <value enum="UTF-8" description="UTF_8"/>
</field>
<field number="348" name="EncodedIssuerLen" type="LENGTH"/>
<field number="349" name="EncodedIssuer" type="DATA"/>
<field number="350" name="EncodedSecurityDescLen" type="LENGTH"/>
<field number="351" name="EncodedSecurityDesc" type="DATA"/>
<field number="352" name="EncodedListExecInstLen" type="LENGTH"/>
<field number="353" name="EncodedListExecInst" type="DATA"/>
<field number="354" name="EncodedTextLen" type="LENGTH"/>
<field number="355" name="EncodedText" type="DATA"/>
<field number="356" name="EncodedSubjectLen" type="LENGTH"/>
<field number="357" name="EncodedSubject" type="DATA"/>
<field number="358" name="EncodedHeadlineLen" type="LENGTH"/>
<field number="359" name="EncodedHeadline" type="DATA"/>
<field number="360" name="EncodedAllocTextLen" type="LENGTH"/>
<field number="361" name="EncodedAllocText" type="DATA"/>
<field number="362" name="EncodedUnderlyingIssuerLen" type="LENGTH"/>
<field number="363" name="EncodedUnderlyingIssuer" type="DATA"/>
<field number="364" name="EncodedUnderlyingSecurityDescLen" type="LENGTH"/>
<field number="365" name="EncodedUnderlyingSecurityDesc" type="DATA"/>
<field number="366" name="AllocPrice" type="PRICE"/>
<field number="367" name="QuoteSetValidUntilTime" type="UTCTIMESTAMP"/>
<field number="368" name="QuoteEntryRejectReason" type="INT">
  <value enum="1" description="UNKNOWN_SYMBOL"/>
  <value enum="2" description="EXCHANGE_CLOSED"/>
  <value enum="3" description="QUOTE_EXCEEDS_LIMIT"/>
```

```
      <value enum="4" description="TOO_LATE_TO_ENTER"/>
      <value enum="5" description="UNKNOWN_QUOTE"/>
      <value enum="6" description="DUPLICATE_QUOTE"/>
      <value enum="7" description="INVALID_BID_ASK_SPREAD"/>
      <value enum="8" description="INVALID_PRICE"/>
      <value enum="9" description="NOT_AUTHORIZED_TO_QUOTE_SECURITY"/>
  </field>
  <field number="369" name="LastMsgSeqNumProcessed" type="SEQNUM"/>
  <field number="371" name="RefTagID" type="INT"/>
  <field number="372" name="RefMsgType" type="STRING"/>
  <field number="373" name="SessionRejectReason" type="INT">
      <value enum="0" description="INVALID_TAG_NUMBER"/>
      <value enum="1" description="REQUIRED_TAG_MISSING"/>
      <value enum="2" description="TAG_NOT_DEFINED_FOR_THIS_MESSAGE_TYPE"/>
      <value enum="3" description="UNDEFINED_TAG"/>
      <value enum="4" description="TAG_SPECIFIED_WITHOUT_A_VALUE"/>
      <value enum="5" description="VALUE_IS_INCORRECT"/>
      <value enum="6" description="INCORRECT_DATA_FORMAT_FOR_VALUE"/>
      <value enum="7" description="DECRYPTION_PROBLEM"/>
      <value enum="8" description="SIGNATURE_PROBLEM"/>
      <value enum="9" description="COMPID_PROBLEM"/>
      <value enum="10" description="SENDINGTIME_ACCURACY_PROBLEM"/>
      <value enum="11" description="INVALID_MSGTYPE"/>
      <value enum="12" description="XML_VALIDATION_ERROR"/>
      <value enum="13" description="TAG_APPEARS_MORE_THAN_ONCE"/>
      <value enum="14" description="TAG_SPECIFIED_OUT_OF_REQUIRED_ORDER"/>
      <value enum="15" description="REPEATING_GROUP_FIELDS_OUT_OF_ORDER"/>
      <value enum="16" description="INCORRECT_NUMINGROUP_COUNT_FOR_REPEATING_GROUP"/>
      <value enum="17" description="NON_DATA_VALUE_INCLUDES_FIELD_DELIMITER"/>
      <value enum="99" description="OTHER"/>
  </field>
  <field number="374" name="BidRequestTransType" type="CHAR">
      <value enum="N" description="NEW"/>
      <value enum="C" description="CANCEL"/>
  </field>
  <field number="375" name="ContraBroker" type="STRING"/>
  <field number="376" name="ComplianceID" type="STRING"/>
  <field number="377" name="SolicitedFlag" type="BOOLEAN"/>
  <field number="378" name="ExecRestatementReason" type="INT">
      <value enum="0" description="GT_CORPORATE_ACTION"/>
      <value enum="1" description="GT_RENEWAL_RESTATEMENT"/>
      <value enum="2" description="VERBAL_CHANGE"/>
      <value enum="3" description="REPRICING_OF_ORDER"/>
      <value enum="4" description="BROKER_OPTION"/>
      <value enum="5" description="PARTIAL_DECLINE_OF_ORDERQTY"/>
      <value enum="6" description="CANCEL_ON_TRADING_HALT"/>
      <value enum="7" description="CANCEL_ON_SYSTEM_FAILURE"/>
      <value enum="8" description="MARKET_OPTION"/>
      <value enum="9" description="CANCELED_NOT_BEST"/>
  </field>
  <field number="379" name="BusinessRejectRefID" type="STRING"/>
  <field number="380" name="BusinessRejectReason" type="INT">
      <value enum="0" description="OTHER"/>
      <value enum="1" description="UNKOWN_ID"/>
      <value enum="2" description="UNKNOWN_SECURITY"/>
      <value enum="3" description="UNSUPPORTED_MESSAGE_TYPE"/>
      <value enum="4" description="APPLICATION_NOT_AVAILABLE"/>
      <value enum="5" description="CONDITIONALLY_REQUIRED_FIELD_MISSING"/>
      <value enum="6" description="NOT_AUTHORIZED"/>
      <value enum="7" description="DELIVERTO_FIRM_NOT_AVAILABLE_AT_THIS_TIME"/>
  </field>
  <field number="381" name="GrossTradeAmt" type="AMT"/>
  <field number="382" name="NoContraBrokers" type="NUMINGROUP"/>
  <field number="383" name="MaxMessageSize" type="LENGTH"/>
  <field number="384" name="NoMsgTypes" type="NUMINGROUP"/>
  <field number="385" name="MsgDirection" type="CHAR">
      <value enum="S" description="SEND"/>
      <value enum="R" description="RECEIVE"/>
  </field>
  <field number="386" name="NoTradingSessions" type="NUMINGROUP"/>
  <field number="387" name="TotalVolumeTraded" type="QTY"/>
  <field number="388" name="DiscretionInst" type="CHAR">
      <value enum="0" description="RELATED_TO_DISPLAYED_PRICE"/>
      <value enum="1" description="RELATED_TO_MARKET_PRICE"/>
      <value enum="2" description="RELATED_TO_PRIMARY_PRICE"/>
      <value enum="3" description="RELATED_TO_LOCAL_PRIMARY_PRICE"/>
      <value enum="4" description="RELATED_TO_MIDPOINT_PRICE"/>
      <value enum="5" description="RELATED_TO_LAST_TRADE_PRICE"/>
      <value enum="6" description="RELATED_TO_VWAP"/>
  </field>
  <field number="389" name="DiscretionOffsetValue" type="FLOAT"/>
  <field number="390" name="BidID" type="STRING"/>
  <field number="391" name="ClientBidID" type="STRING"/>
  <field number="392" name="ListName" type="STRING"/>
  <field number="393" name="TotNoRelatedSym" type="INT"/>
  <field number="394" name="BidType" type="INT">
      <value enum="1" description="NON_DISCLOSED"/>
      <value enum="2" description="DISCLOSED_STYLE"/>
      <value enum="3" description="NO_BIDDING_PROCESS"/>
  </field>
  <field number="395" name="NumTickets" type="INT"/>
  <field number="396" name="SideValue1" type="AMT"/>
  <field number="397" name="SideValue2" type="AMT"/>
  <field number="398" name="NoBidDescriptors" type="NUMINGROUP"/>
  <field number="399" name="BidDescriptorType" type="INT">
      <value enum="1" description="SECTOR"/>
      <value enum="2" description="COUNTRY"/>
```

```xml
      <value enum="3" description="INDEX"/>
    </field>
    <field number="400" name="BidDescriptor" type="STRING"/>
    <field number="401" name="SideValueInd" type="INT">
      <value enum="1" description="SIDEVALUE1"/>
      <value enum="2" description="SIDEVALUE2"/>
    </field>
    <field number="402" name="LiquidityPctLow" type="PERCENTAGE"/>
    <field number="403" name="LiquidityPctHigh" type="PERCENTAGE"/>
    <field number="404" name="LiquidityValue" type="AMT"/>
    <field number="405" name="EFPTrackingError" type="PERCENTAGE"/>
    <field number="406" name="FairValue" type="AMT"/>
    <field number="407" name="OutsideIndexPct" type="PERCENTAGE"/>
    <field number="408" name="ValueOfFutures" type="AMT"/>
    <field number="409" name="LiquidityIndType" type="INT">
      <value enum="1" description="FIVEDAY_MOVING_AVERAGE"/>
      <value enum="2" description="TWENTYDAY_MOVING_AVERAGE"/>
      <value enum="3" description="NORMAL_MARKET_SIZE"/>
      <value enum="4" description="OTHER"/>
    </field>
    <field number="410" name="WtAverageLiquidity" type="PERCENTAGE"/>
    <field number="411" name="ExchangeForPhysical" type="BOOLEAN"/>
    <field number="412" name="OutMainCntryUIndex" type="AMT"/>
    <field number="413" name="CrossPercent" type="PERCENTAGE"/>
    <field number="414" name="ProgRptReqs" type="INT">
      <value enum="1" description="BUYSIDE_EXPLICITLY_REQUESTS_STATUS_USING_STATUSREQUEST"/>
      <value enum="2" description="SELLSIDE_PERIODICALLY_SENDS_STATUS_USING_LISTSTATUS"/>
      <value enum="3" description="REAL_TIME_EXECUTION_REPORTS"/>
    </field>
    <field number="415" name="ProgPeriodInterval" type="INT"/>
    <field number="416" name="IncTaxInd" type="INT">
      <value enum="1" description="NET"/>
      <value enum="2" description="GROSS"/>
    </field>
    <field number="417" name="NumBidders" type="INT"/>
    <field number="418" name="BidTradeType" type="CHAR">
      <value enum="R" description="RISK_TRADE"/>
      <value enum="G" description="VWAP_GUARANTEE"/>
      <value enum="A" description="AGENCY"/>
      <value enum="J" description="GUARANTEED_CLOSE"/>
    </field>
    <field number="419" name="BasisPxType" type="CHAR">
      <value enum="2" description="CLOSING_PRICE_AT_MORNING_SESSION"/>
      <value enum="3" description="CLOSING_PRICE"/>
      <value enum="4" description="CURRENT_PRICE"/>
      <value enum="5" description="SQ"/>
      <value enum="6" description="VWAP_THROUGH_A_DAY"/>
      <value enum="7" description="VWAP_THROUGH_A_MORNING_SESSION"/>
      <value enum="8" description="VWAP_THROUGH_AN_AFTERNOON_SESSION"/>
      <value enum="9" description="VWAP_THROUGH_A_DAY_EXCEPT_YORI"/>
      <value enum="A" description="VWAP_THROUGH_A_MORNING_SESSION_EXCEPT_YORI"/>
      <value enum="B" description="VWAP_THROUGH_AN_AFTERNOON_SESSION_EXCEPT_YORI"/>
      <value enum="C" description="STRIKE"/>
      <value enum="D" description="OPEN"/>
      <value enum="Z" description="OTHERS"/>
    </field>
    <field number="420" name="NoBidComponents" type="NUMINGROUP"/>
    <field number="421" name="Country" type="COUNTRY"/>
    <field number="422" name="TotNoStrikes" type="INT"/>
    <field number="423" name="PriceType" type="INT">
      <value enum="1" description="PERCENTAGE"/>
      <value enum="2" description="PER_UNIT"/>
      <value enum="3" description="FIXED_AMOUNT"/>
      <value enum="4" description="DISCOUNT"/>
      <value enum="5" description="PREMIUM"/>
      <value enum="6" description="SPREAD"/>
      <value enum="7" description="TED_PRICE"/>
      <value enum="8" description="TED_YIELD"/>
      <value enum="9" description="YIELD"/>
    </field>
    <field number="424" name="DayOrderQty" type="QTY"/>
    <field number="425" name="DayCumQty" type="QTY"/>
    <field number="426" name="DayAvgPx" type="PRICE"/>
    <field number="427" name="GTBookingInst" type="INT">
      <value enum="0" description="BOOK_OUT_ALL_TRADES_ON_DAY_OF_EXECUTION"/>
      <value enum="1" description="ACCUMULATE_EXECUTIONS_UNTIL_ORDER_IS_FILLED_OR_EXPIRES"/>
      <value enum="2" description="ACCUMULATE_UNTIL_VERBALLY_NOTIFIED_OTHERWISE"/>
    </field>
    <field number="428" name="NoStrikes" type="NUMINGROUP"/>
    <field number="429" name="ListStatusType" type="INT">
      <value enum="1" description="ACK"/>
      <value enum="2" description="RESPONSE"/>
      <value enum="3" description="TIMED"/>
      <value enum="4" description="EXECSTARTED"/>
      <value enum="5" description="ALLDONE"/>
      <value enum="6" description="ALERT"/>
    </field>
    <field number="430" name="NetGrossInd" type="INT">
      <value enum="1" description="NET"/>
      <value enum="2" description="GROSS"/>
    </field>
    <field number="431" name="ListOrderStatus" type="INT">
      <value enum="1" description="INBIDDINGPROCESS"/>
      <value enum="2" description="RECEIVEDFOREXECUTION"/>
      <value enum="3" description="EXECUTING"/>
      <value enum="4" description="CANCELING"/>
      <value enum="5" description="ALERT"/>
```

```xml
    <value enum="6" description="ALL_DONE"/>
    <value enum="7" description="REJECT"/>
</field>
<field number="432" name="ExpireDate" type="LOCALMKTDATE"/>
<field number="433" name="ListExecInstType" type="CHAR">
    <value enum="1" description="IMMEDIATE"/>
    <value enum="2" description="WAIT_FOR_EXECUTE_INSTRUCTION"/>
    <value enum="3" description="EXCHANGE_SWITCH_CIV_ORDER_SELL_DRIVEN"/>
    <value enum="4" description="EXCHANGE_SWITCH_CIV_ORDER_BUY_DRIVEN_CASH_TOP_UP"/>
    <value enum="5" description="EXCHANGE_SWITCH_CIV_ORDER_BUY_DRIVEN_CASH_WITHDRAW"/>
</field>
<field number="434" name="CxlRejResponseTo" type="CHAR">
    <value enum="1" description="ORDER_CANCEL_REQUEST"/>
    <value enum="2" description="ORDER_CANCEL_REPLACE_REQUEST"/>
</field>
<field number="435" name="UnderlyingCouponRate" type="PERCENTAGE"/>
<field number="436" name="UnderlyingContractMultiplier" type="FLOAT"/>
<field number="437" name="ContraTradeQty" type="QTY"/>
<field number="438" name="ContraTradeTime" type="UTCTIMESTAMP"/>
<field number="441" name="LiquidityNumSecurities" type="INT"/>
<field number="442" name="MultiLegReportingType" type="CHAR">
    <value enum="1" description="SINGLE_SECURITY"/>
    <value enum="2" description="INDIVIDUAL_LEG_OF_A_MULTI_LEG_SECURITY"/>
    <value enum="3" description="MULTI_LEG_SECURITY"/>
</field>
<field number="443" name="StrikeTime" type="UTCTIMESTAMP"/>
<field number="444" name="ListStatusText" type="STRING"/>
<field number="445" name="EncodedListStatusTextLen" type="LENGTH"/>
<field number="446" name="EncodedListStatusText" type="DATA"/>
<field number="447" name="PartyIDSource" type="CHAR">
    <value enum="B" description="BIC"/>
    <value enum="C" description="GENERALLY_ACCEPTED_MARKET_PARTICIPANT_IDENTIFIER"/>
    <value enum="D" description="PROPRIETARY_CUSTOM_CODE"/>
    <value enum="E" description="ISO_COUNTRY_CODE"/>
    <value enum="F" description="SETTLEMENT_ENTITY_LOCATION"/>
    <value enum="G" description="MIC"/>
    <value enum="H" description="CSD_PARTICIPANT_MEMBER_CODE"/>
    <value enum="1" description="KOREAN_INVESTOR_ID"/>
    <value enum="2" description="TAIWANESE_QUALIFIED_FOREIGN_INVESTOR_ID_QFII_FID"/>
    <value enum="3" description="TAIWANESE_TRADING_ACCOUNT"/>
    <value enum="4" description="MALAYSIAN_CENTRAL_DEPOSITORY_NUMBER"/>
    <value enum="5" description="CHINESE_B_SHARE"/>
    <value enum="6" description="UK_NATIONAL_INSURANCE_OR_PENSION_NUMBER"/>
    <value enum="7" description="US_SOCIAL_SECURITY_NUMBER"/>
    <value enum="8" description="US_EMPLOYER_IDENTIFICATION_NUMBER"/>
    <value enum="9" description="AUSTRALIAN_BUSINESS_NUMBER"/>
    <value enum="A" description="AUSTRALIAN_TAX_FILE_NUMBER"/>
    <value enum="I" description="DIRECTED_BROKER"/>
</field>
<field number="448" name="PartyID" type="STRING"/>
<field number="451" name="NetChgPrevDay" type="PRICEOFFSET"/>
<field number="452" name="PartyRole" type="INT">
    <value enum="1" description="EXECUTING_FIRM"/>
    <value enum="2" description="BROKER_OF_CREDIT"/>
    <value enum="3" description="CLIENT_ID"/>
    <value enum="4" description="CLEARING_FIRM"/>
    <value enum="5" description="INVESTOR_ID"/>
    <value enum="6" description="INTRODUCING_FIRM"/>
    <value enum="7" description="ENTERING_FIRM"/>
    <value enum="8" description="LOCATE_LENDING_FIRM"/>
    <value enum="9" description="FUND_MANAGER_CLIENT_ID"/>
    <value enum="10" description="SETTLEMENT_LOCATION"/>
    <value enum="11" description="ORDER_ORIGINATION_TRADER"/>
    <value enum="12" description="EXECUTING_TRADER"/>
    <value enum="13" description="ORDER_ORIGINATION_FIRM"/>
    <value enum="14" description="GIVEUP_CLEARING_FIRM"/>
    <value enum="15" description="CORRESPONDANT_CLEARING_FIRM"/>
    <value enum="16" description="EXECUTING_SYSTEM"/>
    <value enum="17" description="CONTRA_FIRM"/>
    <value enum="18" description="CONTRA_CLEARING_FIRM"/>
    <value enum="19" description="SPONSORING_FIRM"/>
    <value enum="20" description="UNDERLYING_CONTRA_FIRM"/>
    <value enum="21" description="CLEARING_ORGANIZATION"/>
    <value enum="22" description="EXCHANGE"/>
    <value enum="24" description="CUSTOMER_ACCOUNT"/>
    <value enum="25" description="CORRESPONDENT_CLEARING_ORGANIZATION"/>
    <value enum="26" description="CORRESPONDENT_BROKER"/>
    <value enum="27" description="BUYER_SELLER"/>
    <value enum="28" description="CUSTODIAN"/>
    <value enum="29" description="INTERMEDIARY"/>
    <value enum="30" description="AGENT"/>
    <value enum="31" description="SUB_CUSTODIAN"/>
    <value enum="32" description="BENEFICIARY"/>
    <value enum="33" description="INTERESTED_PARTY"/>
    <value enum="34" description="REGULATORY_BODY"/>
    <value enum="35" description="LIQUIDITY_PROVIDER"/>
    <value enum="36" description="ENTERING_TRADER"/>
    <value enum="37" description="CONTRA_TRADER"/>
    <value enum="38" description="POSITION_ACCOUNT"/>
</field>
<field number="453" name="NoPartyIDs" type="NUMINGROUP"/>
<field number="454" name="NoSecurityAltID" type="NUMINGROUP"/>
<field number="455" name="SecurityAltID" type="STRING"/>
<field number="456" name="SecurityAltIDSource" type="STRING"/>
<field number="457" name="NoUnderlyingSecurityAltID" type="NUMINGROUP"/>
<field number="458" name="UnderlyingSecurityAltID" type="STRING"/>
<field number="459" name="UnderlyingSecurityAltIDSource" type="STRING"/>
```

```xml
<field number="460" name="Product" type="INT">
  <value enum="1" description="AGENCY"/>
  <value enum="2" description="COMMODITY"/>
  <value enum="3" description="CORPORATE"/>
  <value enum="4" description="CURRENCY"/>
  <value enum="5" description="EQUITY"/>
  <value enum="6" description="GOVERNMENT"/>
  <value enum="7" description="INDEX"/>
  <value enum="8" description="LOAN"/>
  <value enum="9" description="MONEYMARKET"/>
  <value enum="10" description="MORTGAGE"/>
  <value enum="11" description="MUNICIPAL"/>
  <value enum="12" description="OTHER"/>
  <value enum="13" description="FINANCING"/>
</field>
<field number="461" name="CFICode" type="STRING"/>
<field number="462" name="UnderlyingProduct" type="INT"/>
<field number="463" name="UnderlyingCFICode" type="STRING"/>
<field number="464" name="TestMessageIndicator" type="BOOLEAN"/>
<field number="465" name="QuantityType" type="INT">
  <value enum="1" description="SHARES"/>
  <value enum="2" description="BONDS"/>
  <value enum="3" description="CURRENTFACE"/>
  <value enum="4" description="ORIGINALFACE"/>
  <value enum="5" description="CURRENCY"/>
  <value enum="6" description="CONTRACTS"/>
  <value enum="7" description="OTHER"/>
  <value enum="8" description="PAR"/>
</field>
<field number="466" name="BookingRefID" type="STRING"/>
<field number="467" name="IndividualAllocID" type="STRING"/>
<field number="468" name="RoundingDirection" type="CHAR">
  <value enum="0" description="ROUND_TO_NEAREST"/>
  <value enum="1" description="ROUND_DOWN"/>
  <value enum="2" description="ROUND_UP"/>
</field>
<field number="469" name="RoundingModulus" type="FLOAT"/>
<field number="470" name="CountryOfIssue" type="COUNTRY"/>
<field number="471" name="StateOrProvinceOfIssue" type="STRING"/>
<field number="472" name="LocaleOfIssue" type="STRING"/>
<field number="473" name="NoRegistDtls" type="NUMINGROUP"/>
<field number="474" name="MailingDtls" type="STRING"/>
<field number="475" name="InvestorCountryOfResidence" type="COUNTRY"/>
<field number="476" name="PaymentRef" type="STRING"/>
<field number="477" name="DistribPaymentMethod" type="INT">
  <value enum="1" description="CREST"/>
  <value enum="2" description="NSCC"/>
  <value enum="3" description="EUROCLEAR"/>
  <value enum="4" description="CLEARSTREAM"/>
  <value enum="5" description="CHEQUE"/>
  <value enum="6" description="TELEGRAPHIC_TRANSFER"/>
  <value enum="7" description="FEDWIRE"/>
  <value enum="8" description="DIRECT_CREDIT"/>
  <value enum="9" description="ACH_CREDIT"/>
</field>
<field number="478" name="CashDistribCurr" type="CURRENCY"/>
<field number="479" name="CommCurrency" type="CURRENCY"/>
<field number="480" name="CancellationRights" type="CHAR">
  <value enum="N" description="NO_EXECUTION_ONLY"/>
  <value enum="M" description="NO_WAIVER_AGREEMENT"/>
  <value enum="O" description="NO_INSTITUTIONAL"/>
</field>
<field number="481" name="MoneyLaunderingStatus" type="CHAR">
  <value enum="Y" description="PASSED"/>
  <value enum="N" description="NOT_CHECKED"/>
  <value enum="1" description="EXEMPT_BELOW_THE_LIMIT"/>
  <value enum="2" description="EXEMPT_CLIENT_MONEY_TYPE_EXEMPTION"/>
  <value enum="3" description="EXEMPT_AUTHORISED_CREDIT_OR_FINANCIAL_INSTITUTION"/>
</field>
<field number="482" name="MailingInst" type="STRING"/>
<field number="483" name="TransBkdTime" type="UTCTIMESTAMP"/>
<field number="484" name="ExecPriceType" type="CHAR">
  <value enum="B" description="BID_PRICE"/>
  <value enum="C" description="CREATION_PRICE"/>
  <value enum="D" description="CREATION_PRICE_PLUS_ADJUSTMENT_PERCENT"/>
  <value enum="E" description="CREATION_PRICE_PLUS_ADJUSTMENT_AMOUNT"/>
  <value enum="O" description="OFFER_PRICE"/>
  <value enum="P" description="OFFER_PRICE_MINUS_ADJUSTMENT_PERCENT"/>
  <value enum="Q" description="OFFER_PRICE_MINUS_ADJUSTMENT_AMOUNT"/>
  <value enum="S" description="SINGLE_PRICE"/>
</field>
<field number="485" name="ExecPriceAdjustment" type="FLOAT"/>
<field number="486" name="DateOfBirth" type="LOCALMKTDATE"/>
<field number="487" name="TradeReportTransType" type="INT">
  <value enum="0" description="NEW"/>
  <value enum="1" description="CANCEL"/>
  <value enum="2" description="REPLACE"/>
  <value enum="3" description="RELEASE"/>
  <value enum="4" description="REVERSE"/>
</field>
<field number="488" name="CardHolderName" type="STRING"/>
<field number="489" name="CardNumber" type="STRING"/>
<field number="490" name="CardExpDate" type="LOCALMKTDATE"/>
<field number="491" name="CardIssNum" type="STRING"/>
<field number="492" name="PaymentMethod" type="INT">
  <value enum="1" description="CREST"/>
  <value enum="2" description="NSCC"/>
```

```xml
        <value enum="3" description="EUROCLEAR"/>
        <value enum="4" description="CLEARSTREAM"/>
        <value enum="5" description="CHEQUE"/>
        <value enum="6" description="TELEGRAPHIC_TRANSFER"/>
        <value enum="7" description="FEDWIRE"/>
        <value enum="8" description="DEBIT_CARD"/>
        <value enum="9" description="DIRECT_DEBIT"/>
    </field>
    <field number="493" name="RegistAcctType" type="STRING"/>
    <field number="494" name="Designation" type="STRING"/>
    <field number="495" name="TaxAdvantageType" type="INT">
        <value enum="0" description="NONE"/>
        <value enum="1" description="MAXI_ISA"/>
        <value enum="2" description="TESSA"/>
        <value enum="3" description="MINI_CASH_ISA"/>
        <value enum="4" description="MINI_STOCKS_AND_SHARES_ISA"/>
        <value enum="5" description="MINI_INSURANCE_ISA"/>
        <value enum="6" description="CURRENT_YEAR_PAYMENT"/>
        <value enum="7" description="PRIOR_YEAR_PAYMENT"/>
        <value enum="8" description="ASSET_TRANSFER"/>
        <value enum="9" description="EMPLOYEE_PRIOR_YEAR"/>
        <value enum="999" description="OTHER"/>
    </field>
    <field number="496" name="RegistRejReasonText" type="STRING"/>
    <field number="497" name="FundRenewWaiv" type="CHAR">
        <value enum="Y" description="YES"/>
        <value enum="N" description="NO"/>
    </field>
    <field number="498" name="CashDistribAgentName" type="STRING"/>
    <field number="499" name="CashDistribAgentCode" type="STRING"/>
    <field number="500" name="CashDistribAgentAcctNumber" type="STRING"/>
    <field number="501" name="CashDistribPayRef" type="STRING"/>
    <field number="502" name="CashDistribAgentAcctName" type="STRING"/>
    <field number="503" name="CardStartDate" type="LOCALMKTDATE"/>
    <field number="504" name="PaymentDate" type="LOCALMKTDATE"/>
    <field number="505" name="PaymentRemitterID" type="STRING"/>
    <field number="506" name="RegistStatus" type="CHAR">
        <value enum="A" description="ACCEPTED"/>
        <value enum="R" description="REJECTED"/>
        <value enum="H" description="HELD"/>
        <value enum="N" description="REMINDER"/>
    </field>
    <field number="507" name="RegistRejReasonCode" type="INT">
        <value enum="1" description="INVALID_UNACCEPTABLE_ACCOUNT_TYPE"/>
        <value enum="2" description="INVALID_UNACCEPTABLE_TAX_EXEMPT_TYPE"/>
        <value enum="3" description="INVALID_UNACCEPTABLE_OWNERSHIP_TYPE"/>
        <value enum="4" description="INVALID_UNACCEPTABLE_NO_REG_DETLS"/>
        <value enum="5" description="INVALID_UNACCEPTABLE_REG_SEQ_NO"/>
        <value enum="6" description="INVALID_UNACCEPTABLE_REG_DTLS"/>
        <value enum="7" description="INVALID_UNACCEPTABLE_MAILING_DTLS"/>
        <value enum="8" description="INVALID_UNACCEPTABLE_MAILING_INST"/>
        <value enum="9" description="INVALID_UNACCEPTABLE_INVESTOR_ID"/>
        <value enum="10" description="INVALID_UNACCEPTABLE_INVESTOR_ID_SOURCE"/>
        <value enum="11" description="INVALID_UNACCEPTABLE_DATE_OF_BIRTH"/>
        <value enum="12" description="INVALID_UNACCEPTABLE_INVESTOR_COUNTRY_OF_RESIDENCE"/>
        <value enum="13" description="INVALID_UNACCEPTABLE_NODISTRIBINSTNS"/>
        <value enum="14" description="INVALID_UNACCEPTABLE_DISTRIB_PERCENTAGE"/>
        <value enum="15" description="INVALID_UNACCEPTABLE_DISTRIB_PAYMENT_METHOD"/>
        <value enum="16" description="INVALID_UNACCEPTABLE_CASH_DISTRIB_AGENT_ACCT_NAME"/>
        <value enum="17" description="INVALID_UNACCEPTABLE_CASH_DISTRIB_AGENT_CODE"/>
        <value enum="18" description="INVALID_UNACCEPTABLE_CASH_DISTRIB_AGENT_ACCT_NUM"/>
        <value enum="99" description="OTHER"/>
    </field>
    <field number="508" name="RegistRefID" type="STRING"/>
    <field number="509" name="RegistDtls" type="STRING"/>
    <field number="510" name="NoDistribInsts" type="NUMINGROUP"/>
    <field number="511" name="RegistEmail" type="STRING"/>
    <field number="512" name="DistribPercentage" type="PERCENTAGE"/>
    <field number="513" name="RegistID" type="STRING"/>
    <field number="514" name="RegistTransType" type="CHAR">
        <value enum="0" description="NEW"/>
        <value enum="1" description="REPLACE"/>
        <value enum="2" description="CANCEL"/>
    </field>
    <field number="515" name="ExecValuationPoint" type="UTCTIMESTAMP"/>
    <field number="516" name="OrderPercent" type="PERCENTAGE"/>
    <field number="517" name="OwnershipType" type="CHAR">
        <value enum="J" description="JOINT_INVESTORS"/>
        <value enum="T" description="TENANTS_IN_COMMON"/>
        <value enum="2" description="JOINT_TRUSTEES"/>
    </field>
    <field number="518" name="NoContAmts" type="NUMINGROUP"/>
    <field number="519" name="ContAmtType" type="INT">
        <value enum="1" description="COMMISSION_AMOUNT"/>
        <value enum="2" description="COMMISSION_PERCENT"/>
        <value enum="3" description="INITIAL_CHARGE_AMOUNT"/>
        <value enum="4" description="INITIAL_CHARGE_PERCENT"/>
        <value enum="5" description="DISCOUNT_AMOUNT"/>
        <value enum="6" description="DISCOUNT_PERCENT"/>
        <value enum="7" description="DILUTION_LEVY_AMOUNT"/>
        <value enum="8" description="DILUTION_LEVY_PERCENT"/>
        <value enum="9" description="EXIT_CHARGE_AMOUNT"/>
    </field>
    <field number="520" name="ContAmtValue" type="FLOAT"/>
    <field number="521" name="ContAmtCurr" type="CURRENCY"/>
    <field number="522" name="OwnerType" type="INT">
        <value enum="1" description="INDIVIDUAL_INVESTOR"/>
```

```xml
  <value enum="2" description="PUBLIC_COMPANY"/>
  <value enum="3" description="PRIVATE_COMPANY"/>
  <value enum="4" description="INDIVIDUAL_TRUSTEE"/>
  <value enum="5" description="COMPANY_TRUSTEE"/>
  <value enum="6" description="PENSION_PLAN"/>
  <value enum="7" description="CUSTODIAN_UNDER_GIFTS_TO_MINORS_ACT"/>
  <value enum="8" description="TRUSTS"/>
  <value enum="9" description="FIDUCIARIES"/>
</field>
<field number="523" name="PartySubID" type="STRING"/>
<field number="524" name="NestedPartyID" type="STRING"/>
<field number="525" name="NestedPartyIDSource" type="CHAR"/>
<field number="526" name="SecondaryClOrdID" type="STRING"/>
<field number="527" name="SecondaryExecID" type="STRING"/>
<field number="528" name="OrderCapacity" type="CHAR">
  <value enum="A" description="AGENCY"/>
  <value enum="G" description="PROPRIETARY"/>
  <value enum="I" description="INDIVIDUAL"/>
  <value enum="P" description="PRINCIPAL"/>
  <value enum="R" description="RISKLESS_PRINCIPAL"/>
  <value enum="W" description="AGENT_FOR_OTHER_MEMBER"/>
</field>
<field number="529" name="OrderRestrictions" type="MULTIPLEVALUESTRING">
  <value enum="1" description="PROGRAM_TRADE"/>
  <value enum="2" description="INDEX_ARBITRAGE"/>
  <value enum="3" description="NON_INDEX_ARBITRAGE"/>
  <value enum="4" description="COMPETING_MARKET_MAKER"/>
  <value enum="5" description="ACTING_AS_MARKET_MAKER_OR_SPECIALIST_IN_THE_SECURITY"/>
  <value enum="6" description="ACTING_AS_MARKET_MAKER_OR_SPECIALIST_IN_THE_UNDERLYING_SECURITY_OF_A_DERIVATIVE_SECURITY"/>
  <value enum="7" description="FOREIGN_ENTITY"/>
  <value enum="8" description="EXTERNAL_MARKET_PARTICIPANT"/>
  <value enum="9" description="EXTERNAL_INTER_CONNECTED_MARKET_LINKAGE"/>
  <value enum="A" description="RISKLESS_ARBITRAGE"/>
</field>
<field number="530" name="MassCancelRequestType" type="CHAR">
  <value enum="1" description="CANCEL_ORDERS_FOR_A_SECURITY"/>
  <value enum="2" description="CANCEL_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>
  <value enum="3" description="CANCEL_ORDERS_FOR_A_PRODUCT"/>
  <value enum="4" description="CANCEL_ORDERS_FOR_A_CFICODE"/>
  <value enum="5" description="CANCEL_ORDERS_FOR_A_SECURITYTYPE"/>
  <value enum="6" description="CANCEL_ORDERS_FOR_A_TRADING_SESSION"/>
  <value enum="7" description="CANCEL_ALL_ORDERS"/>
</field>
<field number="531" name="MassCancelResponse" type="CHAR">
  <value enum="0" description="CANCEL_REQUEST_REJECTED"/>
  <value enum="1" description="CANCEL_ORDERS_FOR_A_SECURITY"/>
  <value enum="2" description="CANCEL_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>
  <value enum="3" description="CANCEL_ORDERS_FOR_A_PRODUCT"/>
  <value enum="4" description="CANCEL_ORDERS_FOR_A_CFICODE"/>
  <value enum="5" description="CANCEL_ORDERS_FOR_A_SECURITYTYPE"/>
  <value enum="6" description="CANCEL_ORDERS_FOR_A_TRADING_SESSION"/>
  <value enum="7" description="CANCEL_ALL_ORDERS"/>
</field>
<field number="532" name="MassCancelRejectReason" type="CHAR">
  <value enum="0" description="MASS_CANCEL_NOT_SUPPORTED"/>
  <value enum="1" description="INVALID_OR_UNKNOWN_SECURITY"/>
  <value enum="2" description="INVALID_OR_UNKNOWN_UNDERLYING"/>
  <value enum="3" description="INVALID_OR_UNKNOWN_PRODUCT"/>
  <value enum="4" description="INVALID_OR_UNKNOWN_CFICODE"/>
  <value enum="5" description="INVALID_OR_UNKNOWN_SECURITY_TYPE"/>
  <value enum="6" description="INVALID_OR_UNKNOWN_TRADING_SESSION"/>
</field>
<field number="533" name="TotalAffectedOrders" type="INT"/>
<field number="534" name="NoAffectedOrders" type="INT"/>
<field number="535" name="AffectedOrderID" type="STRING"/>
<field number="536" name="AffectedSecondaryOrderID" type="STRING"/>
<field number="537" name="QuoteType" type="INT">
  <value enum="0" description="INDICATIVE"/>
  <value enum="1" description="TRADEABLE"/>
  <value enum="2" description="RESTRICTED_TRADEABLE"/>
  <value enum="3" description="COUNTER"/>
</field>
<field number="538" name="NestedPartyRole" type="INT"/>
<field number="539" name="NoNestedPartyIDs" type="NUMINGROUP"/>
<field number="540" name="TotalAccruedInterestAmt" type="AMT"/>
<field number="541" name="MaturityDate" type="LOCALMKTDATE"/>
<field number="542" name="UnderlyingMaturityDate" type="LOCALMKTDATE"/>
<field number="543" name="InstrRegistry" type="STRING"/>
<field number="544" name="CashMargin" type="CHAR">
  <value enum="1" description="CASH"/>
  <value enum="2" description="MARGIN_OPEN"/>
  <value enum="3" description="MARGIN_CLOSE"/>
</field>
<field number="545" name="NestedPartySubID" type="STRING"/>
<field number="546" name="Scope" type="MULTIPLEVALUESTRING">
  <value enum="1" description="LOCAL"/>
  <value enum="2" description="NATIONAL"/>
  <value enum="3" description="GLOBAL"/>
</field>
<field number="547" name="MDImplicitDelete" type="BOOLEAN"/>
<field number="548" name="CrossID" type="STRING"/>
<field number="549" name="CrossType" type="INT">
  <value enum="1" description="CROSS_TRADE_WHICH_IS_EXECUTED_COMPLETELY_OR_NOT"/>
  <value enum="2" description="CROSS_TRADE_WHICH_IS_EXECUTED_PARTIALLY_AND_THE_REST_IS_CANCELLED"/>
  <value enum="3" description="CROSS_TRADE_WHICH_IS_PARTIALLY_EXECUTED_WITH_THE_UNFILLED_PORTIONS_REMAINING_ACTIVE"/>
  <value enum="4" description="CROSS_TRADE_IS_EXECUTED_WITH_EXISTING_ORDERS_WITH_THE_SAME_PRICE"/>
</field>
```

```xml
<field number="550" name="CrossPrioritization" type="INT">
 <value enum="0" description="NONE"/>
 <value enum="1" description="BUY_SIDE_IS_PRIORITIZED"/>
 <value enum="2" description="SELL_SIDE_IS_PRIORITIZED"/>
</field>
<field number="551" name="OrigCrossID" type="STRING"/>
<field number="552" name="NoSides" type="NUMINGROUP">
 <value enum="1" description="ONE_SIDE"/>
 <value enum="2" description="BOTH_SIDES"/>
</field>
<field number="553" name="Username" type="STRING"/>
<field number="554" name="Password" type="STRING"/>
<field number="555" name="NoLegs" type="NUMINGROUP"/>
<field number="556" name="LegCurrency" type="CURRENCY"/>
<field number="557" name="TotNoSecurityTypes" type="INT"/>
<field number="558" name="NoSecurityTypes" type="NUMINGROUP"/>
<field number="559" name="SecurityListRequestType" type="INT">
 <value enum="0" description="SYMBOL"/>
 <value enum="1" description="SECURITYTYPE_AND_OR_CFICODE"/>
 <value enum="2" description="PRODUCT"/>
 <value enum="3" description="TRADINGSESSIONID"/>
 <value enum="4" description="ALL_SECURITIES"/>
</field>
<field number="560" name="SecurityRequestResult" type="INT">
 <value enum="0" description="VALID_REQUEST"/>
 <value enum="1" description="INVALID_OR_UNSUPPORTED_REQUEST"/>
 <value enum="2" description="NO_INSTRUMENTS_FOUND_THAT_MATCH_SELECTION_CRITERIA"/>
 <value enum="3" description="NOT_AUTHORIZED_TO_RETRIEVE_INSTRUMENT_DATA"/>
 <value enum="4" description="INSTRUMENT_DATA_TEMPORARILY_UNAVAILABLE"/>
 <value enum="5" description="REQUEST_FOR_INSTRUMENT_DATA_NOT_SUPPORTED"/>
</field>
<field number="561" name="RoundLot" type="QTY"/>
<field number="562" name="MinTradeVol" type="QTY"/>
<field number="563" name="MultiLegRptTypeReq" type="INT">
 <value enum="0" description="REPORT_BY_MULITLEG_SECURITY_ONLY"/>
 <value enum="1" description="REPORT_BY_MULTILEG_SECURITY_AND_BY_INSTRUMENT_LEGS_BELONGING_TO_THE_MULTILEG_SECURITY"/>
 <value enum="2" description="REPORT_BY_INSTRUMENT_LEGS_BELONGING_TO_THE_MULTILEG_SECURITY_ONLY"/>
</field>
<field number="564" name="LegPositionEffect" type="CHAR"/>
<field number="565" name="LegCoveredOrUncovered" type="INT"/>
<field number="566" name="LegPrice" type="PRICE"/>
<field number="567" name="TradSesStatusRejReason" type="INT">
 <value enum="1" description="UNKNOWN_OR_INVALID_TRADINGSESSIONID"/>
 <value enum="99" description="OTHER"/>
</field>
<field number="568" name="TradeRequestID" type="STRING"/>
<field number="569" name="TradeRequestType" type="INT">
 <value enum="0" description="ALL_TRADES"/>
 <value enum="1" description="MATCHED_TRADES_MATCHING_CRITERIA_PROVIDED_ON_REQUEST"/>
 <value enum="2" description="UNMATCHED_TRADES_THAT_MATCH_CRITERIA"/>
 <value enum="3" description="UNREPORTED_TRADES_THAT_MATCH_CRITERIA"/>
 <value enum="4" description="ADVISORIES_THAT_MATCH_CRITERIA"/>
</field>
<field number="570" name="PreviouslyReported" type="BOOLEAN"/>
<field number="571" name="TradeReportID" type="STRING"/>
<field number="572" name="TradeReportRefID" type="STRING"/>
<field number="573" name="MatchStatus" type="CHAR">
 <value enum="0" description="COMPARED_MATCHED_OR_AFFIRMED"/>
 <value enum="1" description="UNCOMPARED_UNMATCHED_OR_UNAFFIRMED"/>
 <value enum="2" description="ADVISORY_OR_ALERT"/>
</field>
<field number="574" name="MatchType" type="STRING"/>
<field number="575" name="OddLot" type="BOOLEAN"/>
<field number="576" name="NoClearingInstructions" type="INT"/>
<field number="577" name="ClearingInstruction" type="INT">
 <value enum="0" description="PROCESS_NORMALLY"/>
 <value enum="1" description="EXCLUDE_FROM_ALL_NETTING"/>
 <value enum="2" description="BILATERAL_NETTING_ONLY"/>
 <value enum="3" description="EX_CLEARING"/>
 <value enum="4" description="SPECIAL_TRADE"/>
 <value enum="5" description="MULTILATERAL_NETTING"/>
 <value enum="6" description="CLEAR_AGAINST_CENTRAL_COUNTERPARTY"/>
 <value enum="7" description="EXCLUDE_FROM_CENTRAL_COUNTERPARTY"/>
 <value enum="8" description="MANUAL_MODE"/>
 <value enum="9" description="AUTOMATIC_POSTING_MODE"/>
</field>
<field number="578" name="TradeInputSource" type="STRING"/>
<field number="579" name="TradeInputDevice" type="STRING"/>
<field number="580" name="NoDates" type="INT"/>
<field number="581" name="AccountType" type="INT">
 <value enum="1" description="ACCOUNT_IS_CARRIED_ON_CUSTOMER_SIDE_OF_BOOKS"/>
 <value enum="2" description="ACCOUNT_IS_CARRIED_ON_NON_CUSTOMER_SIDE_OF_BOOKS"/>
 <value enum="3" description="HOUSE_TRADER"/>
 <value enum="4" description="FLOOR_TRADER"/>
 <value enum="6" description="ACCOUNT_IS_CARRIED_ON_NON_CUSTOMER_SIDE_OF_BOOKS_AND_IS_CROSS_MARGINED"/>
 <value enum="7" description="ACCOUNT_IS_HOUSE_TRADER_AND_IS_CROSS_MARGINED"/>
 <value enum="8" description="JOINT_BACKOFFICE_ACCOUNT"/>
</field>
<field number="582" name="CustOrderCapacity" type="INT">
 <value enum="1" description="MEMBER_TRADING_FOR_THEIR_OWN_ACCOUNT"/>
 <value enum="2" description="CLEARING_FIRM_TRADING_FOR_ITS_PROPRIETARY_ACCOUNT"/>
 <value enum="3" description="MEMBER_TRADING_FOR_ANOTHER_MEMBER"/>
 <value enum="4" description="ALL_OTHER"/>
</field>
<field number="583" name="ClOrdLinkID" type="STRING"/>
<field number="584" name="MassStatusReqID" type="STRING"/>
<field number="585" name="MassStatusReqType" type="INT">
```

```
    <value enum="1" description="STATUS_FOR_ORDERS_FOR_A_SECURITY"/>
    <value enum="2" description="STATUS_FOR_ORDERS_FOR_AN_UNDERLYING_SECURITY"/>
    <value enum="3" description="STATUS_FOR_ORDERS_FOR_A_PRODUCT"/>
    <value enum="4" description="STATUS_FOR_ORDERS_FOR_A_CFICODE"/>
    <value enum="5" description="STATUS_FOR_ORDERS_FOR_A_SECURITYTYPE"/>
    <value enum="6" description="STATUS_FOR_ORDERS_FOR_A_TRADING_SESSION"/>
    <value enum="7" description="STATUS_FOR_ALL_ORDERS"/>
    <value enum="8" description="STATUS_FOR_ORDERS_FOR_A_PARTYID"/>
</field>
<field number="586" name="OrigOrdModTime" type="UTCTIMESTAMP"/>
<field number="587" name="LegSettlType" type="CHAR"/>
<field number="588" name="LegSettlDate" type="LOCALMKTDATE"/>
<field number="589" name="DayBookingInst" type="CHAR">
    <value enum="0" description="CAN_TRIGGER_BOOKING_WITHOUT_REFERENCE_TO_THE_ORDER_INITIATOR"/>
    <value enum="1" description="SPEAK_WITH_ORDER_INITIATOR_BEFORE_BOOKING"/>
    <value enum="2" description="ACCUMULATE"/>
</field>
<field number="590" name="BookingUnit" type="CHAR">
    <value enum="0" description="EACH_PARTIAL_EXECUTION_IS_A_BOOKABLE_UNIT"/>
    <value enum="1" description="AGGREGATE_PARTIAL_EXECUTIONS_ON_THIS_ORDER_AND_BOOK_ONE_TRADE_PER_ORDER"/>
    <value enum="2" description="AGGREGATE_EXECUTIONS_FOR_THIS_SYMBOL_SIDE_AND_SETTLEMENT_DATE"/>
</field>
<field number="591" name="PreallocMethod" type="CHAR">
    <value enum="0" description="PRO_RATA"/>
    <value enum="1" description="DO_NOT_PRO_RATA"/>
</field>
<field number="592" name="UnderlyingCountryOfIssue" type="COUNTRY"/>
<field number="593" name="UnderlyingStateOrProvinceOfIssue" type="STRING"/>
<field number="594" name="UnderlyingLocaleOfIssue" type="STRING"/>
<field number="595" name="UnderlyingInstrRegistry" type="STRING"/>
<field number="596" name="LegCountryOfIssue" type="COUNTRY"/>
<field number="597" name="LegStateOrProvinceOfIssue" type="STRING"/>
<field number="598" name="LegLocaleOfIssue" type="STRING"/>
<field number="599" name="LegInstrRegistry" type="STRING"/>
<field number="600" name="LegSymbol" type="STRING"/>
<field number="601" name="LegSymbolSfx" type="STRING"/>
<field number="602" name="LegSecurityID" type="STRING"/>
<field number="603" name="LegSecurityIDSource" type="STRING"/>
<field number="604" name="NoLegSecurityAltID" type="STRING"/>
<field number="605" name="LegSecurityAltID" type="STRING"/>
<field number="606" name="LegSecurityAltIDSource" type="STRING"/>
<field number="607" name="LegProduct" type="INT"/>
<field number="608" name="LegCFICode" type="STRING"/>
<field number="609" name="LegSecurityType" type="STRING"/>
<field number="610" name="LegMaturityMonthYear" type="MONTHYEAR"/>
<field number="611" name="LegMaturityDate" type="LOCALMKTDATE"/>
<field number="612" name="LegStrikePrice" type="PRICE"/>
<field number="613" name="LegOptAttribute" type="CHAR"/>
<field number="614" name="LegContractMultiplier" type="FLOAT"/>
<field number="615" name="LegCouponRate" type="PERCENTAGE"/>
<field number="616" name="LegSecurityExchange" type="EXCHANGE"/>
<field number="617" name="LegIssuer" type="STRING"/>
<field number="618" name="EncodedLegIssuerLen" type="LENGTH"/>
<field number="619" name="EncodedLegIssuer" type="DATA"/>
<field number="620" name="LegSecurityDesc" type="STRING"/>
<field number="621" name="EncodedLegSecurityDescLen" type="LENGTH"/>
<field number="622" name="EncodedLegSecurityDesc" type="DATA"/>
<field number="623" name="LegRatioQty" type="FLOAT"/>
<field number="624" name="LegSide" type="CHAR"/>
<field number="625" name="TradingSessionSubID" type="STRING"/>
<field number="626" name="AllocType" type="INT">
    <value enum="1" description="CALCULATED"/>
    <value enum="2" description="PRELIMINARY"/>
    <value enum="5" description="READY_TO_BOOK_SINGLE_ORDER"/>
    <value enum="7" description="WAREHOUSE_INSTRUCTION"/>
    <value enum="8" description="REQUEST_TO_INTERMEDIARY"/>
</field>
<field number="627" name="NoHops" type="NUMINGROUP"/>
<field number="628" name="HopCompID" type="STRING"/>
<field number="629" name="HopSendingTime" type="UTCTIMESTAMP"/>
<field number="630" name="HopRefID" type="SEQNUM"/>
<field number="631" name="MidPx" type="PRICE"/>
<field number="632" name="BidYield" type="PERCENTAGE"/>
<field number="633" name="MidYield" type="PERCENTAGE"/>
<field number="634" name="OfferYield" type="PERCENTAGE"/>
<field number="635" name="ClearingFeeIndicator" type="STRING">
    <value enum="B" description="CBOE_MEMBER"/>
    <value enum="C" description="NON_MEMBER_AND_CUSTOMER"/>
    <value enum="E" description="EQUITY_MEMBER_AND_CLEARING_MEMBER"/>
    <value enum="F" description="FULL_AND_ASSOCIATE_MEMBER_TRADING_FOR_OWN_ACCOUNT_AND_AS_FLOOR_BROKERS"/>
    <value enum="H" description="FIRMS_106H_AND_106J"/>
    <value enum="I" description="GIM_IDEM_AND_COM_MEMBERSHIP_INTEREST_HOLDERS"/>
    <value enum="L" description="LESSEE_AND_106F_EMPLOYEES"/>
    <value enum="M" description="ALL_OTHER_OWNERSHIP_TYPES"/>
</field>
<field number="636" name="WorkingIndicator" type="BOOLEAN"/>
<field number="637" name="LegLastPx" type="PRICE"/>
<field number="638" name="PriorityIndicator" type="INT">
    <value enum="0" description="PRIORITY_UNCHANGED"/>
    <value enum="1" description="LOST_PRIORITY_AS_RESULT_OF_ORDER_CHANGE"/>
</field>
<field number="639" name="PriceImprovement" type="PRICEOFFSET"/>
<field number="640" name="Price2" type="PRICE"/>
<field number="641" name="LastForwardPoints2" type="PRICEOFFSET"/>
<field number="642" name="BidForwardPoints2" type="PRICEOFFSET"/>
<field number="643" name="OfferForwardPoints2" type="PRICEOFFSET"/>
<field number="644" name="RFQReqID" type="STRING"/>
```

```xml
<field number="645" name="MktBidPx" type="PRICE"/>
<field number="646" name="MktOfferPx" type="PRICE"/>
<field number="647" name="MinBidSize" type="QTY"/>
<field number="648" name="MinOfferSize" type="QTY"/>
<field number="649" name="QuoteStatusReqID" type="STRING"/>
<field number="650" name="LegalConfirm" type="BOOLEAN"/>
<field number="651" name="UnderlyingLastPx" type="PRICE"/>
<field number="652" name="UnderlyingLastQty" type="QTY"/>
<field number="654" name="LegRefID" type="STRING"/>
<field number="655" name="ContraLegRefID" type="STRING"/>
<field number="656" name="SettlCurrBidFxRate" type="FLOAT"/>
<field number="657" name="SettlCurrOfferFxRate" type="FLOAT"/>
<field number="658" name="QuoteRequestRejectReason" type="INT">
  <value enum="1" description="UNKNOWN_SYMBOL"/>
  <value enum="2" description="EXCHANGE_CLOSED"/>
  <value enum="3" description="QUOTE_REQUEST_EXCEEDS_LIMIT"/>
  <value enum="4" description="TOO_LATE_TO_ENTER"/>
  <value enum="5" description="INVALID_PRICE"/>
  <value enum="6" description="NOT_AUTHORIZED_TO_REQUEST_QUOTE"/>
  <value enum="7" description="NO_MATCH_FOR_INQUIRY"/>
  <value enum="8" description="NO_MARKET_FOR_INSTRUMENT"/>
  <value enum="9" description="NO_INVENTORY"/>
  <value enum="10" description="PASS"/>
  <value enum="99" description="OTHER"/>
</field>
<field number="659" name="SideComplianceID" type="STRING"/>
<field number="660" name="AcctIDSource" type="INT">
  <value enum="1" description="BIC"/>
  <value enum="2" description="SID_CODE"/>
  <value enum="3" description="TFM"/>
  <value enum="4" description="OMGEO"/>
  <value enum="5" description="DTCC_CODE"/>
</field>
<field number="661" name="AllocAcctIDSource" type="INT"/>
<field number="662" name="BenchmarkPrice" type="PRICE"/>
<field number="663" name="BenchmarkPriceType" type="INT"/>
<field number="664" name="ConfirmID" type="STRING"/>
<field number="665" name="ConfirmStatus" type="INT">
  <value enum="1" description="RECEIVED"/>
  <value enum="2" description="MISMATCHED_ACCOUNT"/>
  <value enum="3" description="MISSING_SETTLEMENT_INSTRUCTIONS"/>
  <value enum="4" description="CONFIRMED"/>
  <value enum="5" description="REQUEST_REJECTED"/>
</field>
<field number="666" name="ConfirmTransType" type="INT">
  <value enum="0" description="NEW"/>
  <value enum="1" description="REPLACE"/>
  <value enum="2" description="CANCEL"/>
</field>
<field number="667" name="ContractSettlMonth" type="MONTHYEAR"/>
<field number="668" name="DeliveryForm" type="INT">
  <value enum="1" description="BOOKENTRY"/>
  <value enum="2" description="BEARER"/>
</field>
<field number="669" name="LastParPx" type="PRICE"/>
<field number="670" name="NoLegAllocs" type="NUMINGROUP"/>
<field number="671" name="LegAllocAccount" type="STRING"/>
<field number="672" name="LegIndividualAllocID" type="STRING"/>
<field number="673" name="LegAllocQty" type="QTY"/>
<field number="674" name="LegAllocAcctIDSource" type="STRING"/>
<field number="675" name="LegSettlCurrency" type="CURRENCY"/>
<field number="676" name="LegBenchmarkCurveCurrency" type="CURRENCY"/>
<field number="677" name="LegBenchmarkCurveName" type="STRING"/>
<field number="678" name="LegBenchmarkCurvePoint" type="STRING"/>
<field number="679" name="LegBenchmarkPrice" type="PRICE"/>
<field number="680" name="LegBenchmarkPriceType" type="INT"/>
<field number="681" name="LegBidPx" type="PRICE"/>
<field number="682" name="LegIOIQty" type="STRING"/>
<field number="683" name="NoLegStipulations" type="NUMINGROUP"/>
<field number="684" name="LegOfferPx" type="PRICE"/>
<field number="685" name="LegOrderQty" type="QTY"/>
<field number="686" name="LegPriceType" type="INT"/>
<field number="687" name="LegQty" type="QTY"/>
<field number="688" name="LegStipulationType" type="STRING"/>
<field number="689" name="LegStipulationValue" type="STRING"/>
<field number="690" name="LegSwapType" type="INT">
  <value enum="1" description="PAR_FOR_PAR"/>
  <value enum="2" description="MODIFIED_DURATION"/>
  <value enum="4" description="RISK"/>
  <value enum="5" description="PROCEEDS"/>
</field>
<field number="691" name="Pool" type="STRING"/>
<field number="692" name="QuotePriceType" type="INT">
  <value enum="1" description="PERCENT"/>
  <value enum="2" description="PER_SHARE"/>
  <value enum="3" description="FIXED_AMOUNT"/>
  <value enum="4" description="DISCOUNT"/>
  <value enum="5" description="PREMIUM"/>
  <value enum="6" description="BASIS_POINTS_RELATIVE_TO_BENCHMARK"/>
  <value enum="7" description="TED_PRICE"/>
  <value enum="8" description="TED_YIELD"/>
  <value enum="9" description="YIELD_SPREAD"/>
</field>
<field number="693" name="QuoteRespID" type="STRING"/>
<field number="694" name="QuoteRespType" type="INT">
  <value enum="1" description="HIT_LIFT"/>
  <value enum="2" description="COUNTER"/>
```

```xml
        <value enum="3" description="EXPIRED"/>
        <value enum="4" description="COVER"/>
        <value enum="5" description="DONE_AWAY"/>
        <value enum="6" description="PASS"/>
    </field>
    <field number="695" name="QuoteQualifier" type="CHAR"/>
    <field number="696" name="YieldRedemptionDate" type="LOCALMKTDATE"/>
    <field number="697" name="YieldRedemptionPrice" type="PRICE"/>
    <field number="698" name="YieldRedemptionPriceType" type="INT"/>
    <field number="699" name="BenchmarkSecurityID" type="STRING"/>
    <field number="700" name="ReversalIndicator" type="BOOLEAN"/>
    <field number="701" name="YieldCalcDate" type="LOCALMKTDATE"/>
    <field number="702" name="NoPositions" type="NUMINGROUP"/>
    <field number="703" name="PosType" type="STRING">
        <value enum="TQ" description="TRANSACTION_QUANTITY"/>
        <value enum="IAS" description="INTRA_SPREAD_QTY"/>
        <value enum="IES" description="INTER_SPREAD_QTY"/>
        <value enum="FIN" description="END_OF_DAY_QTY"/>
        <value enum="SOD" description="START_OF_DAY_QTY"/>
        <value enum="EX" description="OPTION_EXERCISE_QTY"/>
        <value enum="AS" description="OPTION_ASSIGNMENT"/>
        <value enum="TX" description="TRANSACTION_FROM_EXERCISE"/>
        <value enum="TA" description="TRANSACTION_FROM_ASSIGNMENT"/>
        <value enum="PIT" description="PIT_TRADE_QTY"/>
        <value enum="TRF" description="TRANSFER_TRADE_QTY"/>
        <value enum="ETR" description="ELECTRONIC_TRADE_QTY"/>
        <value enum="ALC" description="ALLOCATION_TRADE_QTY"/>
        <value enum="PA" description="ADJUSTMENT_QTY"/>
        <value enum="ASF" description="AS_OF_TRADE_QTY"/>
        <value enum="DLV" description="DELIVERY_QTY"/>
        <value enum="TOT" description="TOTAL_TRANSACTION_QTY"/>
        <value enum="XM" description="CROSS_MARGIN_QTY"/>
        <value enum="SPL" description="INTEGRAL_SPLIT"/>
    </field>
    <field number="704" name="LongQty" type="QTY"/>
    <field number="705" name="ShortQty" type="QTY"/>
    <field number="706" name="PosQtyStatus" type="INT">
        <value enum="0" description="SUBMITTED"/>
        <value enum="1" description="ACCEPTED"/>
        <value enum="2" description="REJECTED"/>
    </field>
    <field number="707" name="PosAmtType" type="STRING">
        <value enum="FMTM" description="FINAL_MARK_TO_MARKET_AMOUNT"/>
        <value enum="IMTM" description="INCREMENTAL_MARK_TO_MARKET_AMOUNT"/>
        <value enum="TVAR" description="TRADE_VARIATION_AMOUNT"/>
        <value enum="SMTM" description="START_OF_DAY_MARK_TO_MARKET_AMOUNT"/>
        <value enum="PREM" description="PREMIUM_AMOUNT"/>
        <value enum="CRES" description="CASH_RESIDUAL_AMOUNT"/>
        <value enum="CASH" description="CASH_AMOUNT"/>
        <value enum="VADJ" description="VALUE_ADJUSTED_AMOUNT"/>
    </field>
    <field number="708" name="PosAmt" type="AMT"/>
    <field number="709" name="PosTransType" type="INT">
        <value enum="1" description="EXERCISE"/>
        <value enum="2" description="DO_NOT_EXERCISE"/>
        <value enum="3" description="POSITION_ADJUSTMENT"/>
        <value enum="4" description="POSITION_CHANGE_SUBMISSION_MARGIN_DISPOSITION"/>
        <value enum="5" description="PLEDGE"/>
    </field>
    <field number="710" name="PosReqID" type="STRING"/>
    <field number="711" name="NoUnderlyings" type="NUMINGROUP"/>
    <field number="712" name="PosMaintAction" type="INT">
        <value enum="1" description="NEW"/>
        <value enum="2" description="REPLACE"/>
        <value enum="3" description="CANCEL"/>
    </field>
    <field number="713" name="OrigPosReqRefID" type="STRING"/>
    <field number="714" name="PosMaintRptRefID" type="STRING"/>
    <field number="715" name="ClearingBusinessDate" type="LOCALMKTDATE"/>
    <field number="716" name="SettlSessID" type="STRING"/>
    <field number="717" name="SettlSessSubID" type="STRING"/>
    <field number="718" name="AdjustmentType" type="INT">
        <value enum="0" description="PROCESS_REQUEST_AS_MARGIN_DISPOSITION"/>
        <value enum="1" description="DELTA_PLUS"/>
        <value enum="2" description="DELTA_MINUS"/>
        <value enum="3" description="FINAL"/>
    </field>
    <field number="719" name="ContraryInstructionIndicator" type="BOOLEAN"/>
    <field number="720" name="PriorSpreadIndicator" type="BOOLEAN"/>
    <field number="721" name="PosMaintRptID" type="STRING"/>
    <field number="722" name="PosMaintStatus" type="INT">
        <value enum="0" description="ACCEPTED"/>
        <value enum="1" description="ACCEPTED_WITH_WARNINGS"/>
        <value enum="2" description="REJECTED"/>
        <value enum="3" description="COMPLETED"/>
        <value enum="4" description="COMPLETED_WITH_WARNINGS"/>
    </field>
    <field number="723" name="PosMaintResult" type="INT">
        <value enum="0" description="SUCCESSFUL_COMPLETION_NO_WARNINGS_OR_ERRORS"/>
        <value enum="1" description="REJECTED"/>
    </field>
    <field number="724" name="PosReqType" type="INT">
        <value enum="0" description="POSITIONS"/>
        <value enum="1" description="TRADES"/>
        <value enum="2" description="EXERCISES"/>
        <value enum="3" description="ASSIGNMENTS"/>
    </field>
```

```xml
<field number="725" name="ResponseTransportType" type="INT">
  <value enum="0" description="INBAND"/>
  <value enum="1" description="OUT_OF_BAND"/>
</field>
<field number="726" name="ResponseDestination" type="STRING"/>
<field number="727" name="TotalNumPosReports" type="INT"/>
<field number="728" name="PosReqResult" type="INT">
  <value enum="0" description="VALID_REQUEST"/>
  <value enum="1" description="INVALID_OR_UNSUPPORTED_REQUEST"/>
  <value enum="2" description="NO_POSITIONS_FOUND_THAT_MATCH_CRITERIA"/>
  <value enum="3" description="NOT_AUTHORIZED_TO_REQUEST_POSITIONS"/>
  <value enum="4" description="REQUEST_FOR_POSITION_NOT_SUPPORTED"/>
  <value enum="99" description="OTHER"/>
</field>
<field number="729" name="PosReqStatus" type="INT">
  <value enum="0" description="COMPLETED"/>
  <value enum="1" description="COMPLETED_WITH_WARNINGS"/>
  <value enum="2" description="REJECTED"/>
</field>
<field number="730" name="SettlPrice" type="PRICE"/>
<field number="731" name="SettlPriceType" type="INT">
  <value enum="1" description="FINAL"/>
  <value enum="2" description="THEORETICAL"/>
</field>
<field number="732" name="UnderlyingSettlPrice" type="PRICE"/>
<field number="733" name="UnderlyingSettlPriceType" type="INT"/>
<field number="734" name="PriorSettlPrice" type="PRICE"/>
<field number="735" name="NoQuoteQualifiers" type="NUMINGROUP"/>
<field number="736" name="AllocSettlCurrency" type="CURRENCY"/>
<field number="737" name="AllocSettlCurrAmt" type="AMT"/>
<field number="738" name="InterestAtMaturity" type="AMT"/>
<field number="739" name="LegDatedDate" type="LOCALMKTDATE"/>
<field number="740" name="LegPool" type="STRING"/>
<field number="741" name="AllocInterestAtMaturity" type="AMT"/>
<field number="742" name="AllocAccruedInterestAmt" type="AMT"/>
<field number="743" name="DeliveryDate" type="LOCALMKTDATE"/>
<field number="744" name="AssignmentMethod" type="CHAR">
  <value enum="R" description="RANDOM"/>
  <value enum="P" description="PRORATA"/>
</field>
<field number="745" name="AssignmentUnit" type="QTY"/>
<field number="746" name="OpenInterest" type="AMT"/>
<field number="747" name="ExerciseMethod" type="CHAR">
  <value enum="A" description="AUTOMATIC"/>
  <value enum="M" description="MANUAL"/>
</field>
<field number="748" name="TotNumTradeReports" type="INT"/>
<field number="749" name="TradeRequestResult" type="INT">
  <value enum="0" description="SUCCESSFUL"/>
  <value enum="1" description="INVALID_OR_UNKNOWN_INSTRUMENT"/>
  <value enum="2" description="INVALID_TYPE_OF_TRADE_REQUESTED"/>
  <value enum="3" description="INVALID_PARTIES"/>
  <value enum="4" description="INVALID_TRANSPORT_TYPE_REQUESTED"/>
  <value enum="5" description="INVALID_DESTINATION_REQUESTED"/>
  <value enum="8" description="TRADEREQUESTTYPE_NOT_SUPPORTED"/>
  <value enum="9" description="UNAUTHORIZED_FOR_TRADE_CAPTURE_REPORT_REQUEST"/>
</field>
<field number="750" name="TradeRequestStatus" type="INT">
  <value enum="0" description="ACCEPTED"/>
  <value enum="1" description="COMPLETED"/>
  <value enum="2" description="REJECTED"/>
</field>
<field number="751" name="TradeReportRejectReason" type="INT">
  <value enum="0" description="SUCCESSFUL"/>
  <value enum="1" description="INVALID_PARTY_INFORMATION"/>
  <value enum="2" description="UNKNOWN_INSTRUMENT"/>
  <value enum="3" description="UNAUTHORIZED_TO_REPORT_TRADES"/>
  <value enum="4" description="INVALID_TRADE_TYPE"/>
</field>
<field number="752" name="SideMultiLegReportingType" type="INT">
  <value enum="1" description="SINGLE_SECURITY"/>
  <value enum="2" description="INDIVIDUAL_LEG_OF_A_MULTI_LEG_SECURITY"/>
  <value enum="3" description="MULTI_LEG_SECURITY"/>
</field>
<field number="753" name="NoPosAmt" type="NUMINGROUP"/>
<field number="754" name="AutoAcceptIndicator" type="BOOLEAN"/>
<field number="755" name="AllocReportID" type="STRING"/>
<field number="756" name="NoNested2PartyIDs" type="NUMINGROUP"/>
<field number="757" name="Nested2PartyID" type="STRING"/>
<field number="758" name="Nested2PartyIDSource" type="CHAR"/>
<field number="759" name="Nested2PartyRole" type="INT"/>
<field number="760" name="Nested2PartySubID" type="STRING"/>
<field number="761" name="BenchmarkSecurityIDSource" type="STRING">
  <value enum="1" description="CUSIP"/>
  <value enum="2" description="SEDOL"/>
  <value enum="3" description="QUIK"/>
  <value enum="4" description="ISIN_NUMBER"/>
  <value enum="5" description="RIC_CODE"/>
  <value enum="6" description="ISO_CURRENCY_CODE"/>
  <value enum="7" description="ISO_COUNTRY_CODE"/>
  <value enum="8" description="EXCHANGE_SYMBOL"/>
  <value enum="9" description="CONSOLIDATED_TAPE_ASSOCIATION"/>
  <value enum="A" description="BLOOMBERG_SYMBOL"/>
  <value enum="B" description="WERTPAPIER"/>
  <value enum="C" description="DUTCH"/>
  <value enum="D" description="VALOREN"/>
  <value enum="E" description="SICOVAM"/>
```

```xml
    <value enum="F" description="BELGIAN"/>
    <value enum="G" description="COMMON"/>
    <value enum="H" description="CLEARING_HOUSE_CLEARING_ORGANIZATION"/>
    <value enum="I" description="ISDA_FPML_PRODUCT_SPECIFICATION"/>
    <value enum="J" description="OPTIONS_PRICE_REPORTING_AUTHORITY"/>
</field>
<field number="762" name="SecuritySubType" type="STRING"/>
<field number="763" name="UnderlyingSecuritySubType" type="STRING"/>
<field number="764" name="LegSecuritySubType" type="STRING"/>
<field number="765" name="AllowableOneSidednessPct" type="PERCENTAGE"/>
<field number="766" name="AllowableOneSidednessValue" type="AMT"/>
<field number="767" name="AllowableOneSidednessCurr" type="CURRENCY"/>
<field number="768" name="NoTrdRegTimestamps" type="NUMINGROUP"/>
<field number="769" name="TrdRegTimestamp" type="UTCTIMESTAMP"/>
<field number="770" name="TrdRegTimestampType" type="INT">
    <value enum="1" description="EXECUTION_TIME"/>
    <value enum="2" description="TIME_IN"/>
    <value enum="3" description="TIME_OUT"/>
    <value enum="4" description="BROKER_RECEIPT"/>
    <value enum="5" description="BROKER_EXECUTION"/>
</field>
<field number="771" name="TrdRegTimestampOrigin" type="STRING"/>
<field number="772" name="ConfirmRefID" type="STRING"/>
<field number="773" name="ConfirmType" type="INT">
    <value enum="1" description="STATUS"/>
    <value enum="2" description="CONFIRMATION"/>
    <value enum="3" description="CONFIRMATION_REQUEST_REJECTED"/>
</field>
<field number="774" name="ConfirmRejReason" type="INT">
    <value enum="1" description="MISMATCHED_ACCOUNT"/>
    <value enum="2" description="MISSING_SETTLEMENT_INSTRUCTIONS"/>
</field>
<field number="775" name="BookingType" type="INT">
    <value enum="0" description="REGULAR_BOOKING"/>
    <value enum="1" description="CFD"/>
    <value enum="2" description="TOTAL_RETURN_SWAP"/>
</field>
<field number="776" name="IndividualAllocRejCode" type="INT"/>
<field number="777" name="SettlInstMsgID" type="STRING"/>
<field number="778" name="NoSettlInst" type="NUMINGROUP"/>
<field number="779" name="LastUpdateTime" type="UTCTIMESTAMP"/>
<field number="780" name="AllocSettlInstType" type="INT">
    <value enum="0" description="USE_DEFAULT_INSTRUCTIONS"/>
    <value enum="1" description="DERIVE_FROM_PARAMETERS_PROVIDED"/>
    <value enum="2" description="FULL_DETAILS_PROVIDED"/>
    <value enum="3" description="SSI_DB_IDS_PROVIDED"/>
    <value enum="4" description="PHONE_FOR_INSTRUCTIONS"/>
</field>
<field number="781" name="NoSettlPartyIDs" type="NUMINGROUP"/>
<field number="782" name="SettlPartyID" type="STRING"/>
<field number="783" name="SettlPartyIDSource" type="CHAR"/>
<field number="784" name="SettlPartyRole" type="INT"/>
<field number="785" name="SettlPartySubID" type="STRING"/>
<field number="786" name="SettlPartySubIDType" type="INT"/>
<field number="787" name="DlvyInstType" type="CHAR">
    <value enum="S" description="SECURITIES"/>
    <value enum="C" description="CASH"/>
</field>
<field number="788" name="TerminationType" type="INT">
    <value enum="1" description="OVERNIGHT"/>
    <value enum="2" description="TERM"/>
    <value enum="3" description="FLEXIBLE"/>
    <value enum="4" description="OPEN"/>
</field>
<field number="789" name="NextExpectedMsgSeqNum" type="SEQNUM"/>
<field number="790" name="OrdStatusReqID" type="STRING"/>
<field number="791" name="SettlInstReqID" type="STRING"/>
<field number="792" name="SettlInstReqRejCode" type="INT">
    <value enum="0" description="UNABLE_TO_PROCESS_REQUEST"/>
    <value enum="1" description="UNKNOWN_ACCOUNT"/>
    <value enum="2" description="NO_MATCHING_SETTLEMENT_INSTRUCTIONS_FOUND"/>
</field>
<field number="793" name="SecondaryAllocID" type="STRING"/>
<field number="794" name="AllocReportType" type="INT">
    <value enum="3" description="SELLSIDE_CALCULATED_USING_PRELIMINARY"/>
    <value enum="4" description="SELLSIDE_CALCULATED_WITHOUT_PRELIMINARY"/>
    <value enum="5" description="WAREHOUSE_RECAP"/>
    <value enum="8" description="REQUEST_TO_INTERMEDIARY"/>
</field>
<field number="795" name="AllocReportRefID" type="STRING"/>
<field number="796" name="AllocCancReplaceReason" type="INT">
    <value enum="1" description="ORIGINAL_DETAILS_INCOMPLETE_INCORRECT"/>
    <value enum="2" description="CHANGE_IN_UNDERLYING_ORDER_DETAILS"/>
</field>
<field number="797" name="CopyMsgIndicator" type="BOOLEAN"/>
<field number="798" name="AllocAccountType" type="INT">
    <value enum="1" description="ACCOUNT_IS_CARRIED_ON_CUSTOMER_SIDE_OF_BOOKS"/>
    <value enum="2" description="ACCOUNT_IS_CARRIED_ON_NON_CUSTOMER_SIDE_OF_BOOKS"/>
    <value enum="3" description="HOUSE_TRADER"/>
    <value enum="4" description="FLOOR_TRADER"/>
    <value enum="6" description="ACCOUNT_IS_CARRIED_ON_NON_CUSTOMER_SIDE_OF_BOOKS_AND_IS_CROSS_MARGINED"/>
    <value enum="7" description="ACCOUNT_IS_HOUSE_TRADER_AND_IS_CROSS_MARGINED"/>
    <value enum="8" description="JOINT_BACKOFFICE_ACCOUNT"/>
</field>
<field number="799" name="OrderAvgPx" type="PRICE"/>
<field number="800" name="OrderBookingQty" type="QTY"/>
<field number="801" name="NoSettlPartySubIDs" type="NUMINGROUP"/>
```

```xml
<field number="802" name="NoPartySubIDs" type="NUMINGROUP"/>
<field number="803" name="PartySubIDType" type="INT"/>
<field number="804" name="NoNestedPartySubIDs" type="NUMINGROUP"/>
<field number="805" name="NestedPartySubIDType" type="INT"/>
<field number="806" name="NoNested2PartySubIDs" type="NUMINGROUP"/>
<field number="807" name="Nested2PartySubIDType" type="INT"/>
<field number="808" name="AllocIntermedReqType" type="INT">
  <value enum="1" description="PENDING_ACCEPT"/>
  <value enum="2" description="PENDING_RELEASE"/>
  <value enum="3" description="PENDING_REVERSAL"/>
  <value enum="4" description="ACCEPT"/>
  <value enum="5" description="BLOCK_LEVEL_REJECT"/>
  <value enum="6" description="ACCOUNT_LEVEL_REJECT"/>
</field>
<field number="810" name="UnderlyingPx" type="PRICE"/>
<field number="811" name="PriceDelta" type="FLOAT"/>
<field number="812" name="ApplQueueMax" type="INT"/>
<field number="813" name="ApplQueueDepth" type="INT"/>
<field number="814" name="ApplQueueResolution" type="INT">
  <value enum="0" description="NO_ACTION_TAKEN"/>
  <value enum="1" description="QUEUE_FLUSHED"/>
  <value enum="2" description="OVERLAY_LAST"/>
  <value enum="3" description="END_SESSION"/>
</field>
<field number="815" name="ApplQueueAction" type="INT">
  <value enum="0" description="NO_ACTION_TAKEN"/>
  <value enum="1" description="QUEUE_FLUSHED"/>
  <value enum="2" description="OVERLAY_LAST"/>
  <value enum="3" description="END_SESSION"/>
</field>
<field number="816" name="NoAltMDSource" type="NUMINGROUP"/>
<field number="817" name="AltMDSourceID" type="STRING"/>
<field number="818" name="SecondaryTradeReportID" type="STRING"/>
<field number="819" name="AvgPxIndicator" type="INT">
  <value enum="0" description="NO_AVERAGE_PRICING"/>
  <value enum="1" description="TRADE_IS_PART_OF_AN_AVERAGE_PRICE_GROUP_IDENTIFIED_BY_THE_TRADELINKID"/>
  <value enum="2" description="LAST_TRADE_IN_THE_AVERAGE_PRICE_GROUP_IDENTIFIED_BY_THE_TRADELINKID"/>
</field>
<field number="820" name="TradeLinkID" type="STRING"/>
<field number="821" name="OrderInputDevice" type="STRING"/>
<field number="822" name="UnderlyingTradingSessionID" type="STRING"/>
<field number="823" name="UnderlyingTradingSessionSubID" type="STRING"/>
<field number="824" name="TradeLegRefID" type="STRING"/>
<field number="825" name="ExchangeRule" type="STRING"/>
<field number="826" name="TradeAllocIndicator" type="INT">
  <value enum="0" description="ALLOCATION_NOT_REQUIRED"/>
  <value enum="1" description="ALLOCATION_REQUIRED"/>
  <value enum="2" description="USE_ALLOCATION_PROVIDED_WITH_THE_TRADE"/>
</field>
<field number="827" name="ExpirationCycle" type="INT">
  <value enum="0" description="EXPIRE_ON_TRADING_SESSION_CLOSE"/>
  <value enum="1" description="EXPIRE_ON_TRADING_SESSION_OPEN"/>
</field>
<field number="828" name="TrdType" type="INT">
  <value enum="0" description="REGULAR_TRADE"/>
  <value enum="1" description="BLOCK_TRADE"/>
  <value enum="2" description="EFP"/>
  <value enum="3" description="TRANSFER"/>
  <value enum="4" description="LATE_TRADE"/>
  <value enum="5" description="T_TRADE"/>
  <value enum="6" description="WEIGHTED_AVERAGE_PRICE_TRADE"/>
  <value enum="7" description="BUNCHED_TRADE"/>
  <value enum="8" description="LATE_BUNCHED_TRADE"/>
  <value enum="9" description="PRIOR_REFERENCE_PRICE_TRADE"/>
</field>
<field number="829" name="TrdSubType" type="INT"/>
<field number="830" name="TransferReason" type="STRING"/>
<field number="831" name="AsgnReqID" type="STRING"/>
<field number="832" name="TotNumAssignmentReports" type="INT"/>
<field number="833" name="AsgnRptID" type="STRING"/>
<field number="834" name="ThresholdAmount" type="PRICEOFFSET"/>
<field number="835" name="PegMoveType" type="INT">
  <value enum="0" description="FLOATING"/>
  <value enum="1" description="FIXED"/>
</field>
<field number="836" name="PegOffsetType" type="INT">
  <value enum="0" description="PRICE"/>
  <value enum="1" description="BASIS_POINTS"/>
  <value enum="2" description="TICKS"/>
  <value enum="3" description="PRICE_TIER_LEVEL"/>
</field>
<field number="837" name="PegLimitType" type="INT">
  <value enum="0" description="OR_BETTER"/>
  <value enum="1" description="STRICT"/>
  <value enum="2" description="OR_WORSE"/>
</field>
<field number="838" name="PegRoundDirection" type="INT">
  <value enum="1" description="MORE_AGGRESSIVE"/>
  <value enum="2" description="MORE_PASSIVE"/>
</field>
<field number="839" name="PeggedPrice" type="PRICE"/>
<field number="840" name="PegScope" type="INT">
  <value enum="1" description="LOCAL"/>
  <value enum="2" description="NATIONAL"/>
  <value enum="3" description="GLOBAL"/>
  <value enum="4" description="NATIONAL_EXCLUDING_LOCAL"/>
</field>
```

```xml
<field number="841" name="DiscretionMoveType" type="INT">
 <value enum="0" description="FLOATING"/>
 <value enum="1" description="FIXED"/>
</field>
<field number="842" name="DiscretionOffsetType" type="INT">
 <value enum="0" description="PRICE"/>
 <value enum="1" description="BASIS_POINTS"/>
 <value enum="2" description="TICKS"/>
 <value enum="3" description="PRICE_TIER_LEVEL"/>
</field>
<field number="843" name="DiscretionLimitType" type="INT">
 <value enum="0" description="OR_BETTER"/>
 <value enum="1" description="STRICT"/>
 <value enum="2" description="OR_WORSE"/>
</field>
<field number="844" name="DiscretionRoundDirection" type="INT">
 <value enum="1" description="MORE_AGGRESSIVE"/>
 <value enum="2" description="MORE_PASSIVE"/>
</field>
<field number="845" name="DiscretionPrice" type="PRICE"/>
<field number="846" name="DiscretionScope" type="INT">
 <value enum="1" description="LOCAL"/>
 <value enum="2" description="NATIONAL"/>
 <value enum="3" description="GLOBAL"/>
 <value enum="4" description="NATIONAL_EXCLUDING_LOCAL"/>
</field>
<field number="847" name="TargetStrategy" type="INT"/>
<field number="848" name="TargetStrategyParameters" type="STRING"/>
<field number="849" name="ParticipationRate" type="PERCENTAGE"/>
<field number="850" name="TargetStrategyPerformance" type="FLOAT"/>
<field number="851" name="LastLiquidityInd" type="INT">
 <value enum="1" description="ADDED_LIQUIDITY"/>
 <value enum="2" description="REMOVED_LIQUIDITY"/>
 <value enum="3" description="LIQUIDITY_ROUTED_OUT"/>
</field>
<field number="852" name="PublishTrdIndicator" type="BOOLEAN"/>
<field number="853" name="ShortSaleReason" type="INT">
 <value enum="0" description="DEALER_SOLD_SHORT"/>
 <value enum="1" description="DEALER_SOLD_SHORT_EXEMPT"/>
 <value enum="2" description="SELLING_CUSTOMER_SOLD_SHORT"/>
 <value enum="3" description="SELLING_CUSTOMER_SOLD_SHORT_EXEMPT"/>
 <value enum="4" description="QUALIFED_SERVICE_REPRESENTATIVE_OR_AUTOMATIC_GIVEUP_CONTRA_SIDE_SOLD_SHORT"/>
 <value enum="5" description="QSR_OR_AGU_CONTRA_SIDE_SOLD_SHORT_EXEMPT"/>
</field>
<field number="854" name="QtyType" type="INT">
 <value enum="0" description="UNITS"/>
 <value enum="1" description="CONTRACTS"/>
</field>
<field number="855" name="SecondaryTrdType" type="INT"/>
<field number="856" name="TradeReportType" type="INT">
 <value enum="0" description="SUBMIT"/>
 <value enum="1" description="ALLEGED"/>
 <value enum="2" description="ACCEPT"/>
 <value enum="3" description="DECLINE"/>
 <value enum="4" description="ADDENDUM"/>
 <value enum="5" description="NO_WAS"/>
 <value enum="6" description="TRADE_REPORT_CANCEL"/>
 <value enum="7" description="LOCKED_IN_TRADE_BREAK"/>
</field>
<field number="857" name="AllocNoOrdersType" type="INT">
 <value enum="0" description="NOT_SPECIFIED"/>
 <value enum="1" description="EXPLICIT_LIST_PROVIDED"/>
</field>
<field number="858" name="SharedCommission" type="AMT"/>
<field number="859" name="ConfirmReqID" type="STRING"/>
<field number="860" name="AvgParPx" type="PRICE"/>
<field number="861" name="ReportedPx" type="PRICE"/>
<field number="862" name="NoCapacities" type="NUMINGROUP"/>
<field number="863" name="OrderCapacityQty" type="QTY"/>
<field number="864" name="NoEvents" type="NUMINGROUP"/>
<field number="865" name="EventType" type="INT">
 <value enum="1" description="PUT"/>
 <value enum="2" description="CALL"/>
 <value enum="3" description="TENDER"/>
 <value enum="4" description="SINKING_FUND_CALL"/>
</field>
<field number="866" name="EventDate" type="LOCALMKTDATE"/>
<field number="867" name="EventPx" type="PRICE"/>
<field number="868" name="EventText" type="STRING"/>
<field number="869" name="PctAtRisk" type="PERCENTAGE"/>
<field number="870" name="NoInstrAttrib" type="NUMINGROUP"/>
<field number="871" name="InstrAttribType" type="INT">
 <value enum="1" description="FLAT"/>
 <value enum="2" description="ZERO_COUPON"/>
 <value enum="3" description="INTEREST_BEARING"/>
 <value enum="4" description="NO_PERIODIC_PAYMENTS"/>
 <value enum="5" description="VARIABLE_RATE"/>
 <value enum="6" description="LESS_FEE_FOR_PUT"/>
 <value enum="7" description="STEPPED_COUPON"/>
 <value enum="8" description="COUPON_PERIOD"/>
 <value enum="9" description="WHEN_AND_IF_ISSUED"/>
</field>
<field number="872" name="InstrAttribValue" type="STRING"/>
<field number="873" name="DatedDate" type="LOCALMKTDATE"/>
<field number="874" name="InterestAccrualDate" type="LOCALMKTDATE"/>
<field number="875" name="CPProgram" type="INT"/>
<field number="876" name="CPRegType" type="STRING"/>
```

```xml
<field number="877" name="UnderlyingCPProgram" type="STRING"/>
<field number="878" name="UnderlyingCPRegType" type="STRING"/>
<field number="879" name="UnderlyingQty" type="QTY"/>
<field number="880" name="TrdMatchID" type="STRING"/>
<field number="881" name="SecondaryTradeReportRefID" type="STRING"/>
<field number="882" name="UnderlyingDirtyPrice" type="PRICE"/>
<field number="883" name="UnderlyingEndPrice" type="PRICE"/>
<field number="884" name="UnderlyingStartValue" type="AMT"/>
<field number="885" name="UnderlyingCurrentValue" type="AMT"/>
<field number="886" name="UnderlyingEndValue" type="AMT"/>
<field number="887" name="NoUnderlyingStips" type="NUMINGROUP"/>
<field number="888" name="UnderlyingStipType" type="STRING"/>
<field number="889" name="UnderlyingStipValue" type="STRING"/>
<field number="890" name="MaturityNetMoney" type="AMT"/>
<field number="891" name="MiscFeeBasis" type="INT">
  <value enum="0" description="ABSOLUTE"/>
  <value enum="1" description="PER_UNIT"/>
  <value enum="2" description="PERCENTAGE"/>
</field>
<field number="892" name="TotNoAllocs" type="INT"/>
<field number="893" name="LastFragment" type="BOOLEAN"/>
<field number="894" name="CollReqID" type="STRING"/>
<field number="895" name="CollAsgnReason" type="INT">
  <value enum="0" description="INITIAL"/>
  <value enum="1" description="SCHEDULED"/>
  <value enum="2" description="TIME_WARNING"/>
  <value enum="3" description="MARGIN_DEFICIENCY"/>
  <value enum="4" description="MARGIN_EXCESS"/>
  <value enum="5" description="FORWARD_COLLATERAL_DEMAND"/>
  <value enum="6" description="EVENT_OF_DEFAULT"/>
  <value enum="7" description="ADVERSE_TAX_EVENT"/>
</field>
<field number="896" name="CollInquiryQualifier" type="INT">
  <value enum="0" description="TRADEDATE"/>
  <value enum="1" description="GC_INSTRUMENT"/>
  <value enum="2" description="COLLATERALINSTRUMENT"/>
  <value enum="3" description="SUBSTITUTION_ELIGIBLE"/>
  <value enum="4" description="NOT_ASSIGNED"/>
  <value enum="5" description="PARTIALLY_ASSIGNED"/>
  <value enum="6" description="FULLY_ASSIGNED"/>
  <value enum="7" description="OUTSTANDING_TRADES"/>
</field>
<field number="897" name="NoTrades" type="NUMINGROUP"/>
<field number="898" name="MarginRatio" type="PERCENTAGE"/>
<field number="899" name="MarginExcess" type="AMT"/>
<field number="900" name="TotalNetValue" type="AMT"/>
<field number="901" name="CashOutstanding" type="AMT"/>
<field number="902" name="CollAsgnID" type="STRING"/>
<field number="903" name="CollAsgnTransType" type="INT">
  <value enum="0" description="NEW"/>
  <value enum="1" description="REPLACE"/>
  <value enum="2" description="CANCEL"/>
  <value enum="3" description="RELEASE"/>
  <value enum="4" description="REVERSE"/>
</field>
<field number="904" name="CollRespID" type="STRING"/>
<field number="905" name="CollAsgnRespType" type="INT">
  <value enum="0" description="RECEIVED"/>
  <value enum="1" description="ACCEPTED"/>
  <value enum="2" description="DECLINED"/>
  <value enum="3" description="REJECTED"/>
</field>
<field number="906" name="CollAsgnRejectReason" type="INT">
  <value enum="0" description="UNKNOWN_DEAL"/>
  <value enum="1" description="UNKNOWN_OR_INVALID_INSTRUMENT"/>
  <value enum="2" description="UNAUTHORIZED_TRANSACTION"/>
  <value enum="3" description="INSUFFICIENT_COLLATERAL"/>
  <value enum="4" description="INVALID_TYPE_OF_COLLATERAL"/>
  <value enum="5" description="EXCESSIVE_SUBSTITUTION"/>
</field>
<field number="907" name="CollAsgnRefID" type="STRING"/>
<field number="908" name="CollRptID" type="STRING"/>
<field number="909" name="CollInquiryID" type="STRING"/>
<field number="910" name="CollStatus" type="INT">
  <value enum="0" description="UNASSIGNED"/>
  <value enum="1" description="PARTIALLY_ASSIGNED"/>
  <value enum="2" description="ASSIGNMENT_PROPOSED"/>
  <value enum="3" description="ASSIGNED"/>
  <value enum="4" description="CHALLENGED"/>
</field>
<field number="911" name="TotNumReports" type="INT"/>
<field number="912" name="LastRptRequested" type="BOOLEAN"/>
<field number="913" name="AgreementDesc" type="STRING"/>
<field number="914" name="AgreementID" type="STRING"/>
<field number="915" name="AgreementDate" type="LOCALMKTDATE"/>
<field number="916" name="StartDate" type="LOCALMKTDATE"/>
<field number="917" name="EndDate" type="LOCALMKTDATE"/>
<field number="918" name="AgreementCurrency" type="CURRENCY"/>
<field number="919" name="DeliveryType" type="INT">
  <value enum="0" description="VERSUS_PAYMENT"/>
  <value enum="1" description="FREE"/>
  <value enum="2" description="TRI_PARTY"/>
  <value enum="3" description="HOLD_IN_CUSTODY"/>
</field>
<field number="920" name="EndAccruedInterestAmt" type="AMT"/>
<field number="921" name="StartCash" type="AMT"/>
<field number="922" name="EndCash" type="AMT"/>
```

```xml
<field number="923" name="UserRequestID" type="STRING"/>
<field number="924" name="UserRequestType" type="INT">
 <value enum="1" description="LOGONUSER"/>
 <value enum="2" description="LOGOFFUSER"/>
 <value enum="3" description="CHANGEPASSWORDFORUSER"/>
 <value enum="4" description="REQUEST_INDIVIDUAL_USER_STATUS"/>
 <!-- FXCM specifics -->
 <value enum="5" description="REQUEST_LIST_OF_TRADING_SESSIONS"/>
</field>
<field number="925" name="NewPassword" type="STRING"/>
<field number="926" name="UserStatus" type="INT">
 <value enum="1" description="LOGGED_IN"/>
 <value enum="2" description="NOT_LOGGED_IN"/>
 <value enum="3" description="USER_NOT_RECOGNISED"/>
 <value enum="4" description="PASSWORD_INCORRECT"/>
 <value enum="5" description="PASSWORD_CHANGED"/>
 <value enum="6" description="OTHER"/>
</field>
<field number="927" name="UserStatusText" type="STRING"/>
<field number="928" name="StatusValue" type="INT">
 <value enum="1" description="CONNECTED"/>
 <value enum="2" description="NOT_CONNECTED_DOWN_EXPECTED_UP"/>
 <value enum="3" description="NOT_CONNECTED_DOWN_EXPECTED_DOWN"/>
 <value enum="4" description="IN_PROCESS"/>
</field>
<field number="929" name="StatusText" type="STRING"/>
<field number="930" name="RefCompID" type="STRING"/>
<field number="931" name="RefSubID" type="STRING"/>
<field number="932" name="NetworkResponseID" type="STRING"/>
<field number="933" name="NetworkRequestID" type="STRING"/>
<field number="934" name="LastNetworkResponseID" type="STRING"/>
<field number="935" name="NetworkRequestType" type="INT">
 <value enum="1" description="SNAPSHOT"/>
 <value enum="2" description="SUBSCRIBE"/>
 <value enum="4" description="STOP_SUBSCRIBING"/>
 <value enum="8" description="LEVEL_OF_DETAIL"/>
</field>
<field number="936" name="NoCompIDs" type="NUMINGROUP"/>
<field number="937" name="NetworkStatusResponseType" type="INT">
 <value enum="1" description="FULL"/>
 <value enum="2" description="INCREMENTAL_UPDATE"/>
</field>
<field number="938" name="NoCollInquiryQualifier" type="NUMINGROUP"/>
<field number="939" name="TrdRptStatus" type="INT">
 <value enum="0" description="ACCEPTED"/>
 <value enum="1" description="REJECTED"/>
</field>
<field number="940" name="AffirmStatus" type="INT">
 <value enum="1" description="RECEIVED"/>
 <value enum="2" description="CONFIRM_REJECTED"/>
 <value enum="3" description="AFFIRMED"/>
</field>
<field number="941" name="UnderlyingStrikeCurrency" type="CURRENCY"/>
<field number="942" name="LegStrikeCurrency" type="CURRENCY"/>
<field number="943" name="TimeBracket" type="STRING"/>
<field number="944" name="CollAction" type="INT">
 <value enum="0" description="RETAIN"/>
 <value enum="1" description="ADD"/>
 <value enum="2" description="REMOVE"/>
</field>
<field number="945" name="CollInquiryStatus" type="INT">
 <value enum="0" description="ACCEPTED"/>
 <value enum="1" description="ACCEPTED_WITH_WARNINGS"/>
 <value enum="2" description="COMPLETED"/>
 <value enum="3" description="COMPLETED_WITH_WARNINGS"/>
 <value enum="4" description="REJECTED"/>
</field>
<field number="946" name="CollInquiryResult" type="INT">
 <value enum="0" description="SUCCESSFUL"/>
 <value enum="1" description="INVALID_OR_UNKNOWN_INSTRUMENT"/>
 <value enum="2" description="INVALID_OR_UNKNOWN_COLLATERAL_TYPE"/>
 <value enum="3" description="INVALID_PARTIES"/>
 <value enum="4" description="INVALID_TRANSPORT_TYPE_REQUESTED"/>
 <value enum="5" description="INVALID_DESTINATION_REQUESTED"/>
 <value enum="6" description="NO_COLLATERAL_FOUND_FOR_THE_TRADE_SPECIFIED"/>
 <value enum="7" description="NO_COLLATERAL_FOUND_FOR_THE_ORDER_SPECIFIED"/>
 <value enum="8" description="COLLATERAL_INQUIRY_TYPE_NOT_SUPPORTED"/>
 <value enum="9" description="UNAUTHORIZED_FOR_COLLATERAL_INQUIRY"/>
 <value enum="99" description="OTHER"/>
</field>
<field number="947" name="StrikeCurrency" type="CURRENCY"/>
<field number="948" name="NoNested3PartyIDs" type="NUMINGROUP"/>
<field number="949" name="Nested3PartyID" type="STRING"/>
<field number="950" name="Nested3PartyIDSource" type="CHAR"/>
<field number="951" name="Nested3PartyRole" type="INT"/>
<field number="952" name="NoNested3PartySubIDs" type="NUMINGROUP"/>
<field number="953" name="Nested3PartySubID" type="STRING"/>
<field number="954" name="Nested3PartySubIDType" type="INT"/>
<field number="955" name="LegContractSettlMonth" type="MONTHYEAR"/>
<field number="956" name="LegInterestAccrualDate" type="LOCALMKTDATE"/>
<!-- FXCM fields -->
<field number="1094" name="PegPriceType" type="INT"/>
<field number="1385" name="ContingencyType" type="INT"/>
<field number="9000" name="FXCMSymID" type="STRING"/>
<field number="9001" name="FXCMSymPrecision" type="INT"/>
<field number="9002" name="FXCMSymPointSize" type="FLOAT"/>
<field number="9003" name="FXCMSymInterestBuy" type="FLOAT"/>
```

```xml
<field number="9004" name="FXCMSymInterestSell" type="FLOAT"/>
<field number="9005" name="FXCMSymSortOrder" type="INT"/>
<field number="9006" name="FXCMSymMarginRatio" type="FLOAT"/>
<field number="9011" name="FXCMTimingInterval" type="INT">
  <value enum="0" description="SPOT"/>
  <value enum="1" description="MIN1"/>
  <value enum="2" description="MIN5"/>
  <value enum="3" description="MIN15"/>
  <value enum="4" description="MIN30"/>
  <value enum="5" description="HOUR1"/>
  <value enum="6" description="DAY1"/>
  <value enum="7" description="WEEK1"/>
  <value enum="8" description="MONTH1"/>
</field>
<field number="9012" name="FXCMStartDate" type="UTCDATEONLY"/>
<field number="9013" name="FXCMStartTime" type="UTCTIMEONLY"/>
<field number="9014" name="FXCMEndDate" type="UTCDATEONLY"/>
<field number="9015" name="FXCMEndTime" type="UTCTIMEONLY"/>
<field number="9016" name="FXCMNoParam" type="NUMINGROUP"/>
<field number="9017" name="FXCMParamName" type="STRING"/>
<field number="9018" name="FXCMParamValue" type="STRING"/>
<field number="9019" name="FXCMServerTimeZone" type="STRING"/>
<field number="9020" name="FXCMContinuousFlag" type="INT">
  <value enum="0" description="SINGLE"/>
  <value enum="1" description="PART_OF_PACKAGE"/>
  <value enum="2" description="END_OF_PACKAGE"/>
</field>
<field number="9021" name="FXCMNoSnapshot" type="INT"/>
<field number="9022" name="FXCMPageID" type="STRING"/>
<field number="9023" name="FXCMPageviewID" type="INT"/>
<field number="9024" name="FXCMPageviewLifetime" type="INT"/>
<field number="9025" name="FXCMRequestRejectReason" type="INT">
  <value enum="0" description="UNKNOWN"/>
  <value enum="1" description="GENERIC"/>
  <value enum="2" description="DATA_NOT_FOUND"/>
  <value enum="3" description="TRADING_SESSION_NOT_FOUND"/>
  <value enum="4" description="OTHER"/>
</field>
<field number="9026" name="FXCMPageIDNo" type="NUMINGROUP"/>
<field number="9027" name="FXCMClientExtra" type="STRING"/>
<field number="9028" name="FXCMCommandID" type="STRING"/>
<field number="9029" name="FXCMErrorDetails" type="STRING"/>
<field number="9030" name="FXCMServerTimeZoneName" type="STRING"/>
<field number="9031" name="FXCMSessionManagerID" type="STRING"/>
<field number="9032" name="FXCMTopicID1" type="STRING"/>
<field number="9033" name="FXCMTopicID2" type="STRING"/>
<field number="9034" name="FXCMTopicID3" type="STRING"/>
<field number="9035" name="FXCMTopicID4" type="STRING"/>
<field number="9036" name="FXCMEMBMSG" type="STRING"/>
<field number="9037" name="FXCMTopicID5" type="STRING"/>
<field number="9038" name="FXCMUsedMargin" type="FLOAT"/>
<field number="9039" name="FXCMMsgID" type="STRING"/>
<field number="9040" name="FXCMPosInterest" type="FLOAT"/>
<field number="9041" name="FXCMPosID" type="STRING"/>
<field number="9042" name="FXCMPosOpenTime" type="UTCTIMESTAMP"/>
<field number="9043" name="FXCMCloseSettlPrice" type="FLOAT"/>
<field number="9044" name="FXCMPosCloseTime" type="UTCTIMESTAMP"/>
<field number="9045" name="FXCMMarginCall" type="STRING"/>
<field number="9046" name="FXCMUsedMargin3" type="FLOAT"/>
<field number="9047" name="FXCMCashDaily" type="FLOAT"/>
<field number="9048" name="FXCMCloseClOrdID" type="STRING"/>
<field number="9049" name="FXCMCloseSecondaryClOrdID" type="STRING"/>
<field number="9050" name="FXCMOrdType" type="STRING">
  <value enum="O" description="OPEN"/>
  <value enum="OF" description="PHONE_OPEN"/>
  <value enum="OM" description="OPEN_MARKET"/>
  <value enum="OL" description="OPEN_LIMIT"/>
  <value enum="OQ" description="OPEN_REQUOTE"/>
  <value enum="OR" description="OPEN_RANGE"/>
  <value enum="RE" description="RANGE_ENTRY"/>
  <value enum="RTE" description="RANGE_TRAILING_ENTRY"/>
  <value enum="C" description="CLOSE"/>
  <value enum="CF" description="PHONE_CLOSE"/>
  <value enum="CM" description="CLOSE_MARKET"/>
  <value enum="CL" description="CLOSE_LIMIT"/>
  <value enum="CQ" description="CLOSE_REQUOTE"/>
  <value enum="CR" description="CLOSE_RANGE"/>
  <value enum="LE" description="ENTRY_LIMIT"/>
  <value enum="SE" description="ENTRY_STOP"/>
  <value enum="L" description="LIMIT"/>
  <value enum="S" description="STOP"/>
  <value enum="M" description="MARGIN_CALL"/>
  <value enum="Q" description="EQUITY_STOP_ORDER"/>
  <value enum="ST" description="TRAILING_STOP_ORDER"/>
  <value enum="LT" description="TRAILING_LIMIT_ORDER"/>
  <value enum="LTE" description="LIMIT_TRAILING_ENTRY"/>
  <value enum="STE" description="STOP_TRAILING_ENTRY"/>
  <value enum="R" description="RFQ"/>
</field>
<field number="9051" name="FXCMOrdStatus" type="STRING">
  <value enum="W" description="WAITING"/>
  <value enum="P" description="INPROCESS"/>
  <value enum="I" description="DEALER_INTERVENTION"/>
  <value enum="Q" description="REQUOTED"/>
  <value enum="E" description="EXECUTING"/>
  <value enum="C" description="CANCELLED"/>
  <value enum="R" description="REJECTED"/>
```

```xml
            <value enum="T" description="EXPIRED"/>
            <value enum="F" description="EXECUTED"/>
            <value enum="U" description="PENDING_CALCULATED"/>
            <value enum="S" description="PENDING_CANCEL"/>
            <value enum="H" description="PENDING_CANCEL_CALCULATED"/>
        </field>
        <field number="9052" name="FXCMPosClosePNL" type="STRING"/>
        <field number="9053" name="FXCMPosCommission" type="FLOAT"/>
        <field number="9054" name="FXCMCloseOrderID" type="STRING"/>
        <field number="9055" name="FXCMNoAddon" type="STRING"/>
        <field number="9056" name="FXCMNAddOnText" type="STRING"/>
        <field number="9057" name="FXCMDBAlias" type="STRING"/>
        <field number="9058" name="FXCMEntityCode" type="STRING"/>
        <field number="9059" name="FXCMResponseEncoding" type="STRING"/>
        <field number="9060" name="FXCMMaxNoResults" type="INT"/>
        <field number="9061" name="FXCMPegFluctuatePts" type="INT"/>
        <field number="9076" name="FXCMSubscriptionStatus" type="STRING"/>
        <field number="9078" name="FXCMPosIDRef" type="STRING"/>
        <field number="9079" name="FXCMContingencyID" type="STRING"/>
        <field number="9080" name="FXCMProductID" type="INT"/>
        <field number="9090" name="FXCMCondDistStop" type="FLOAT"/>
        <field number="9091" name="FXCMCondDistLimit" type="FLOAT"/>
        <field number="9092" name="FXCMCondDistEntryStop" type="FLOAT"/>
        <field number="9093" name="FXCMCondDistEntryLimit" type="FLOAT"/>
        <field number="9094" name="FXCMMaxQuantity" type="FLOAT"/>
        <field number="9095" name="FXCMMinQuantity" type="FLOAT"/>
        <field number="9096" name="FXCMTradingStatus" type="STRING"/>
    </fields>
</fix>
```