PrimeXM FIX 4.4 Trading API Specification v1.5.7

Rules of Engagement

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Change log 1.5.1 → 1.5.2

- OrderQty field (tag #38) added to Market Data Request message

Change log 1.5.2 → 1.5.3

- TTL field (tag #10000): added support for pending orders by extending allowed ttl values
- Added order type Stop (tag 40=3) to New Order Single and Execution Report
- Added new application message type: Order Cancel Request

Change log 1.5.3 → 1.5.4

- Added new application message type: Order Status Request

Change log 1.5.4 → 1.5.5

- Added examples for all message types

Change log 1.5.5 → 1.5.6

- Removed GTC orders support (tag 10000 cannot be set to -1);

Change log 1.5.6 → 1.5.7

- Removed SubscriptionRequestType Snapshot option (263 = 3) from MarketDataRequest message type
- Added Market Data-Snapshot/Full Refresh (35=W) message type
- Added Tag 106 – Issuer in the Market Data-Snapshot/Full Refresh (35=W) message type and in the Mass Quote message type

Contents

Introduction

- Scope of this document

This document is intended to serve software developers as an implementation guide for the PrimeXM FIX API.

- FIX version

PrimeXM supports FIX version 4.4. For further information about this version please refer to the specifications published by the FIX Protocol Organization under http://www.fixprotocol.org/specifications/FIX.4.4

- FIX sessions

For better separation of pricing and trading data, clients need to establish two separate FIX connections (with two separate login credentials) to the PrimeXM FIX Server, one for pricing and one for trading data.

Connectivity

- Connection type

Connection to PrimeXM's FIX engine is available over the Internet, VPN tunnel or cross-connect to our data center facilities in UK (London) and US (New York), and JP (Tokyo). Please contact us for further details.

- Hours of operations

Connectivity to PrimeXM's FIX engine is available from FRI 17:05:30 till FRI 17:05:00 (America/New_York).

- Sequence number reset

There is a weekly sequence reset window on FRI 17:05:00 – 17:05:30 (America/New_York) on all connections (pricing and trading). Trading connections have to be configured to persist sequence numbers on logon (141=N). Pricing connections have to be configured to reset sequence numbers on logon (141=Y).

- Security and authentication

PrimeXM uses SSL to secure the FIX trading sessions and will provide all necessary details. The following SSL versions are supported: SSLv2, SSLv3, TLS 1.0 and TLS 1.1.

Pricing sessions are not SSL encrypted in general. Once the connection to the PrimeXM FIX server is established the client has to authenticate against the server with a username and password added to the logon (MsgType=A) message.

Messages

- As defined in the FIX protocol, the PrimeXM FIX server is using two different data levels: Session and Application. The Session level handles the delivery of data and the Application level defines the business-related data content. The following session and application messages are supported by the PrimeXM FIX Engine:Session messages:

  - Heartbeat (Client ↔ PrimeXM)
  - Test Request (Client ↔ PrimeXM)
  - Logon (Client → PrimeXM)
  - Logout (Client ↔ PrimeXM)
  - Resend Request (Client ↔ PrimeXM)

- Reject (Client ↔ PrimeXM)
- Sequence Reset (Client ↔ PrimeXM)

Application messages:

- Market Data Request (Client → PrimeXM)
- Market Data Request Reject (Client ← PrimeXM)
- Mass Quote (Client ← PrimeXM)
- Mass Quote Acknowledgement (Client → PrimeXM)
- New Order Single (Client → PrimeXM)
- Order Status Request (Client → PrimeXM)
- Execution Report (Client ← PrimeXM)

Standard messages

Standard header

Tag	Field name	Req'd	Comments
8	BeginString	Y	Identifies beginning of new message and protocol version (always first field in message)
9	BodyLength	Y	Message length (in bytes) forward to the CheckSum field (always second field in message)
35	MsgType	Y	Defines message type (always 3rd tag in message)
49	SenderCompID	Y	Assigned value used to identify the client sending messages (will be provided by PrimeXM)
56	TargetCompID	Y	Assigned value used to identify receiving party (will be provided by PrimeXM)
34	MsgSeqNum	Y	Integer message sequence number
50	SenderSubID	N	Optional. Assigned value used to identify specific message originator (desk, trader, etc.) (will be provided by PrimeXM if necessary)
52	SendingTime	Y	Message transmission time in UTC/GMT

Standard trailer

Tag	Field name	Req'd	Comments
10	Checksum	Y	Three digit character representing the checksum value of the message

Session Messages

Heartbeat

Tag	Field name	Req'd	Comments

	Standard Header	Y	MsgType=0
112	TestReqID	N	Req'd when the heartbeat is the result of a Test Request message
	Standard Trailer	Y	

Heartbeat Example

8=FIX.4.4 9=80 **35=0** 49=T01 56=XCxxx 34=23667 52=20151105-12:26:48.467 10=252

Test Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=1
112	TestReqID	Y	A unique identifier for this test message
	Standard Trailer	Y	

Test Request Example

8=FIX.4.4 9=103 35=i 49=T01 56=XCxxx 34=23675 52=20151105-12:30:53.466 112=500041853466910000 10=132

Logon

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=A
98	EncryptMethod	Y	Use of Encryption, set to "0"
108	HeartBtInt	Y	Heart beat interval in seconds
141	ResetSeqNumFlag	N	Indicates both sides of a FIX session should reset sequence numbers
553	Username	Y	Username (provided by PrimeXM)
554	Password	Y	Password (provided by PrimeXM)
	Standard Trailer	Y	

Logon Example

Request (Client → PrimeXM): 8=FIX.4.4 9=101 **35=A** 34=1 49=Q0XX 52=20150513-09:13:42.342 56=XCxxx 98=0 108=30 141=Y 553=name_q 554=password 10=108

Reply (Client ← PrimeXM): 8=FIX.4.4 9=91 **35=A** 34=3 49=Q0XX 52=20150513-09:13:42.343 56=XCxxx 98=0 108=30 10=117

Logout

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=5
58	Text	N	Reason for logout
	Standard Trailer	Y	

Logout Example

Request (Client → PrimeXM): 8=FIX.4.4 9=51 **35=5** 34=148 49=Q0XX 52=20150513-09:13:42.343 56=XCxxx 10=224

Reply (Client ← PrimeXM): 8=FIX.4.4 9=50 **35=5** 34=53 49=Q0XX 52=20150513-09:13:42.344 56=XCxxx 10=170

Resent Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=2
7	BeginSeqNo	Y	
16	EndSeqNo	Y	
	Standard Trailer	Y	

Resend Request Example

8=FIX.4.4 9=68 **35=2** 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002

Reject

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	N	The tag number of the FIX field being referenced
372	RefMsgType	N	The MsgType of the FIX message being referenced
373	SessionRejectReason	N	Code to identify reason for a session-level
	Standard Trailer	Y	

Reject Request Example

8=FIX.4.4 9=68 **35=3** 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002

Sequence Reset

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=4
123	GapFillFlag	N	
36	NewSeqNo	Y	
	Standard Trailer	Y	

Sequence Reset Example

8=FIX.4.4 9=97 **35=4** 34=93784 43=Y 49=XCxxx 52=20151102-09:11:50.760 56=T01
122=20151102-09:11:50 36=93786 123=Y 10=184

Sequence Reset Example Full

in : 8=FIX.4.4 9=113 35=A 34=89278 49=T01 52=20151102-09:11:56.588 56=XCxxx 98=0 108=10 141=N
553=primexm_client_t 554=Gpf8oep7FAKb 10=129
——————————evt: Received logon
——————————evt: Responding to Logon request
out: 8=FIX.4.4 9=67 35=A 34=93785 49=XCxxx 52=20151102-09:11:50.679 56=T01 98=0 108=10 10=208
in : 8=FIX.4.4 9=68 35=2 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002
——————————evt: Received ResendRequest FROM: 93784 TO: infinity
out: 8=FIX.4.4 9=97 35=4 34=93784 43=Y 49=XCxxx 52=20151102-09:11:50.760 56=T01
122=20151102-09:11:50 36=93786 123=Y 10=184

—————————evt: Sent SequenceReset TO: 93786
out: 8=FIX.4.4 9=55 35=0 34=93786 49=XCxxx 52=20151102-09:12:00.902 56=T01 10=151
in : 8=FIX.4.4 9=55 35=0 34=89280 49=T01 52=20151102-09:12:06.806 56=XCxxx 10=154

Application Messages

Market Data Request

Tag	Field name		Req'd	Comments
	Standard header		Y	MsgType = V
262	MDReqID		Y	Unique request id. As this value will be reflected in tag 302 of the MassQuote message the accepted length is limited to a maximum of 3 characters
263	SubscriptionRequestType		Y	1 = Subscribe (Snapshot plus updates) 2 = Unsubscribe
264	MarketDepth		N**	Specifies the number of layers requested. 0 = full book >0 = number of layers
38	OrderQty		N**	Specifies the cumulative sum of liquidity (i.e. quantity) of the layers to be sent to the client. A sufficient number of layers will be sent, to cover the requested quantity. If a value larger than the sum of all available layers is requested, the full book will be sent. The number of layers can be restricted by specifying the upper limit in the MarketDepth field. **) MarketDepth and OrderQty can be used independently or together. It is recommended that OrderQty is used, as it offers a more meaningful approach to requests.
7533	StreamReference		N	Specifies the stream. Only needed if a client is configured for several streams.
146	NoRelatedSym		Y	Always set to 1
→	55	Symbol	Y	Name of the symbol
	Standard Trailer		Y	

Market Data Request Example

Single Stream:

8=FIX.4.4 9=86 **35=V** 34=4 49=Q047 52=20150415-06:56:14.952 56=XCxxx 262=3 263=1 264=0 146=1 55=EUR/USD 10=008

Multiple Streams:

8=FIX.4.4 9=114 **35=V** 34=2 49=Q006 52=20151204-21:05:44.224 56=XCxxx 146=1 55=AUD/CAD 262=0 263=1 264=1 267=2 269=0 269=1 **7533=stream_1**10=071

8=FIX.4.4 9=114 **35=V** 34=2 49=Q006 52=20151204-21:05:44.224 56=XCxxx 146=1 55=AUD/CAD 262=0 263=1 264=1 267=2 269=0 269=1 **7533=stream_2** 10=071

Market Data Request Reject

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=Y
262	MDReqID	Y	ID of the market data request
58	Text	N	Reason for market data request being rejected
	Standard Trailer	Y	

Market Data Request Reject Example

8=FIX.4.4 9=105 **35=Y** 34=1567 49=T01 52=20151105-13:08:06.797 56=XCxxx 58=symbol not found 262=0 10=081

Mass Quote

Tag	Field name			Req'd	Comments
	Standard Header			Y	MsgType=i
117	QuoteID			N	If QuoteID is set the client has to respond immediately with a MassQuoteAcknowledgement message reflecting this value in tag 117
296	NoQuoteSets			Y	Number of Quote sets following
→	302	QuoteSetID			The MDReqID (tag 262 of the MarketDataRequest). Use this value to identify the symbol to which the data in this specific QuoteSet refers to.
→	295	NoQuoteEntries			Number of quote entires
→	→	299	QuoteEntryID	Y	Unique Market Data Identifier (0 <= x < depth). The current QuoteSet data replaces prior QuoteSet data received under the same QuoteEntryID Note: *Tag 299 is only a key denoting the individual stream and is used to replace the most up to date information in that stream. It does not denote the position of the price update in the book.*
→	→	106	Issuer		Name of security issuer
→	→	134	BidSize	N	Maximum bid size. Not set = no changes. -1 = quote cancel

		135	OfferSize	N	Maximum offer size. Not set= no changes. -1 = quote cancel
→	→	---	---	---	---
→	→	135	OfferSize	N	Maximum offer size. Not set= no changes. -1 = quote cancel
→	→	188	BidSpotRate	N	Spot bid rate. Not set = no changes
→	→	190	OfferSpotRate	N	Spot ask rate. Not set = no changes
		Standard Trailer		Y	

Mass Quote Example

8=FIX.4.4 9=103 **35=i** 49=T01 56=XCxxx 34=23675 52=20151105-12:30:53.466 296=2 302=43 295=4 299=0 106=1 134=1000000 135=50000 188=186.129 190=186.14 299=1 10=132

Mass Quote Acknowledgement

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=b
117	QuoteID	Y	QuoteID copy from MassQuote message
	Standard Trailer	Y	

Mass Quote Acknowledgement Example

Acknowledgement Request (Client ← PrimeXM): 8=FIX.4.4 9=116 **35=i** 34=2 49=PXMD 52=20150415-06:56:07.387 56=Q047 117=1 296=1 302=1 295=1 299=0 106=1 134=0 135=0 188=0.76036 190=0.7605 10=004

Acknowledgement Reply (Client → PrimeXM): 8=FIX.4.4 9=58 **35=b** 34=10 49=Q047 52=20150415-06:56:15.001 56=PXMD 117=1 10=098

Market Data-Snapshot/Full Refresh

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=W
55	Symbol	Y	Subscribed symbol
262	MDReqID	Y	ID of the market data request

268		NoMDEntries		Y	Number of entries in the Market Data message
→	269	MDEntryType		Y	Type of market data entry 0 = Bid 1 = Ask
→	270	MDEntryPx		Y	Price of the market data entry
→	271	MDEntrySize		Y	Quantity of the market data entry
→	299	QuoteEntryID		Y	Unique Market Data Identifier (0 <= x < depth). <u>Note</u>: *Tag 299 is only a key denoting the individual stream and is used to replace the most up to date information in that stream. It does not denote the position of the price update in the book.*
→	106	Issuer		Y	Name of security issuer
		Standard Trailer		Y	

Market Data-Snapshot/Full Refresh Example

8=FIX.4.4 9=276 **35=W** 34=1708 49=XCT 152=20171201-11:35:11.086 56=Q001 55=XAG/USD 262=10 268=6 269=0 270=16.404 271=20000 299=0 269=0 270=16.403 271=20000 299=1 269=0 270=16.402 271=10000 299=2 269=1 270=16.411 271=49000 299=2 269=1 270=16.412 271=35000 299=1 269=1 270=16.413 271=25000 299=0 106=1 10=115

<u>Note</u>: A Market Data-Snapshot/Full Refresh messages will be sent every 5 minutes for every subscribed symbol.

Pricing Session Example FULL

in : 8=FIX.4.4 9=125 **35=A** 34=1 49=Q01 52=20151109-20:20:33.208 56=XCxxx 98=0 108=20 141=Y 553=client 554=password 10=244
out: 8=FIX.4.4 9=94 **35=A** 34=1 49=XCxxx 52=20151109-20:20:33.219 56=Q01 98=0 108=20 141=Y 10=178
in : 8=FIX.4.4 9=118 **35=V** 34=2 49=Q01 52=20151109-20:20:33.231 56=XCxxx 262=3 263=1 264=0 146=1 55=GBP/USD 15=GBP 10=236
in : 8=FIX.4.4 9=118 **35=V** 34=3 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=5 263=1 264=0 146=1 55=EUR/USD 15=EUR 10=022
in : 8=FIX.4.4 9=118 **35=V** 34=4 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=7 263=1 264=0 146=1 55=USD/SGD 15=USD 10=011
in : 8=FIX.4.4 9=119 **35=V** 34=5 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=10 263=1 264=0 146=1 55=USD/TRY 15=USD 10=088
out: 8=FIX.4.4 9=264 **35=i** 34=2 49=XCxxx 52=20151109-20:20:33.240 56=Q01 **117=1** 296=1 302=3 295=4 299=0 106=1 134=1000000 135=1000000 188=1.51218 190=1.51223 299=1 134=500000 135=50000 188=1.51218 190=1.51223 299=2 135=500000 190=1.51225 299=3 135=2000000 190=1.51226 10=203

in : 8=FIX.4.4 9=83 **35=b** 34=27 49=Q01 52=20151109-20:20:33.244 56=XCxxx **117=1** 10=202

in : 8=FIX.4.4 9=120 **35=V** 34=13 49=Q01 52=20151109-20:20:33.253 56=XCxxx 262=121 263=1 263=1 264=0 146=1 55=AED/USD 15=AED 10=099
out: 8=FIX.4.4 9=104 **35=Y** 34=6 49=XCxxx 52=20151109-20:20:33.253 56=Q01 58=symbol not found 262=121 10=010
out: 8=FIX.4.4 9=436 **35=i** 34=7 49=XCxxx 52=20151109-20:20:33.253 56=Q01 296=2 302=43 295=4 299=0 106=1 134=1000000 135=50000 188=186.129 190=186.14 299=1 106=1 134=500000 135=1000000 188=186.127 190=186.141 299=2 135=500000 190=186.141 299=3 135=3000000 190=186.143 302=47 295=4 299=0 106=1 134=500000 135=1000000 188=0.70516 190=0.70517 299=1 106=1 134=1000000 135=2000000 188=0.70514 190=0.70518 299=2 106=1 134=50000 188=0.70514 299=3 106=1 134=2000000 188=0.70513 10=109

New Order Single

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=D
11	ClOrdID	Y	Must be unique identifier sent by the client. Used for response
1	Account	Y	Account ID as provided by PrimeXM
55	Symbol	Y	Symbol to trade on
15	Currency	N	The dealt currency. Side and OrderQty refer to the dealt currency. Defaults to the base currency of the symbol
54	Side	Y	Side of order in reference to tag 15: 1 = Buy 2 = Sell
38	OrderQty	Y	The order amount in reference to tag 15
40	OrdType	Y	Type of order: 1 = Market 2 = Limit 3 = Stop
44	Price	C	Conditional if tag 40=1, required if tag 40=2 or tag 40=3
110	MinQty	N	Minimum accepted fill size. Defaults to 0.0 $0.0 <= x <= OrderQty$ If MinQty = OrderQty (tag #38) then the trade will either be fully filled or rejected. If MinQty is set to x, with $0.0 < x < OrderQty$, then the trade can be partially filled in multiple deals, each deal not smaller than x.
10000	ttl	N	Time in Milliseconds an open order will stay active in the system. As the ttl expires the remaining amount of an open order will be cancelled and the order will be closed. The ttl can be any integer value >= 0;

10001	deviation	N	Double value. Accepted deviation from the price submitted in tag 44. Only applicable if 40=2. Defaults to 0.0. Setting this value to 0.00002 for a sell EURUSD limit order would allow for execution on prices as low as 0.2 pips below the specified price. The preferred mode of operation for limit orders is to set tag 44 at current market price and use tag 10001 to define a specific slippage acceptance
115	OnBehalfOfCompID	N	String value. Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field.
116	OnBehalfOfSubID	N	String value. Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party
526	SecondaryClOrdID	N	String value. Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system.
527	SecondaryExecID	N	String value. Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.
60	TransactTime	Y	Timestamp of order request
	Standard Trailer	Y	

New Order Single Example

8=FIX.4.4 9=197 **35=D** 49=T01 56=XCxxx 34=22989 52=20151105-06:40:48.723 115=32155137 11=12345W 1=5629910 55=EUR/USD 54=1 38=250000 44=1.08666 40=2 10000=300 60=20151105-06:40:48.723 10=128

Order Cancel Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=F
11	ClOrdID	Y	Must be unique identifier sent by the client, the same as the value of tag 11 in the New Order Single message originally sent by the client

Order Cancel Request Example

8=FIX.4.4 9=67 **35=F** 34=10987 49=T003 52=20151029-11:16:50.014 56=XCxxx 11=2025301 10=233

Order Status Request

Tag	Field name	Req'd	Comments

	Standard Header	Y	MsgType=H
11	ClOrdID	Y	Must be unique identifier sent by the client, the same as the value of tag 11 in the New Order Single message originally sent by the client

Order Status Request Example

8=FIX.4.4 9=67 **35=H** 34=10987 49=T003 52=20151029-11:16:50.014 56=XCxxx 11=2025301 10=233

Execution Report

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=8
11	ClOrdID	Y	Must be unique identifier sent by the client. Used for response
17	ExecID	Y	Unique identifier of execution message; will be set to "0" for ExecType(150) not "F"
150	ExecType	Y	The execution report's type. 0 = New 4 = Canceled 8 = Rejected F = Trade I = Order Status
55	Symbol	Y	
54	Side	Y	Side of order 1 = Buy 2 = Sell
38	OrderQty	Y	Quantity ordered
110	MinQty	Y	Minimum quantity ordered
40	OrdType	Y	1 = Market 2 = Limit 3 = Stop
15	Currency	Y	Dealt currency
44	Price	C	Requested price
37	OrderID	N	PrimeXM XCore order ID

39	OrdStatus	Y	Current order state. 0 = New 1 = Partially filled 2 = Filled 4 = Canceled 8 = Rejected In the case of replies to New Order Single messages, an Execution Report message with OrdStatus "New" (39 = 0) will always be followed by another order state. OrdStatus "Partially filled" will be followed by either "Filled" or "Canceled". "Filled", "Canceled" and "Rejected" are final order states. In the case of replies to Order Status Request messages, the Execution Report message (will have type ExecType = I) will reply with OrdStatus "New" (39 = 0) if the requested order is currently being processed. If the order is not currently being processed by the system, the Execution Report message will reply with OrdStatus "Rejected" (39 = 8).
32	LastQty	C	Quantity of this fill. Set when 150=F
31	LastPx	C	Price of this fill. Set when 150=F
151	LeavesQty	C	Remaining quantity open for execution
14	CumQty	C	Cumulative quantity executed
6	AvgPx	C	Average price of executed quantity
64	SettlDate	C	ValueDate of execution. Set when 150=F (when an actual fill took place)
58	Text	Y	Free format text string
60	TransactTime	C	Time the transaction represented by this ExecutionReport occurred
	Standard Trailer	Y	

Execution Report Example

8=FIX.4.4 9=234 **35=8** 34=11067 49=XCxxx 52=20151029-12:08:20.030 56=T01 6=1.09493 11=2025301 14=10000 15=EUR 17=79407_0_0 31=1.09493 32=10000 37=79407 38=10000 39=2 40=2 44=1.095 54=1 55=EUR/USD 60=20151029-12:08:20.030 64=20151102 110=0 150=F 151=0 10=166

Full Order Execution Example

Filled order:

in : 8=FIX.4.4 9=198 **35=D** 49=T01 56=XCxxx 34=12183 52=20151029-14:30:35.809 115=CLIENT 11=12345 1=5629910 55=GBP/AUD 54=1 38=2000 44=2.15843 40=2 10000=300 60=20151029-14:30:35.809 10=207
out: 8=FIX.4.4 9=221 **35=8** 34=14285 49=XCxxx 52=20151029-14:30:35.843 56=T01 11=12345 14=0.0 15=GBP 37=7570913 38=2000 39=0 40=2 44=2.15843 54=1 55=GBP/AUD 60=20151029-14:30:35.843 110=0 150=0 151=2000 526=n/a 10=242
out: 8=FIX.4.4 9=293 **35=8** 34=14286 49=XCxxx 52=20151029-14:30:35.849 56=T01 6=2.15543 11=12345 14=2000 15=GBP 17=7570913_0_0 31=2.15543 32=2000 37=7570913 38=2000 **39=2** 40=2 44=2.15843 54=1 55=GBP/AUD 60=20151029-14:30:35.849 64=20151102 76=broker_live_feed 110=0 150=F 151=0 526=n/a 10=209

Rejected order:

in : 8=FIX.4.4 9=194 **35=D** 49=T01 56=XCxxx 34=12290 52=20151029-14:31:39.811
115=CLIENT 11=12345 1=5629910 55=XPT/USD 54=1 38=2 44=1026.5 40=2 10000=300
60=20151029-14:31:39.811 10=022
out: 8=FIX.4.4 9=195 **35=8** 34=14516 49=XCxxx 52=20151029-14:31:39.845 56=T01 11=12345 14=0.0
38=2 **39=8** 40=2 44=1026.5 54=1 55=XPT/USD 58=reject: eur conversion not found 150=8 151=0.0 10=201

Partial fill:

in : 8=FIX.4.4 9=201 **35=D** 49=T01 56=XCxxx 34=12181 52=20151029-14:30:34.357 115=CLIENT
11=12345 1=5629910 55=EUR/USD 54=2 38=1000000 44=1.09443 40=2 10000=300
60=20151029-14:30:34.357 10=077
out: 8=FIX.4.4 9=227 **35=8** 34=14280 49=XCxxx 52=20151029-14:30:34.456 56=T01 11=12345 14=0.0
15=EUR 37=7570908 38=1000000 39=0 40=2 44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.456
110=0 150=0 151=1000000 526=n/a 10=044
out: 8=FIX.4.4 9=305 **35=8** 34=14281 49=XCxxx 52=20151029-14:30:34.459 56=T01 6=1.09743 11=12345
14=150000 15=EUR 17=7570908_0_0 31=1.09743 32=150000 37=7570908 38=1000000 **39=1** 40=2
44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.459 64=20151102 76=broker_live_feed 110=0
150=F 151=850000 526=n/a 10=058
out: 8=FIX.4.4 9=301 **35=8** 34=14282 49=XCxxx 52=20151029-14:30:34.459 56=T01 6=1.09742 11=12345
14=1000000 15=EUR 17=7570908_1_0 31=1.09742 32=850000 37=7570908 38=1000000 **39=2** 40=2
44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.459 64=20151102 76=broker_live_feed 110=0
150=F 151=0 526=n/a 10=108

Data Dictionary

- Download the data dictionary from here.

Support and FAQs

- For support or questions about the PrimeXM FIX Engine, please contact us via email
  to support@primexm.com. Please always visit our website www.primexm.com, for the most up to date
  contact information.