

NYSE Common Customer Gateway (CCG)

FIX Sample Messages Document

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1 **Introduction**

The following test cases are being provided to aid in your coding to NYSE CCG FIX 4.2. CCG FIX can vary slightly from standard FIX in several message types, namely Cancel Replace and Cancel Reduce tags 37 and 41. There are also several user tags in the 9000 series that contain information that could be valuable in your message and execution processing (eg. Tag 9579 ExpERCReferenceNumber – the newly expanded Activity ID). Please refer to the NYSE CCG/SDBK FIX Specification document (available from <http://www.nyse.com/content/publications/1043269645619.html>) for further clarification. Should you have any questions regarding NYSE CCG FIX, please contact Member Firm Services at firmtesting@nyx.com or 1-866-873-7422.

Please note:

In all of the following sample messages, the “Raw Message” displays the FIX tags in header, body, trailer format, whereas the tables display the FIX tags in numerical order.

Throughout this document, the use of **^A** in the Raw Messages represents a delimiter.

FIX tags 17 and 19 are now available in the new expanded format in both UAT and production per customer request (reference: http://www.nyse.com/pdfs/NYSETECH_INFOMEMO022609.pdf). Please contact Member Firm Services at firmtesting@nyx.com or 1-866-873-7422 to have this feature enabled.

Drop Copy recipients will receive copies of orders, cancel requests, cancel replace requests, execution reports, UR OUTs and/or Replaced messages depending upon the specific message types they have subscribed to. The messages contained in this document are exactly as they would appear on a drop copy session. CCG Drop Copy does not return order acknowledgements, pending cancels or pending replace messages.

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2 New Order Single + Acknowledgement

2.1 New Order Single

Brief		
BUY 100 CVS MKT DAY		
Raw Message		
8=FIX.4.2^A 9=145^A 35=D^A 34=4^A 49=ABC_DEFG01^A 52=20090323-15:40:29^A 56=CCG^A 115=XYZ^A 11=NF 0542/03232009^A 54=1^A 38=100^A 55=CVS^A 40=1^A 59=0^A 47=A^A 60=20090323-15:40:29^A 21=1^A 207=N^A 10=139^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	145	BodyLength
10	139	Checksum
11	NF 0542/03232009	ClOrdID
21	1	HandlInst
34	4	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090323-15:40:29	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090323-15:40:29	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

2.2 Order Acknowledgement

Raw Message

8=FIX.4.2^A 9=226^A 35=8^A 128=XYZ^A 34=4^A 49=CCG^A 56=ABC_DEFG01^A 52=20090323-15:40:35^A 55=CVS^A 37=NF 0542/03232009^A 11=NF 0542/03232009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090323-15:40:30^A 58=New order^A 30=N^A 207=N^A 47=A^A 10=149^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	226	BodyLength
10	149	Checksum
11	NF 0542/03232009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	4	MsgSeqNum
35	8	MsgType
37	NF 0542/03232009	OrderID
38	100	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090323-15:40:35	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090323-15:40:30	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	100	LeavesQty
207	N	SecurityExchange

3 Execution Report Examples

3.1 Full Fill Execution Report

Raw Message

8=FIX.4.2^A 9=378^A 35=8^A 128=XYZ^A 34=5^A 49=CCG^A 56=ABC_DEFG01^A 52=20090323-15:40:35^A 55=CVS^A 37=NF 0542/03232009^A 11=NF 0542/03232009^A 17=NF 0542/03232009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=25.4800^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090323-15:40:30^A 58=Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000008^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1243^A 9579=0000100001^A 9433=0034^A 29=1^A 63=0^A 9440=001001001^A 10=080^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	378	BodyLength
10	080	Checksum
11	NF 0542/03232009	ClOrdID
14	0	CumQty
17	NF 0542/03232009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.4800	LastPx
32	100	LastShares
34	5	MsgSeqNum
35	8	MsgType
37	NF 0542/03232009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090323-15:40:35	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text
Tag	Value	Tag Name

59	0	TimeInForce
60	20090323-15:40:30	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToComplID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1243	ContraTradeTime
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000008	DBKLinkID
9578	1	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.2 Partial Fill Followed by Full Fill (New Order Single)

Brief

SL 500 CVS MKT DAY

Raw Message

8=FIX.4.2^A 9=146^A 35=D^A 34=22^A 49=ABC_DEFG01^A 52=20090325-14:28:10^A 56=CCG^A
115=XYZ^A 11=NF 0568/03252009^A 54=2^A 38=500^A 55=CVS^A 40=1^A 59=0^A 47=A^A
60=20090325-14:28:10^A 21=1^A 207=N^A 10=197^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	146	BodyLength
10	197	Checksum
11	NF 0568/03252009	ClOrdID
21	1	HandlInst
34	22	MsgSeqNum
35	D	MsgType
38	500	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-14:28:10	SendingTime
54	2	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-14:28:10	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

3.3 Partial Fill

Brief

100 @25.4700 LvsQty 400

Raw Message

8=FIX.4.2^A 9=389^A 35=8^A 128=XYZ^A 34=27^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:28:10^A 55=CVS^A 37=NF 0568/03252009^A 11=NF 0568/03252009^A 17=NF 0568/03252009 001001001^A 20=0^A 39=1^A 150=1^A 54=2^A 38=500^A 40=1^A 59=0^A 31=25.4700^A 32=100^A 14=0^A 6=0^A 151=400^A 60=20090325-14:28:12^A 58=Partial Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000006^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1134^A 9579=0000100001^A 9433=0034^A 29=1^A 63=0^A 9440=001001001^A 10=251^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	389	BodyLength
10	251	Checksum
11	NF 0568/03252009	ClOrdID
14	0	CumQty
17	NF 0568/03252009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.4700	LastPx
32	100	LastShares
34	27	MsgSeqNum
35	8	MsgType
37	NF 0568/03252009	OrderID
38	500	OrderQty
39	1	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:28:10	SendingTime
54	2	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Partial Fill	Text
59	0	TimeInForce

Tag	Value	Tag Name
60	20090325-14:28:12	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToCompID
150	1	ExecType
151	400	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1134	ContraTradeTime
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000006	DBKLinkID
9578	1	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.4 Execution filling the order

Brief

400 @25.2800 LvsQty 0

Raw Message

8=FIX.4.2^A 9=379^A 35=8^A 128=XYZ^A 34=28^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:28:10^A 55=CVS^A 37=NF 0568/03252009^A 11=NF 0568/03252009^A 17=NF 0568/03252009 002002002^A 20=0^A 39=2^A 150=2^A 54=2^A 38=500^A 40=1^A 59=0^A 31=25.2800^A 32=400^A 14=0^A 6=0^A 151=0^A 60=20090325-14:28:12^A 58=Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000007^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=400^A 438=1134^A 9579=0000200002^A 9433=0034^A 29=1^A 63=0^A 9440=002002002^A 10=186^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	379	BodyLength
10	186	Checksum
11	NF 0568/03252009	ClOrdID
14	0	CumQty
17	NF 0568/03252009 002002002	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.2800	LastPx
32	400	LastShares
34	28	MsgSeqNum
35	8	MsgType
37	NF 0568/03252009	OrderID
38	500	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:28:10	SendingTime
54	2	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text
59	0	TimeInForce

Tag	Value	Tag Name
60	20090325-14:28:12	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	400	ContraTradeQty
438	1134	ContraTradeTime
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	002002002	ERCReferenceNumber
9483	000007	DBKLinkID
9578	1	BillingIndicator
9579	0000200002	ExpERCReferenceNumber

4 Cancel Message Samples

4.1 New Order Single

Brief

BUY 100 CVS LMT @24.47 DAY

Raw Message

8=FIX.4.2^A 9=155^A 35=D^A 34=17^A 49=ABC_DEFG01^A 52=20090325-14:26:15^A 56=CCG^A 115=XYZ^A 11=NF 0565/03252009^A 54=1^A 38=100^A 55=CVS^A 40=2^A 44=24.47^A 59=0^A 47=A^A 60=20090325-14:26:15^A 21=1^A 207=N^A 10=109^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	155	BodyLength
10	109	Checksum
11	NF 0565/03252009	ClOrdID
21	1	HandlInst
34	17	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	24.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-14:26:15	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-14:26:15	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

4.2 Simple Cancel

Raw Message

8=FIX.4.2^A 9=170^A 35=F^A 34=39^A 49=ABC_DEFG01^A 52=20090325-14:36:17^A 56=CCG^A 115=XYZ^A 41=NF 0565/03252009^A 37=NF 0565/03252009^A 11=NF 0569/03252009^A 54=1^A 38=100^A 55=CVS^A 60=20090325-14:36:17^A 207=N^A 10=228^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	170	BodyLength
10	228	Checksum
11	NF 0569/03252009	ClOrdID
34	39	MsgSeqNum
35	F	MsgType
37	NF 0565/03252009	OrderID
38	100	OrderQty
41	NF 0565/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-14:36:17	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-14:36:17	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

4.3 Simple Cancel Acknowledgement

Raw Message

8=FIX.4.2^A 9=235^A 35=8^A 128=XYZ^A 34=45^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:36:18^A 55=CVS^A 37=NF 0565/03252009^A 11=NF 0569/03252009^A 41=NF 0565/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=100^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-14:36:20^A 58=Cancel Pending^A 207=N^A 30=N^A 10=170^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	235	BodyLength
10	170	Checksum
11	NF 0569/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	45	MsgSeqNum
35	8	MsgType
37	NF 0565/03252009	OrderID
38	100	OrderQty
39	6	OrderStatus
41	NF 0565/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-14:36:18	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-14:36:20	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

4.4 Cancel Accept (UR OUT)

Raw Message

8=FIX.4.2^A 9=258^A 35=8^A 128=XYZ^A 34=46^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:36:18^A 55=CVS^A 37=NF 0565/03252009^A 11=NF 0569/03252009^A 41=NF 0565/03252009^A 17=0^A 20=0^A 39=4^A 150=4^A 54=1^A 38=100^A 40=2^A 44=24.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-14:36:20^A 58=UR OUT^A 30=N^A 47=A^A 207=N^A 29=1^A 10=185^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	258	BodyLength
10	185	Checksum
11	NF 0569/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	46	MsgSeqNum
35	8	MsgType
37	NF 0565/03252009	OrderID
38	100	OrderQty
39	4	OrderStatus
40	2	OrdType
41	NF 0565/03252009	OrigClOrdID
44	24.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:36:18	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	UR OUT	Text
59	0	TimeInForce
60	20090325-14:36:20	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToComplD
150	4	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5 Cancel Reduce Message Samples

5.1 New Order Single

Brief

BUY 1000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=157^A 35=D^A 34=103^A 49=ABC_DEFG01^A 52=20090325-15:08:17^A 56=CCG^A 115=XYZ^A 11=NF 0570/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:08:17^A 21=1^A 207=N^A 10=206^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	206	Checksum
11	NF 0570/03252009	ClOrdID
21	1	HandlInst
34	103	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:08:17	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:08:17	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

5.2 First Cancel Reduce Request

Brief		
LvsQty 900 CxlQty 100		
Raw Message		
8=FIX.4.2^A 9=190^A 35=F^A 34=105^A 49=ABC_DEFG01^A 52=20090325-15:08:50^A 56=CCG^A 115=XYZ^A 41=NF 0570/03252009^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 54=1^A 38=1000^A 55=CVS^A 60=20090325-15:08:50^A 207=N^A 9428=100^A 9429=900^A 10=128^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	190	BodyLength
10	128	Checksum
11	NF 0571/03252009	ClOrdID
34	105	MsgSeqNum
35	F	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
41	NF 0570/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:08:50	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	900	LeavesQty

5.3 First Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=112^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:08:50^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:08:50^A 58=Cancel Pending^A 207=N^A 30=N^A 10=247^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	247	Checksum
11	NF 0571/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	112	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0570/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:08:50	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5.4 First Cancel Reduce Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=113^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:08:50^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=900^A 60=20090325-15:08:50^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	206	Checksum
11	NF 0571/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	113	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0570/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:08:50	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	900	LeavesQty
207	N	SecurityExchange

5.5 Second Cancel Reduce Request

Brief

LvsQty 800 CxlQty 100

Raw Message

8=FIX.4.2^A 9=190^A 35=F^A 34=106^A 49=ABC_DEFG01^A 52=20090325-15:09:11^A 56=CCG^A 115=XYZ^A 41=NF 0570/03252009^A 37=NF 0570/03252009^A 11=NF 0572/03252009^A 54=1^A 38=1000^A 55=CVS^A 60=20090325-15:09:11^A 207=N^A 9428=100^A 9429=800^A 10=125^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	190	BodyLength
10	125	Checksum
11	NF 0572/03252009	ClOrdID
34	106	MsgSeqNum
35	F	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
41	NF 0570/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:09:11	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:09:11	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	800	LeavesQty

5.6 Second Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=114^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:09:12^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0572/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:09:12^A 58=Cancel Pending^A 207=N^A 30=N^A 10=248^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	248	Checksum
11	NF 0572/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	114	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0570/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:09:12	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:09:12	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5.7 Second Cancel Reduce Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=115^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:09:12^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0572/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=800^A 60=20090325-15:09:12^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	206	CheckSum
11	NF 0572/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	115	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0570/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:09:12	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:09:12	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	800	LeavesQty
207	N	SecurityExchange

6 Cancel Replace Message Samples

6.1 New Order Single

Brief		
BUY 1000 CVS LMT @25.47 DAY		
Raw Message		
8=FIX.4.2^A 9=157^A 35=D^A 34=117^A 49=ABC_DEFG01^A 52=20090325-15:14:27^A 56=CCG^A 115=XYZ^A 11=NF 0573/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:14:27^A 21=1^A 207=N^A 10=210^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	210	Checksum
11	NF 0573/03252009	ClOrdID
21	1	HandlInst
34	117	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:14:27	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:14:27	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.2 First Cancel Replace Request Changing Quantity

Brief

BUY 2000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=197^A 35=G^A 34=118^A 49=ABC_DEFG01^A 52=20090325-15:14:47^A 56=CCG^A 115=XYZ^A 11=Nf 0574/03252009^A 37=Nf 0573/03252009^A 41=Nf 0573/03252009^A 54=1^A 38=2000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:14:47^A 21=1^A 207=N^A 10=185^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	185	Checksum
11	Nf 0574/03252009	ClOrdID
21	1	HandlInst
34	118	MsgSeqNum
35	G	MsgType
37	Nf 0573/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	Nf 0573/03252009	OrigClOrdID
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:14:47	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:14:47	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.3 First Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=127^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:14:47^A 55=CVS^A 37=NF 0574/03252009^A 11=NF 0574/03252009^A 41=NF 0573/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:14:48^A 58=Replace Pending^A 207=N^A 30=N^A 10=114^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	237	BodyLength
35	8	MsgType
128	XYZ	DeliverToCompID
34	127	MsgSeqNum
49	CCG	SenderCompID
56	ABC_DEFG01	TargetCompID
52	20090325-15:14:47	SendingTime
55	CVS	Symbol
37	NF 0573/03252009	OrderID
11	NF 0574/03252009	ClOrdID
41	NF 0573/03252009	OrigClOrdID
17	0	ExecID
20	0	ExecTransType
39	E	OrderStatus
150	E	ExecType
54	1	Side
38	2000	OrderQty
40	2	OrdType
31	0	LastPx
32	0	LastShares
14	0	CumQty
6	0	AvgPx
60	20090325-15:14:48	TransactTime
58	Replace Pending	Text
207	N	SecurityExchange
30	N	LastMkt
10	114	Checksum

6.4 First Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=128^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:14:47^A 55=CVS^A 37=NF 0573/03252009^A 11=NF 0574/03252009^A 41=NF 0573/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:14:48^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=015^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	015	Checksum
11	NF 0574/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	128	MsgSeqNum
35	8	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0573/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:14:47	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:14:48	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

6.5 Second Cancel Replace Request Changing Price

Brief

BUY 2000 CVS LMT @25.46 DAY

Raw Message

8=FIX.4.2^A 9=197^A 35=G^A 34=119^A 49=ABC_DEFG01^A 52=20090325-15:15:04^A 56=CCG^A 115=XYZ^A 11=NF 0575/03252009^A 37=NF 0574/03252009^A 41=NF 0574/03252009^A 54=1^A 38=2000^A 55=CVS^A 40=2^A 44=25.46^A 59=0^A 47=A^A 60=20090325-15:15:04^A 21=1^A 207=N^A 10=176^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	176	Checksum
11	NF 0575/03252009	ClOrdID
21	1	HandlInst
34	119	MsgSeqNum
35	G	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
44	25.46	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:15:04	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.6 Second Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=129^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:15:04^A 55=CVS^A 37=NF 0575/03252009^A 11=NF 0575/03252009^A 41=NF 0574/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:15:05^A 58=Replace Pending^A 207=N^A 30=N^A 10=107^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	107	Checksum
11	NF 0575/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	129	MsgSeqNum
35	8	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090325-15:15:05	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

6.7 Second Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=130^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:15:04^A 55=CVS^A 37=NF 0574/03252009^A 11=NF 0575/03252009^A 41=NF 0574/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4600^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:15:05^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=254^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	254	Checksum
11	NF 0575/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	130	MsgSeqNum
35	8	MsgType
37	NF 0575/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
44	25.4600	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:15:05	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToComplD
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

6.8 Cancel Reduce followed by Cancel Replace

Brief

BUY 1000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=157^A 35=D^A 34=129^A 49=ABC_DEFG01^A 52=20090325-15:19:49^A 56=CCG^A 115=XYZ^A 11=NF 0576/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:19:49^A 21=1^A 207=N^A 10=234^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	234	Checksum
11	NF 0576/03252009	ClOrdID
21	1	HandlInst
34	129	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:19:49	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:19:49	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.9 Cancel Reduce Request

Brief

LvsQty 900 CxlQty 100

Raw Message

8=FIX.4.2^A 9=190^A 35=F^A 34=130^A 49=ABC_DEFG01^A 52=20090325-15:20:13^A 56=CCG^A
115=XYZ^A 41=Nf 0576/03252009^A 37=Nf 0576/03252009^A 11=Nf 0577/03252009^A 54=1^A
38=1000^A 55=CVS^A 60=20090325-15:20:13^A 1=1^A 207=N^A 9428=100^A 9429=900^A 10=130^A

Tag	Value	Tag Name
1	1	Account
8	FIX.4.2	BeginString
9	190	BodyLength
10	130	Checksum
11	Nf 0577/03252009	ClOrdID
34	130	MsgSeqNum
35	F	MsgType
37	Nf 0576/03252009	OrderID
38	1000	OrderQty
41	Nf 0576/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:20:13	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:20:13	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	900	LeavesQty

6.10 Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=141^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:14^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0577/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:20:15^A 58=Cancel Pending^A 207=N^A 30=N^A 10=000^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	000	Checksum
11	NF 0577/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	141	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0576/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:20:14	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:20:15	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

6.11 Cancel Reduce Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=142^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:14^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0577/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=900^A 60=20090325-15:20:15^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=215^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	215	Checksum
11	NF 0577/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	142	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:20:14	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:20:15	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	900	LeavesQty
207	N	SecurityExchange

6.12 Cancel Replace (changing quantity) of previously reduced order

Brief

BUY 2000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=197^A 35=G^A 34=131^A 49=ABC_DEFG01^A 52=20090325-15:20:32^A 56=CCG^A 115=XYZ^A 11=NF 0578/03252009^A 37=NF 0576/03252009^A 41=NF 0576/03252009^A 54=1^A 38=2000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:20:32^A 21=1^A 207=N^A 10=172^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	172	Checksum
11	NF 0578/03252009	ClOrdID
21	1	HandlInst
34	131	MsgSeqNum
35	G	MsgType
37	NF 0576/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:20:32	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:20:32	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.13 Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=143^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:33^A 55=CVS^A 37=NF 0578/03252009^A 11=NF 0578/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:20:34^A 58=Replace Pending^A 207=N^A 30=N^A 10=107^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	107	Checksum
11	NF 0578/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	143	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	2000	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:20:33	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090325-15:20:34	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

6.14 Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=144^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:33^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0578/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:20:34^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=007^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	007	Checksum
11	NF 0578/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	144	MsgSeqNum
35	8	MsgType
37	NF 0578/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:20:33	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:20:34	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

7 Trade Correction & Bust Message Samples

7.1 Price Correction (New Order Single)

Brief
BUY 100 PAC MKT DAY

Raw Message
8=FIX.4.2^A 9=158^A 35=D^A 34=49^A 49=ABC_DEFG01^A 52=20090402-18:11:47^A 56=CCG^A 57=4^A 115=XYZ^A 143=UR^A 11=N^A 0644/04022009^A 54=1^A 38=100^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:11:47^A 21=1^A 207=N^A 10=010^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	158	BodyLength
10	010	Checksum
11	NF 0644/04022009	ClOrdID
21	1	HandlInst
34	49	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090402-18:11:47	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090402-18:11:47	TransactTime
115	XYZ	OnBehalfOfCompID
143	UR	TargetLocationID
207	N	SecurityExchange

7.2 Price Correction (Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=227^A 35=8^A 128=XYZ^A 34=49^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:11:47^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090402-18:11:47^A 58=New order^A 47=A^A 207=N^A 30=N^A 10=194^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	227	BodyLength
10	194	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	49	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:11:47	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090402-18:11:47	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	100	LeavesQty
207	N	SecurityExchange

7.3 Price Correction (Execution)

Brief

100 @17.00 LvsQty 0

Raw Message

8=FIX.4.2^A 9=350^A 35=8^A 128=XYZ^A 34=68^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:20:08^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=17.00^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090402-18:20:06^A 58=Fill^A 76=8080^A 9433=8080^A 47=A^A 9579=0000100001^A 9440=001001001^A 382=1^A 375=VBL^A 337=0000^A 437=100^A 438=1420^A 63=0^A 29=1^A 207=N^A 30=N^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	350	BodyLength
10	206	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	17.00	LastPx
32	100	LastShares
34	68	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:08	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text

Tag	Value	Tag Name
59	0	TimeInForce
60	20090402-18:20:06	TransactTime
63	0	SettlmntTyp
76	8080	ExecBroker
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	VBL	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9433	8080	ExecutionInformation
9440	001001001	ERCReferenceNumber
9579	0000100001	ExpERCReferenceNumber

7.4 Price Correction of Previous Execution

Brief

100 @16.77 LvsQty 0

Raw Message

8=FIX.4.2^A 9=377^A 35=8^A 128=XYZ^A 34=69^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:20:29^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001002^A 20=2^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=16.77^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090402-18:20:28^A 47=A^A 9579=0000100002^A 9440=001001002^A 19=NF 0644/04022009 001001001^A 9704=0000100001^A 29=1^A 9425=5^A 382=1^A 375=VBL^A 337=0000^A 437=100^A 438=1420^A 63=0^A 207=N^A 30=N^A 10=091^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	377	BodyLength
10	091	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001002	ExecID
19	NF 0644/04022009 001001001	ExecRefID
20	2	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	16.77	LastPx
32	100	LastShares
34	69	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:29	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
59	0	TimeInForce

Tag	Value	Tag Name
60	20090402-18:20:28	TransactTime
63	0	SettlmntTyp
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	VBL	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9425	5	StatusResp
9440	001001002	ERCReferenceNumber
9579	0000100002	ExpERCReferenceNumber
9704	0000100001	PrevExpERCReferenceNumber

7.5 Trade Bust of Previous Execution

Brief

100 @16.77 LvsQty 100

Raw Message

8=FIX.4.2^A 9=397^A 35=8^A 128=XYZ^A 34=70^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:20:41^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001003^A 20=1^A 39=1^A 150=1^A 54=1^A 38=100^A 40=1^A 59=0^A 31=16.77^A 32=100^A 14=0^A 6=0^A 151=100^A 60=20090402-18:20:40^A 9579=0000100003^A 9440=001001003^A 382=1^A 375=VBL^A 337=0000^A 437=100^A 438=1420^A 76=8080^A 9433=8080^A 19=NF 0644/04022009 001001002^A 9704=0000100002^A 9425=1^A 47=A^A 63=0^A 29=1^A 207=N^A 30=N^A 10=004^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	397	BodyLength
10	004	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001003	ExecID
19	NF 0644/04022009 001001002	ExecRefID
20	1	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	16.77	LastPx
32	100	LastShares
34	70	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	1	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:41	SendingTime
54	1	Side
55	PAC	Symbol

Tag	Value	Tag Name
59	0	TimeInForce
60	20090402-18:20:40	TransactTime
63	0	SettlmntTyp
76	8080	ExecBroker
128	XYZ	DeliverToComplD
150	1	ExecType
151	100	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	VBL	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9425	1	StatusResp
9433	8080	ExecutionInformation
9440	001001003	ERCReferenceNumber
9579	0000100003	ExpERCReferenceNumber

8 CBS & BBSS Execution Message Samples

8.1 BBSS Execution (New Order Single)

Brief
BUY 1000 PAC MKT DAY

Raw Message
8=FIX.4.2^A 9=159^A 35=D^A 34=50^A 49=ABC_DEFG01^A 52=20090402-18:12:15^A 56=CCG^A 57=4^A 115=XYZ^A 143=UR^A 11=NF 0645/04022009^A 54=1^A 38=1000^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:12:15^A 21=1^A 207=N^A 10=044^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	159	BodyLength
10	044	Checksum
11	NF 0645/04022009	ClOrdID
21	1	HandlInst
34	50	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090402-18:12:15	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090402-18:12:15	TransactTime
115	XYZ	OnBehalfOfCompID
143	UR	TargetLocationID
207	N	SecurityExchange

8.2 BBSS Execution (New Order Acknowledgment)

Raw Message

8=FIX.4.2^A 9=229^A 35=8^A 128=XYZ^A 34=50^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:12:15^A 55=PAC^A 37=NF 0645/04022009^A 11=NF 0645/04022009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=1000^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=1000^A 60=20090402-18:12:15^A 58=New order^A 47=A^A 207=N^A 30=N^A 10=022^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	229	BodyLength
10	022	Checksum
11	NF 0645/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	50	MsgSeqNum
35	8	MsgType
37	NF 0645/04022009	OrderID
38	1000	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:12:15	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090402-18:12:15	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	1000	LeavesQty
207	N	SecurityExchange

8.3 BBSS Execution

Brief

1000 @17.00 LvsQty 0

Raw Message

8=FIX.4.2^A 9=451^A 35=8^A 128=XYZ^A 34=52^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:13:13^A 55=PAC^A 37=NF 0645/04022009^A 11=NF 0645/04022009^A 17=NF 0645/04022009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=1000^A 40=1^A 59=0^A 31=17.00^A 32=1000^A 14=0^A 6=0^A 151=0^A 60=20090402-18:13:11^A 58=Fill^A 76=0123^A 9433=0123^A 47=A^A 9579=0000100001^A 9440=001001001^A 382=4^A 375=FBC^A 337=0000^A 437=100^A 438=1413^A 375=P^A 337=0000^A 437=200^A 438=1413^A 375=DOT^A 337=0001^A 437=300^A 438=1413^A 375=SB^A 337=0000^A 437=400^A 438=1413^A 63=0^A 29=1^A 207=N^A 30=N^A 10=116^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	451	BodyLength
10	116	Checksum
11	NF 0645/04022009	ClOrdID
14	0	CumQty
17	NF 0645/04022009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	17.00	LastPx
32	1000	LastShares
34	52	MsgSeqNum
35	8	MsgType
37	NF 0645/04022009	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:13:13	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text

Tag	Value	Tag Name
59	0	TimeInForce
60	20090402-18:13:11	TransactTime
63	0	SettlmntTyp
76	0123	ExecBroker
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
337	0000	ContraTrader
337	0001	ContraTrader
337	0000	ContraTrader
375	FBC	ContraBroker
375	P	ContraBroker
375	DOT	ContraBroker
375	SB	ContraBroker
382	4	NoContraBrokers
437	100	ContraTradeQty
437	200	ContraTradeQty
437	300	ContraTradeQty
437	400	ContraTradeQty
438	1413	ContraTradeTime
438	1413	ContraTradeTime
438	1413	ContraTradeTime
438	1413	ContraTradeTime
9433	0123	ExecutionInformation
9440	001001001	ERCReferenceNumber
9579	0000100001	ExpERCReferenceNumber

8.4 BBSS Cancel Replace followed by Simple Cancel (New order Single)

Brief

BUY 100 MMM LMT @10 DAY

Raw Message

8=FIX.4.2^A 9=173^A 35=D^A 34=561^A 49=ABC_DEFG01^A 52=20090603-21:35:06^A
56=CCG^A 57=4^A 115=XYZ^A 143=ER^A 11=NF 0764/06032009^A 54=1^A 38=100^A
55=MMM^A 40=2^A 44=10^A 59=0^A 60=20090603-21:35:06^A 21=1^A 207=N^A 47=A^A
110=134^A 10=171^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	173	BodyLength
10	171	Checksum
11	NF 0764/06032009	ClOrdID
21	1	HandInst
34	561	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	10	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090603-21:35:06	SendingTime
54	1	Side
55	MMM	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090603-21:35:06	TransactTime
110	134	MinQty
115	XYZ	OnBehalfOfCompID
143	ER	TargetLocationID
207	N	SecurityExchange

8.5 BBSS Order Acknowledgement

Raw Message

8=FIX.4.2^A 9=234^A 35=8^A 128=XYZ^A 34=558^A 49=CCG^A 56=ABC_DEFG01^A 52=20090603-21:35:13^A 55=MMM^A 37=NF 0764/06032009^A 11=NF 0764/06032009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=2^A 44=10^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090603-21:35:13^A 58=New order^A 47=A^A 207=N^A 30=N^A 10=020^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	234	BodyLength
10	020	Checksum
11	NF 0764/06032009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	558	MsgSeqNum
35	8	MsgType
37	NF 0764/06032009	OrderID
38	100	OrderQty
39	0	OrderStatus
40	2	OrdType
44	10	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090603-21:35:13	SendingTime
54	1	Side
55	MMM	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090603-21:35:13	TransactTime
128	XYZ	DeliverToCompID

Tag	Value	Tag Name
151	100	LeavesQty

8.6 BBSS Cancel Replace

Brief

BUY 100 MMM LMT @11 DAY

Raw Message

8=FIX.4.2^A 9=205^A 35=G^A 34=563^A 49=ABC_DEFG01^A 52=20090603-21:35:53^A 56=CCG^A 57=4^A 115=XYZ^A 143=ER^A 11=Nf 0765/06032009^A 37=Nf 0764/06032009^A 41=Nf 0764/06032009^A 54=1^A 38=100^A 55=MMM^A 40=2^A 44=11^A 59=0^A 47=A^A 60=20090603-21:35:53^A 21=1^A 207=N^A 10=037^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	205	BodyLength
10	037	Checksum
11	Nf 0765/06032009	ClOrdID
21	1	HandlInst
34	563	MsgSeqNum
35	G	MsgType
37	Nf 0764/06032009	OrderID
38	100	OrderQty
40	2	OrdType
41	Nf 0764/06032009	OrigClOrdID
44	11	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090603-21:35:53	SendingTime
54	1	Side
55	MMM	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090603-21:35:53	TransactTime
115	XYZ	OnBehalfOfCompID
143	ER	TargetLocationID
207	N	SecurityExchange

8.7 BBSS Cancel Replace Acknowledgement (Pending Replace)

Raw Message

8=FIX.4.2^A 9=236^A 35=8^A 128=XYZ^A 34=560^A 49=CCG^A 56=ABC_DEFG01^A 52=20090603-21:36:00^A 55=MMM^A 37=NF 0765/06032009^A 11=NF 0765/06032009^A 41=NF 0764/06032009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=100^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090603-21:36:00^A 58=Replace Pending^A 207=N^A 30=N^A 10=040^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	236	BodyLength
10	040	Checksum
11	NF 0765/06032009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	560	MsgSeqNum
35	8	MsgType
37	NF 0765/06032009	OrderID
38	100	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0764/06032009	OrigClOrdID
49	CCG	SenderCompID
52	20090603-21:36:00	SendingTime
54	1	Side
55	MMM	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090603-21:36:00	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

8.8 BBSS Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=263^A 35=8^A 128=XYZ^A 34=561^A 49=CCG^A 56=ABC_DEFG01^A 52=20090603-21:36:08^A 55=MMM^A 37=NF 0765/06032009^A 11=NF 0765/06032009^A 41=NF 0764/06032009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=100^A 40=2^A 44=10.0000^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090603-21:35:59^A 58=Replaced^A 47=A^A 29=1^A 207=N^A 30=N^A 10=152^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	263	BodyLength
10	152	Checksum
11	NF 0765/06032009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	561	MsgSeqNum
35	8	MsgType
37	NF 0765/06032009	OrderID
38	100	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0764/06032009	OrigClOrdID
44	10.0000	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090603-21:36:08	SendingTime
54	1	Side
55	MMM	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090603-21:35:59	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToComplD
150	5	ExecType
151	100	LeavesQty
207	N	SecurityExchange

8.9 BBSS Simple Cancel of Replacement Order

Raw Message

8=FIX.4.2^A 9=183^A 35=F^A 34=567^A 49=ABC_DEFG01^A 52=20090603-21:37:06^A 56=CCG^A 57=4^A 115=XYZ^A 143=ER^A 41=NF 0765/06032009^A 37=NF 0765/06032009^A 11=NF 0767/06032009^A 54=1^A 38=100^A 55=MMM^A 60=20090603-21:37:06^A 1=1^A 207=N^A 10=093^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	183	BodyLength
10	093	Checksum
11	NF 0767/06032009	ClOrdID
34	567	MsgSeqNum
35	F	MsgType
37	NF 0765/06032009	OrderID
38	100	OrderQty
41	NF 0765/06032009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090603-21:37:06	SendingTime
54	1	Side
55	MMM	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
60	20090603-21:37:06	TransactTime
115	XYZ	OnBehalfOfCompID
143	ER	TargetLocationID
207	N	SecurityExchange

8.10 BBSS Simple Cancel Acknowledgement (Pending Cancel)

Raw Message

8=FIX.4.2^A 9=236^A 35=8^A 128=XYZ^A 34=565^A 49=CCG^A 56=ABC_DEFG01^A 52=20090603-21:37:13^A 55=MMM^A 37=NF 0765/06032009^A 11=NF 0767/06032009^A 41=NF 0765/06032009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=100^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090603-21:37:13^A 58=Cancel Pending^A 207=N^A 151=0^A 30=N^A 10=215^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	236	BodyLength
10	215	Checksum
11	NF 0767/06032009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	565	MsgSeqNum
35	8	MsgType
37	NF 0765/06032009	OrderID
38	100	OrderQty
39	6	OrderStatus
41	NF 0765/06032009	OrigClOrdID
49	CCG	SenderCompID
52	20090603-21:37:13	SendingTime
54	1	Side
55	MMM	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090603-21:37:13	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

8.11 BBSS Simple Cancel Accept (Canceled – UR OUT)

Raw Message

8=FIX.4.2^A 9=259^A 35=8^A 128=XYZ^A 34=566^A 49=CCG^A 56=ABC_DEFG01^A 52=20090603-21:37:20^A 55=MMM^A 37=NF 0765/06032009^A 11=NF 0767/06032009^A 41=NF 0765/06032009^A 17=0^A 20=0^A 39=4^A 150=4^A 54=1^A 38=100^A 40=2^A 44=11.0000^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090603-21:37:12^A 58=UR OUT^A 47=A^A 29=1^A 207=N^A 30=N^A 10=212^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	259	BodyLength
10	212	Checksum
11	NF 0767/06032009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	566	MsgSeqNum
35	8	MsgType
37	NF 0765/06032009	OrderID
38	100	OrderQty
39	4	OrderStatus
40	2	OrdType
41	NF 0765/06032009	OrigClOrdID
44	11.0000	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090603-21:37:20	SendingTime
54	1	Side
55	MMM	Symbol
56	ABC_DEFG01	TargetCompID
58	UR OUT	Text
59	0	TimeInForce
60	20090603-21:37:12	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToComplD
150	4	ExecType
151	0	LeavesQty
207	N	SecurityExchange

8.12 CBS Execution (e-Broker Handheld New Order Single)

Brief

BUY 100 PAC MKT DAY

Raw Message

8=FIX.4.2^A 9=154^A 35=D^A 34=57^A 49=ABC_DEFG01^A 52=20090402-18:15:40^A 56=CCG^A 115=XYZ^A 143=100^A 11=NF 0646/04022009^A 54=1^A 38=100^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:15:40^A 21=1^A 207=N^A 10=013^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	154	BodyLength
10	013	Checksum
11	NF 0646/04022009	ClOrdID
21	1	HandlInst
34	57	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090402-18:15:40	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090402-18:15:40	TransactTime
115	XYZ	OnBehalfOfCompID
143	100	TargetLocationID
207	N	SecurityExchange

8.13 CBS Execution (e-Broker Handheld New Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=196^A 35=8^A 128=XYZ^A 142=100^A 34=58^A 49=CCG^A 56=ABC_DEFG01^A 52=20090402-18:15:46^A 11=Nf 0646/04022009^A 6=0^A 14=0^A 17=0^A 20=0^A 31=0^A 32=0^A 37=Nf 0646/04022009^A 38=100^A 39=0^A 47=A^A 54=1^A 55=PAC^A 58=New order^A 150=0^A 207=N^A 30=N^A 10=019^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	196	BodyLength
10	019	Checksum
11	Nf 0646/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	58	MsgSeqNum
35	8	MsgType
37	Nf 0646/04022009	OrderID
38	100	OrderQty
39	0	OrderStatus
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:15:46	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
128	XYZ	DeliverToCompID
142	100	SenderLocationID
150	0	ExecType
207	N	SecurityExchange

8.14 CBS Execution (e-Broker Handheld Execution)

Brief

100 @17 LvsQty 0

Raw Message

8=FIX.4.2^A 9=326^A 35=8^A 128=XYZ^A 142=100^A 34=60^A 49=CCG^A 56=ABC_DEFG01^A
52=20090402-18:16:29^A 6=0^A 14=0^A 17=NF 0646/04022009 001001001^A 20=0^A 31=17^A
32=100^A 37=NF 0646/04022009^A 38=100^A 39=2^A 54=1^A 55=PAC^A 150=2^A 151=0^A 11=NF
0646/04022009^A 30=N^A 40=1^A 47=A^A 59=0^A 60=20090402-18:16:17^A 76=0100^A 207=N^A
382=1^A 375=A^A 337=234^A 437=100^A 438=141615^A 9579=0000100001^A 9440=001001001^A
10=132^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	326	BodyLength
10	132	Checksum
11	NF 0646/04022009	ClOrdID
14	0	CumQty
17	NF 0646/04022009 001001001	ExecID
20	0	ExecTransType
30	N	LastMkt
31	17	LastPx
32	100	LastShares
34	60	MsgSeqNum
35	8	MsgType
37	NF 0646/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:16:29	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG01	TargetCompID
59	0	TimeInForce

Tag	Value	Tag Name
76	0100	ExecBroker
128	XYZ	DeliverToComplID
142	100	SenderLocationID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	234	ContraTrader
375	A	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	141615	ContraTradeTime
9440	001001001	ERCReferenceNumber