



FIX Orders Specification

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1 Introduction

1.1 Purpose

The purpose of this document is to present in detail the Financial Information eXchange (FIX) protocol subset used by the Currenex Executable Streaming Prices (ESP) service.

The Currenex FIX offering supports automated FX rate price streams, order entry, and order execution on the Currenex FXTrades platform.

This document describes the Currenex ESP and FIX offerings and provides a detailed description of the supported FIX streaming message set.

1.2 Executable Streaming Prices (ESP)

ESP enables market participants (MPs), such as corporations, managed funds, etc., to trade on real-time streaming foreign exchange (FX) rates provided by market makers (MMs).

Currenex FIX Maker ESP extends the existing ESP service, enabling MMs to stream market rates to multiple MPs via FIX that can be directly executed. MPs can also submit orders to be matched against these rates by the Currenex matching engine.

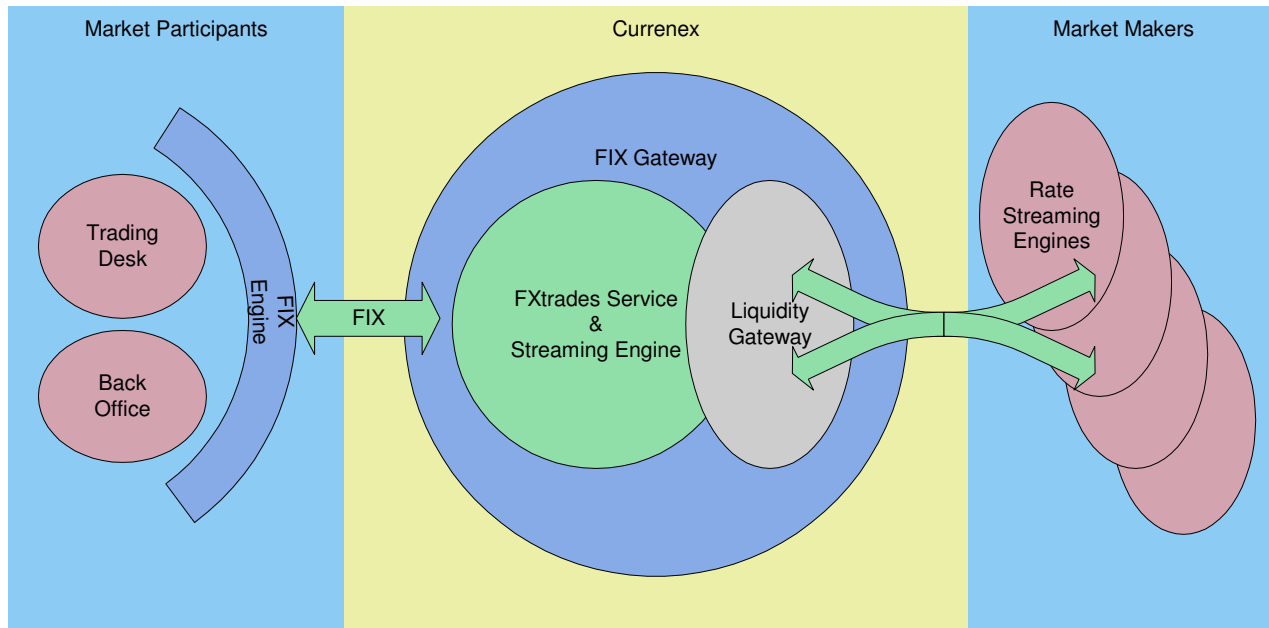
The end result is increased market liquidity and cost saving efficiencies for both MMs and MPs.

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**Figure 1: Currenex FIX Architecture.****Confidentiality Notice:**

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2 Product Offering

2.1 Supported Order Types

Currenex supports the following orders types. Refer to Section 6 for a complete description of each.

- **Market**

a simple order to buy or sell immediately executed at the best price currently available in the system.

- **Limit**

a simple order executed when a specific price is met.

- **Iceberg**

a limit order that restricts the amount of the order shown to other users.

- **Stop-Loss**

a market order whose activation is dependent upon a specific price level being reached or surpassed. E.g., a stop-loss order to buy becomes a market order in the system when the market rate is at or above the stop price, while a stop-loss order to sell becomes a market order in the system when the market rate is at or below the stop price.

- **Stop-Limit**

an order, that combines features of a stop order and a limit order. Once a stop prices is reached, the stop-limit order becomes a limit order.

- **Pegged**

a simple order fixed or held to a specified target rate, typically the bid or offer rate. It follows the market rate relative to the target rate without needing to be constantly modified.

- **One Cancels the Other (OCO)**

a complex order comprising simultaneous active take profit and a stop-loss legs linked so if one leg is fully executed, the other is automatically cancelled. Only one leg can ever be fully executed. The total fills on both legs can never exceed the total amount of the original order.

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- **If-Done**

a two legged complex order in which the entry of a take profit or stop-loss order in to the market is conditional upon a stop-loss, stop-limit, or limit order being executed.

- **If-Done OCO**

a three legged complex order in which the entry of an OCO in to the market is conditional upon a stop-loss, stop-limit, or limit order being executed.

2.2 Other features

2.2.1 Partial Fills

Except for orders with the Fill or Kill (FOK) expiry type, all submitted orders have the partial fill flag enabled. The MinQty (110) tag can be used to eliminate partial fills on other order types.

2.2.2 Order Expiry Types

Valid order expiry types are described in the following table.

All times should be in Greenwich Mean Time (GMT).

Expiry Condition	Description
Good Till Cancel (GTC)	Orders with this expiry setting remain open and active until either executed or explicitly canceled by the client.
Immediate or Cancel (IOC)	The order is compared against the entire Currenex book. If no match is found, the order or remaining portions not immediately filled are canceled. Similar to the Fill or Kill (FOK) expiry type, except partial fills are possible.
Good Till Date/Time	The submitting client explicitly specifies the date and time at which an order is to

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Expiry Condition	Description
	be expired if not already executed. If only the date is specified, the system defaults the time to be 23:59:59 GMT.
Day	Orders with this expiry type that have not been executed will be expired by the system at the end of the Currenex system day on which they were entered.
Fill or Kill	The order is compared against the entire Currenex book. If no match is found or if the order cannot be executed in its entirety, it is canceled. Similar to the IOC expiry type except partials fills are not allowed.
Good For Seconds	Allows the placing of an order that is valid for a specific number of seconds after the time it is received by Currenex. Once the specified seconds have passed, if the order has not been executed, it is automatically expired by Currenex.

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2.2.3 Order Modification

A MP can update or cancel its outstanding orders.

Order parameters such as quantity and expiry can be amended on an outstanding order without having to cancel and resubmit the order.

Clients can cancel an outstanding order. Only the outstanding amount can be canceled on an order that has been partially filled. Cancel requests can be rejected by the system if the order is currently being processed.

2.2.4 Market Minimum

The Currenex trading service maintains a market minimum.

Orders entered for amounts less than this market minimum shall be rejected.

After a partial fill or series of partial fills, an outstanding amount that falls below the market minimum will be canceled directly by Currenex.

Currenex treats orders with residuals amounts for less than or equal to one unit in either currency, i.e., tag 151 LeavesQty <= one (1) currency unit, as completely filled. Attempts to cancel these orders will be rejected, since they will no longer be active.

Clients will be notified before any change in the market minimum is put into effect.

2.2.5 Supported Currency Pairs

Currenex supports direct and cross currency pairs. For a complete list of supported currency pairs for ESP, contact your Currenex account representative.

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3 Connectivity

MMs and MPs can connect to the Currenex FIX Gateway via the Public Internet, financial extranets or a private network. Currenex must approve connectivity through all network vendors prior to circuits being ordered. The use of SSL is optional for connections established over private networks or Extranets.

- **Public Internet**

Clients can connect to the Currenex FIX Gateway over the Public Internet. A Secure Socket Layer (SSL) channel must be used to ensure privacy, security and data integrity. The Currenex server certificates are signed by established Certificate Authorities and are available online for verification. Currenex maintains large connections via diverse local access carriers to several major backbone providers to ensure high performance and high availability.

- **Extranets**

Extranets provide Currenex customers a cost effective and highly reliable connectivity mechanism. Extranet providers have established redundant connectivity into the Currenex datacenters. Throughput, routing, latency, security and failover is closely monitored and tested regularly. Extranets are able to install on-net services quickly due to pre-provisioned connections. Currenex supports the following extranet providers: Radianz, SFTI and Yipes.

- **Private Networks**

For extremely rare cases where private network connectivity is necessary, Currenex supports this option. Clients are required to order two private lines or Ethernet private lines from two different client locations to two Currenex points of presence. Ethernet Private Line service (EPLM) is the preferred connectivity type for this service. The provisioning interval for this method is typically 90 days.

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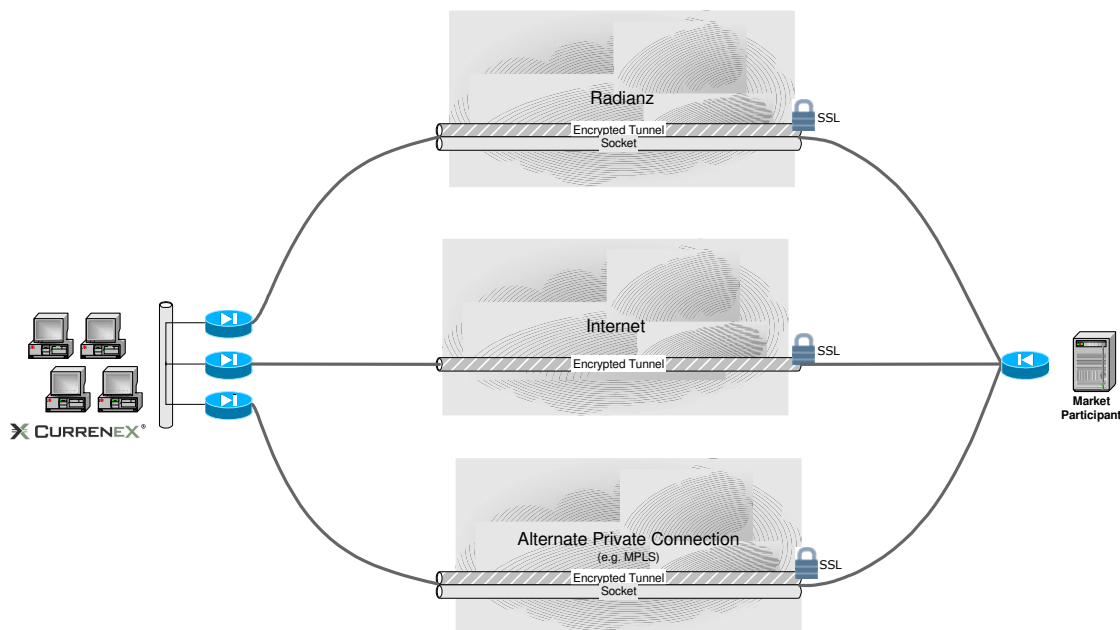


Figure 2: Available Network Connection Options for Currenex FIX Users.

3.1 Account Types

Currenex provides two distinct connections for MPs to receive rates and submit orders:

1. Stream

Used to request and receive market data.

2. Orders

Used to place orders against market data on the Currenex FIX Gateway. All Execution Reports are sent back to an MP on this connection.

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To receive streams and to send orders and receive fills, MPs must make two connections.

The orders connection requires sequence numbers to be persisted throughout the day. The prior inbound and outbound sequence number must be preserved after intraday reconnects. They must be reset to one (1) each night. Refer to the Nightly Sequence Number Reset section for more details.

The streaming connection is not persisted. Any reconnection must be made with the inbound and outbound sequence numbers set to one (1).

3.2 Secure Sockets Layer (SSL) Tunneling

Secure Sockets Layer (SSL) is required when the public Internet is used to access the FIX Gateway. Its use is optional for users connecting across private networks. Any SSL implementation that supports SSL V3 with mutual authentication can be used.

If SSL support is not available in a MPs FIX implementation, Currenex recommends Stunnel, an open-source implementation used widely as an SSL proxy tool. Refer to <http://www.stunnel.org> for more information.

Currenex issues digital certificates for its integration and production environments. Initial connectivity and testing can be performed without SSL, but prior to going live, SSL connectivity must be tested.

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3.3 Nightly Sequence Number Reset

The Currenex FIX Gateway service is offline each weekday from 17:00:00 EST/EDT until 17:05:00 EST/EDT. During this time, Currenex resets the FIX sequence number for all FIX service connections.

After 17:05:00 EST/EDT, the Currenex FIX Gateway service expects the initial message from each client reconnecting to have a sequence number equal to one (1). Currenex will reply to this with an outbound message with a sequence number also equal to one (1).

Prior to the FIX Gateway service being shutdown, all connected FIX trade clients will be sent tag 340, `TradSesStatus = 5`, to indicate the sequence number reset process is about to occur. Once received, users will be unable to send new orders or replace outstanding orders, but can cancel outstanding orders. Currenex will send updates to outstanding orders; e.g., fills, cancels, etc, that occur.

Currenex will then send a Logout message to disconnect all active client sessions. Upon receiving the Logout message, a client should disconnect. Upon reconnecting to the Currenex FIX Gateway, the inbound and outbound sequence numbers should be reset to one (1).

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4 Currenex FIX Service Password

The Currenex FIX service requires users connecting via the FIX protocol to present a password as part of the logon message. To successfully connect, a user needs to set the password field, FIX tag 554, to the valid password for the SenderCompId (49) specified. Note that tag 554 is a Currenex customized tag.

A logon message containing an invalid password shall be rejected. The Currenex response to a valid logon message will not contain tag 554. Simple successful logon messages exchanged between a client and Currenex are in the tables below.

Table 1: Sample Client Logon Message

```
<1 Logon (8=FIX.4.2
9=85
35=A
34=1
49=<logon_id>
52=20070807-19:57:55.703
56=CNX
98=0
108=10
141=Y
554=<password>
10=202 )
```

Table 2: Sample Currenex Logon Response

```
>1 Logon (8=FIX.4.2
9=72
35=A
49=CNX
56=<logon_id>
34=1
52=20070807-19:57:48.717
108=10
141=Y
98=0
10=123 )
```

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4.1 FIX Password Rules and Support

A password can be reset by its user at anytime by sending the appropriate UserRequest. See Section 6.

An expired password must be reset before trading can begin. A trading session status will be sent indicating the password needs to be reset, tags 340=1 and 58="Password Reset is Required." Until the password is reset, all further application messages will be rejected by the Currenex FIX gateway.

An account is locked after four (4) invalid logon attempts. A locked account must be unlocked by the Currenex support desk before a user can proceed to logon again.

4.2 Password FIX Message Flow Diagrams

This section shows sample message workflow for invalid, valid, and valid but expired password logon attempts.

4.2.1 Logon with Incorrect Password



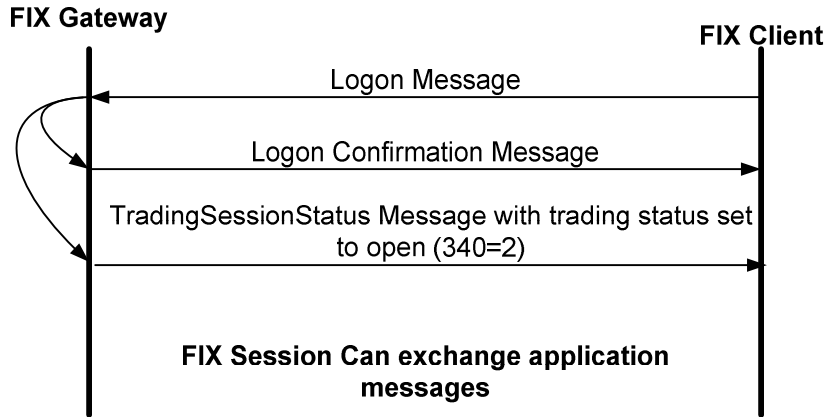
4.2.2 Logon with a Valid Password

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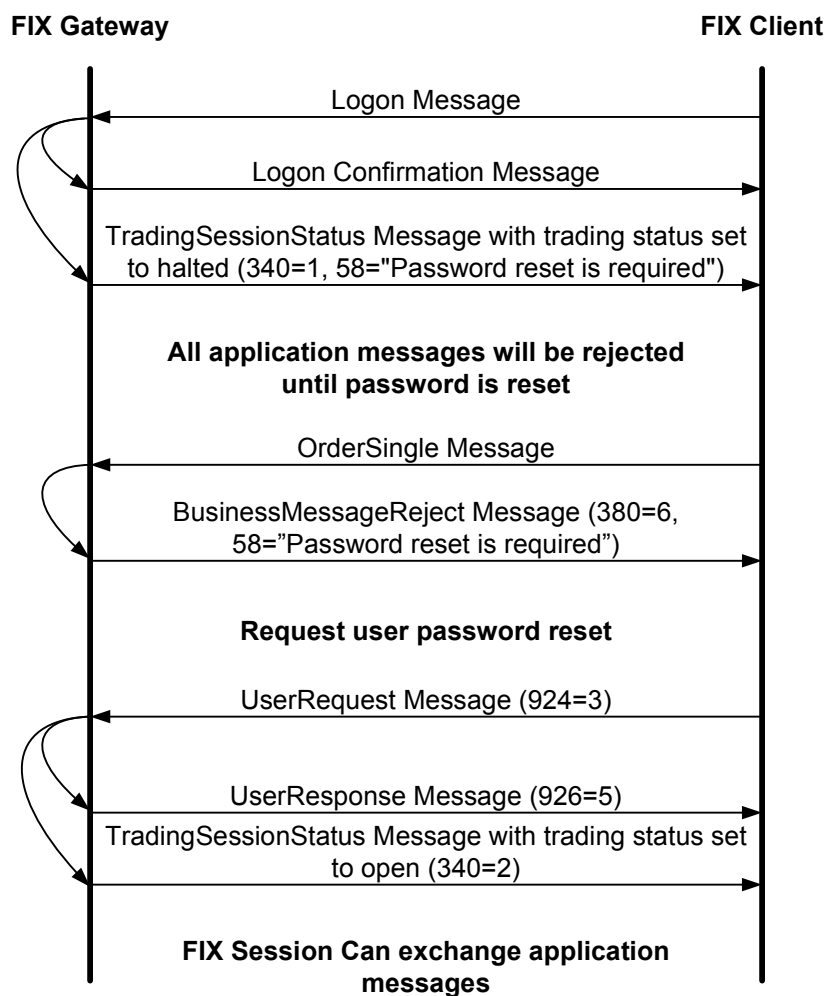
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4.2.3 Logon Using an Expired Password Followed by a Password Reset

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5 Supported Messages

The Currenex FIX specification supports FIX version 4.2 messaging.

The following convention is used in this document to indicate message direction:

- In – a message sent to Currenex
- Out – a message sent by Currenex.
- In/Out – a message that can be sent to or from Currenex

Available fields, requirements, values and their associated meanings are documented in the [Message Details](#) section.

5.1 Session Messages

Session messages establish, maintain and terminate a Currenex connection.

- Logon – (In) message sent to initiate a FIX session to Currenex. The Logon message establishes the communication session, authenticates the connecting client, and initializes the message sequence number.
- Heartbeat – (In/Out) message sent by Currenex during periods of application inactivity to ensure connection validity. The receiving party should always respond with a heartbeat message.
- Resend Request – (In/Out) request that certain messages be resent. Often used when gaps are detected in the sequence numbering, when a message is lost, or during the initialization process.
- Test Request – (In/Out) used to verify session connectivity and to synchronize sequence numbers. The receiving party should always respond with a heartbeat message.
- Logout – (In) signals the normal termination of the trading session. A session terminated without a Logout message will be considered an abnormal condition. The Currenex FIX gateway treats a MP as logged out whenever the communication session is dropped.

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5.2 Application Messages

Once a proper session is established, MPs use application messages to receive market rates, to submit orders, and to receive executions reports.

Refer to the [Message Details](#) section beginning on page 47 for descriptions of individual messages.

In all messages, the symbol field refers to a foreign exchange (FX) currency pairs, e.g., EUR/USD.

Currenex follows the International Organization for Standardization (ISO) currency pair symbol convention of BASE/TERM or CCY1/CCY2. Rates are expressed as one (1) unit of a quoted or BASE currency in units of the quoting or TERM currency. E.g., EUR/USD rate = 1.2000 means 1.2000 units of USD per one (1) unit of EUR.

- **Trading Session Status – (Out)** application message sent from Currenex to a MP indicating the trading session is fully initialized. A MP should not send application messages until it receives this message with a TradSesStatus of Open. A MP shall receive a Business Message Reject for any application messages sent prior to receiving this message.
- **Business Message Reject – (Out)** application message sent in response to any application level message that cannot be replied to with a normal matching response message. For example, Currenex sends it when an application level message is received prior to a Trading Session Status message having been sent.

Also sent when a request message is received during non-Currenex trading hours. For a schedule of non-trading hours, please contact your Currenex member service representative.

- **Market Data Request – (In)** message is used to subscribe/unsubscribe to FX rate information. Only supported request type is snapshot plus updates. MPs can request best-price or aggregated instrument view. Each request message must contain one requested instrument type. Repeating instrument (currency pair) requests are not supported at this time.
- **Market Data Request Reject – (Out)** message sent to an MPs to indicate a Market Data Request message cannot be processed. For example, do to the system being down, no permission, or system off hours.

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Currenex FIX Orders Specification

- Market Data (Incremental Refresh) – (Out) message sent in response to a Market Data Request message. Contains rate entries for one currency pair only. Can contain a best price bid and offer entry or show an aggregated content of the book where the total number of quotes is shown, but the sizes are aggregated into a single entry for all equal prices.
- New Order (Single) – (In) message sent by the MP to input an order into the Currenex trading system. Refer to the [Product Offering](#) section for supported order types.
- Execution Report – (Out) message returned to a MP in response to a New Order, the completion of an order, the partial fill of an order, an order cancel request or an order status request. In each case, the Execution Report will show the current state of the order in question.
- Order Replace Request – (In) message MP sends to amend an outstanding order. Only open orders that can be replaced will be honored. An Order Cancel Reject message will be sent if the requested order cannot be replaced. An Execution Report with the appropriate *execution type* will be immediately sent for all other conditions.
- Order Cancel Request – (In) message MP sends to cancel a particular order. If an order has been partially filled, only the outstanding amount can be cancelled.
- Order Cancel Reject – (Out) message sent when the request to cancel an order cannot be processed. E.g., rejection due to technical issues, setup issues, or if the order has already been filled.
- Order Status Request – (In) message requesting status on a specified order. Replied to by Currenex with an Execution Report. This message can also be used to request all outstanding/open orders for a particular user, in which case, a List Status message is returned.
- List Status – (Out) message Currenex sends reporting all outstanding/open orders for a particular user in response to an Order Status Request message.

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6 Message Workflow

6.1 General Workflow

Before a MP can send messages to Currenex, it must first successfully logon and receive a Trading Session Status message with TradSesStatus (340) = 2, Open. Though normally received immediately after logon, if the MP's previous session terminated abnormally, a few seconds delay can be encountered while cleanup operations are performed.

Currenex will respond to any application level messages received prior to its having sent a Trading Session Status message with a Business Message Reject.

The following codes are used to indicate trading level errors and can appear in the BusinessRejectReason field:

- 0 – Other
- 1 – Unknown ID
- 2 – Unknown Security
- 3 – Unsupported message type
- 4 – Application not available
- 5 – Conditionally required field missing

6.2 Market Data Feed Messages

As illustrated in Figure 3 below, a MP makes a request for a Currenex rate stream by sending a Market Data Request message.

Each Market Data Request message should include only one currency pair or instrument. Requests for repeated groups of instruments are not supported.

Market Participant	Direction	Message info	Currenex
Subscribe to Market Data			
submits market data request to Currenex	--->	Market Data Request (263=1)	Receives the MP's market data request

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	<---	MarketDataRequestReject - if request failed, or MarketDataIncrementalRefresh - continuously sends new prices	validates the market data request; if it fails, will send a reject message; otherwise, it streams market data updates
Unsubscribe from Market Data			
submits market data request	--->	Market Data Request (263=2)	stops sending market data

Figure 2: Market data workflow

The results returned depend on the request format. The following list is of possible Market Data Request message types and field values:

SubscriptionRequestType (263)

- 1 – Snapshot and updates: a subscription to the Market Data message until it is either unsubscribed or the session is disconnected.
- 2 – Disable request: a unsubscribe request type that stops all market data feeds for the specified symbol.

MarketDepth (264)

- 0 – Full book: All entries in the book are delivered to the customer aggregated. Customer is required to update, delete and maintain book entry ordering.
- 1 – Top of book: Only the requested currency pair's best bid and offer rates are delivered.

MDUpdateType (265)

- 1 – Incremental: provides new or updated rates. Default = 1.

AggregatedBook (266)

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Currenex FIX Orders Specification

- Y –All like prices of a currency pair are grouped together so that total amounts are shown. Size is reported in the NumberOfOrders field.
- N –Individual prices and are sent. Amounts are not aggregated.

Market data values specific to Market Data (Incremental Refresh) message:

MDUpdateAction (279)

- 0 – New rate.
- 2 – Deleted or cancelled rate.

Unless a MP specifically requests only a single snap-shot, Currenex will continue to stream rates until either the stream is canceled by another market data request or the session is closed.

A Market Data Request message can be rejected.

Possible values for MDReqRejReason defined by FIX are:

Value	Description
0	Unknown symbol
1	Duplicate MDReqID
2	Insufficient bandwidth
3	Insufficient permission
4	Unsupported SubscriptionRequestType
5	Unsupported MarketDepth
6	Unsupported MDUpdateType
7	Unsupported Aggregated book
8	Unsupported MDEntryType

6.2.1 Rate Updates and Cancels

If the SubscriptionRequestType equals 1, snapshot plus updates, Currenex continuously sends new rate updates to the client and reports when a rate is no longer available. Three fields affect the subsequent rate reporting:

- MarketDepth
- MDUpdateType
- AggregatedBook

For MDUpdateType, Currenex supports the following incremental update request types:

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- FullBook - aggregate incremental
- FullBook - non-aggregate incremental
- TopOfBook - aggregate incremental

The rate workflow for each possible request type is described in the following sections.

6.2.2 FullBook Aggregated Incremental

1. A complete aggregated book is sent to the client. If more than one maker sends the same price in the same currency pair, only one price will be displayed with the amounts aggregated into one.
2. A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

6.2.3 FullBook Non-aggregated Incremental

1. A complete non-aggregated book is sent to the client.
2. A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

6.2.4 TopOfBook Aggregated Incremental

1. Only the best prices for each currency pair, with all prices and amounts aggregated in the best price tier, are sent to the client.
2. Cancels are only delivered if the best price is affected in the particular currency pair. This could mean a new best price, if the previous best price was cancelled, or a new aggregate size, if the cancel removed one of many best prices.
3. Updates are only delivered to the client if the best price for a particular currency pair is affected. This could be a new best price or a new aggregate size.

6.2.5 Handling MDEntryID

All Market Data rate messages include a MDEntryID (278) tag, used to determine the rates to remove from a full book scenario.

Only one rate can be outstanding for any one MDEntryID (278). Subsequent updates having the same MDEntryID (278) as an outstanding price replace it in or delete it from the book. The action is specified in MDUpdateAction (279): 0 = new and 2 = delete.

The MP is responsible for monitoring the MDEntryID (278) tag to keep track of these updates.

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6.2.6 Attributed Pricing

Each full book non-aggregated price can be attributed to a maker if the id is enabled and MarketDepth (264) = 0, AggregatedBook (266) = N, AttributedPrices (7560) = Y are sent on the Market Data request.

6.2.7 Re-subscriptions

Rate subscriptions are session based and are not permanent. A MP must re-subscribe to the currencies it is interested in receiving on each new connection. In cases of an abnormal shutdown or network caused disconnects, a MP will need to re-subscribe to the desired currency pairs.

6.2.8 Market Data Subscription Message Flow

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

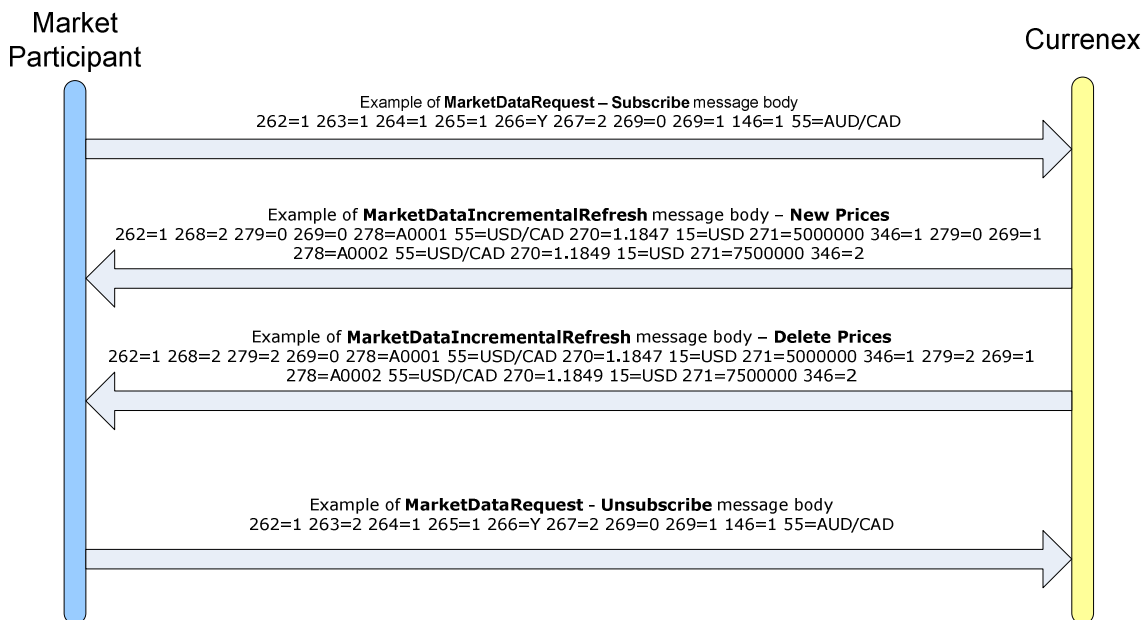


Figure 3: Example market data messages

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6.3 Order Input and Execution

A New Order Single message is used to place orders into the Currenex system. Currenex replies to a New Order Single message with an Execution Report message, which will indicate whether or not the order has been accepted. Execution reports are also sent when there is a change in an order's status; e.g., when an order filled or canceled.

Figure 4 below illustrates a sample order life cycle flow between Currenex and a MP.

Market Participant	Direction	Message info	Currenex
Submit New Order			
submit order	--->	OrderSingle	
	<---	ExecutionReport (20=0; 150=0; 39=0)	respond: confirm order or reject order
Order Fill			
	<---	ExecutionReport (20=2; 150=2; 39=1 or 2)	send order partial or full fill notification
Order Fill is Timed Out			
	<---	ExecutionReport (20=3; 150=9)	send order fill timeout notification
Request to Cancel Active Order			
request order cancel	--->	OrderCancelRequest	
	<---	ExecutionReport (20=0; 150=4; 39=C) - if order is canceled or OrderCancelReject - if cancel request failed	respond: order is canceled or cancel request has failed
Order Replace Request (Supported only for 40=3, 4, C, F and Z)			
request order replace	--->	OrderCancelReplaceRequest	
	<---	ExecutionReport (20=0; 150=5; 39=5) - if order is replaced or OrderCancelReject - if replace request failed	respond: order is canceled or cancel request has failed
Order is Canceled			

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Market Participant	Direction	Message info	Currenex
	<---	ExecutionReport (20=0; 150=4; 39=C)	send order canceled notification
Order is Expired			
	<---	ExecutionReport (20=0; 150=C; 39=C)	send order expired notification
Order Status Request			
request order status	--->	OrderStatusRequest (7559=N - optional)	
	<---	ExecutionReport (20=3; 150=0, 1, 2, 4 or C; 39=0, 1, 2, 4 or C) - if order was found, otherwise - (20=3; 150=8, 58='description')	respond with order status
All Active Orders Request			
request all active orders	--->	OrderStatusRequest (7559=Y)	
	<---	ListStatus - if request for opened orders successfully processed, or ExecutionReport (20=3; 150=8, 58='description') - if request failed	respond with a list of open orders
Pegged Order Rate Update			
	<---	PeggedOrderUpdate (35=PU)	send pegged order rate update

Figure 4: Order input, execution, and status workflow

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7 Order Types

Specific order type tags are described in the following sections. Refer to the "Message Details" section for a complete listing of message types and associated tags.

7.1 Currencies, Amounts, and Sides

All orders require specifying a currency pair, Symbol (55), a dealt amount, OrderQty (38), the currency of the dealt amount, Currency (15), and the action to be performed, Side (54), will be either buy or sell.

Note: both sides of a currency pair can be traded, hence Currency (15) is required.

Tag	Field Name	Required	Comments
15	Currency	Y	The dealt currency for the order
54	Side	Y	Buy or sell order. Valid values: 1 = Buy 2 = Sell
55	Symbol	Y	The currency pair being traded.
38	OrderQty	Y	The order amount in the currency specified in tag 15.

7.2 Order Types

An order's type is specified via the tags OrdType (40) in the Order Single message. Supported values are

- 40=3 – Stop-Loss order
- 40=4 – Stop-Limit order
- 40=C – Foreign exchange market order
- 40=F – Foreign exchange limit order
- 40=P – Pegged order
- 40=W – OCO order
- 40=X – IFD order
- 40=Y – IFD OCO order
- 40=Z – Iceberg order

Orders sent with unsupported OrdType (40) values shall be rejected.

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Order specific tags are summarized by order type in the following subsections. Refer to the "Message Details" section for a complete listing of message types and associated tags.

7.2.1 Stop-Loss Order

A stop-loss order to buy becomes a market order in the system when the market rate is at or above the stop price, while a stop-loss order to sell becomes a market order in the system when the market rate is at or below the stop price.

Tag	Field Name	Required	Comments
40	OrdType	Y	3 – stop-loss order
7543	StopSide	N	The price against which the StopPx (99) will be compared: 1 - Bid 2 – Offer
99	StopPx	Y	The stop rate at which the market order will be placed into the market.

7.2.2 Stop-Limit Order

A stop-limit order to buy becomes a limit order in the system when the market rate is at or above the stop price, while a stop-limit order to sell becomes a limit order in the system when the market rate is at or below the stop price.

Tag	Field Name	Required	Comments
40	OrdType	Y	4 – stop-limit order
44	Price	Y	Limit rate
7543	StopSide	N	The price against which the StopPx (99) will be compared: 1 - Bid 2 – Offer
99	StopPx	Y	The stop rate at which the limit order will be placed into the market.

7.2.3 Market Order

A market order is executed immediately at best price currently available on the exchange.

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Currenex FIX Orders Specification

Tag	Field Name	Required	Comments
40	OrdType	Y	C – Market order

7.2.4 Limit Order

A limit order is a simple order executed when a specific price is met.

Tag	Field Name	Required	Comments
40	OrdType	Y	F – Limit order
44	Price	Y	Limit rate

7.2.5 Pegged Order

A pegged order is an order that is fixed or “pegged” so that it follows a target rate without needing constant manual modification. An order can be pegged to the bid, offer, or the bid-offer mid-point rates.

Pegs can only be placed on limit or iceberg orders. Currency (15) must be specified in the base currency. Pegged orders submitted in term currency will be rejected.

Pegged order specific tags are summarized in the below table.

Tag	Field Name	Required	Comments
40	OrdType	Y	F – Limit Z – Iceberg order
7578	PeggedOrdType	Y	Specifies which order type is to be pegged: F – Limit order Z – Iceberg order Only limit and iceberg orders are supported as pegged orders.
7579	PeggedOrdSide	Y	The price against which a the order is to be pegged: 1 – Bid 2 – Offer 3 – Mid (middle price between top of book bid and offer)
7580	PeggedOrdOffset	Y	The price offset in pips. The default value is zero (0).
7581	PeggedOrdDiscretion	Y	The pegging discretion in pips.

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Tag	Field Name	Required	Comments
7583	PeggedOrdProtect	N	Prevents a pegged order from making up the majority of an amount at a specific rate. Can be any value from 0.0 to 1.0 inclusive; i.e., 0% to 100%.
7582	PeggedOrdAtOrBetter	N	The worst rate permitted for order execution.

An example pegged order message workflow is shown in **Error! Reference source not found.**

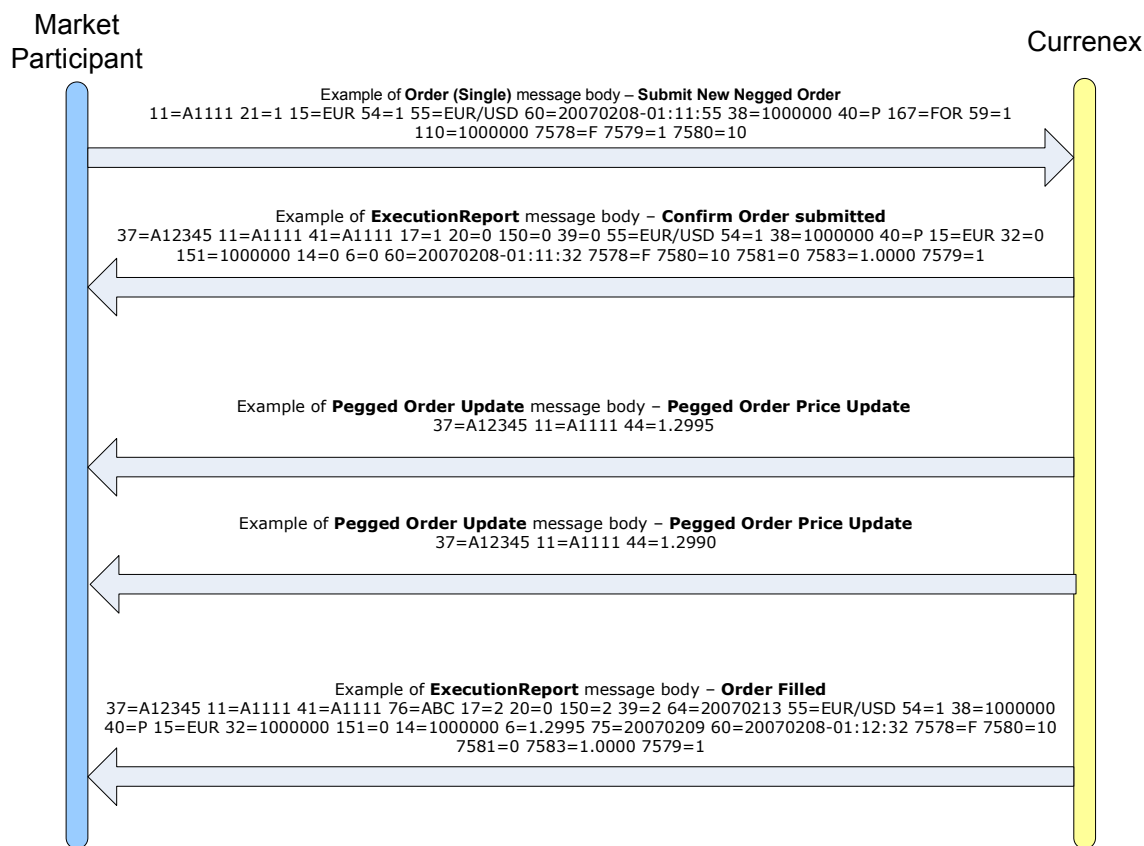


Figure 5: Pegged order message flow.

7.2.5.1 Basic Pegged Order

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A standard peg order follows the current bid or offer rate. If the order is to buy, it will match the bid price, a sell peg will match the offer price. The order's limit rate is constantly adjusted relative to the bid or offer price at the top of the order book.

Examples:

- **Pegged Buy Order**

The order is entered as a Buy, Limit, and Pegged order with a standard peg. Currenex checks the market price and submits a limit buy order at the current top of the book bid. If the market is 45 – 48, a limit buy of 45 is entered. If the market moves to 43 – 46, the Currenex changes the rate to a limit buy at 43. The order will continue to change relative to the market price movements until the entire order is filled or the trader changes or cancels the pegged order.

- **Pegged Sell Order**

The order is entered as Sell, Limit, and Pegged with a Standard Peg. Currenex checks the market price and submits a limit sell order at the current top of the book offer. If the market is 55 – 58, and limit sell of 58 is entered. If the market moves to 53 – 56, the advanced order server changes the rate to a limit sell at 56. The order will continue to change relative to the market price movements until the entire order is filled or the trader changes or cancels the pegged order.

7.2.5.2 Pegged_Order with Offset

Offsets can also be specified so that instead of the peg matching the bid, offer or mid price, it can be a specified number of pips away from the pegged value. The offset can be a positive or negative value. This offset value is added or subtracted from the selected peg value (bid, offer, mid-point).

Example:

- **Standard Pegged Buy Order with Offset of +1.**

The +1 offset will keep the order one (1) pip above the bid price shown at the top of the book. If the top of the book is 50 – 53, a limit order will be entered to buy at 51 (50 bid + (+1)). If the top of the book changes to 52 – 55, it would become a limit order to buy at 53.

7.2.5.3 Pegged_Order with Discretion

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A pegged order with discretion is pegged to a rate, but can have some or all of the order filled should the top of the book spread narrow to within the discretion range. Discretion can only be positive and will move one (1) pip at a time or the specified minimum value for that currency pair.

Example:

- Buy, Limit, Pegged-Standard order; no Offsets and Discretion of Two (2) Pips.

If the market were at 50 – 54, a limit buy order would be entered at 50. The order would move up and down based on movements in the top of the book bid. If at some point the spread were to narrow to two (2) pips or less, the discretion setting would let fills occur at the offer price. If the spread were to change to 50 – 52, the limit buy rate would increase to 52 and fill as much of the order as possible. If the spread were to move back to 50 – 53 before the entire buy order were to fill, the limit buy rate would change back to 50 again. The outstanding part of the order would then wait again to either be filled at the bid or for the spread to narrow to two (2) 2 pips again.

7.2.6 One Cancels the Other (OCO) Order

A One Cancels the Other order has active take profit and stop-loss legs linked so if one leg is fully executed, the other is automatically cancelled. Only one leg can ever be fully executed. The total fills on both legs can never exceed the total amount of the original order.

Note:

- Leg one (1) of an OCO order can only be a limit order.
- Price (44) is not used to specify the leg 1 limit price.
- The leg 1 and leg 2 sides can be different or the same. If not specified, leg 2 defaults to the leg 1 setting

OCO: Second Leg is a Stop-Loss Order			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released

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Currenex FIX Orders Specification

OCO: Second Leg is a Stop-Loss Order			
Tag	Field Name	Required	Comments
			by the trader or trading system.
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	W – OCO order
OCO Leg 1			
Note: Limit order is the only type supported for OCO leg 1			
54	Side (Leg 1)	Y	Order side: 1 = Buy 2 = Sell
7540	OCOLeg1LimitRate	Y	OCO leg 1 limit rate.
OCO Leg 2			
7541	OCOLeg2Type	Y	3 - Stop
7553	OCOLeg2Side	N	Valid values: 1 – Buy 2 – Sell
7542	OCOLeg2StopRate	Y	OCO order stop rate for leg 2.
7543	OCOLeg2StopSide	N	OCO stop side for leg 2. Valid Values: 1 – Bid 2 – Offer Default to bid for buy base/sell term Defaults to offer for sell base/buy term

OCO: Second Leg is a Stop-Limit Order			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	W – OCO order
OCO Leg 1			
Note: Limit order is the only type supported for OCO leg 1			
54	Side (Leg 1)	Y	Order side: 1 = Buy 2 = Sell
7540	OCOLeg1LimitRate	Y	OCO leg 1 limit rate.
OCO Leg 2 = Stop-Limit			

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Currenex FIX Orders Specification

OCO: Second Leg is a Stop-Limit Order			
Tag	Field Name	Required	Comments
7541	OCOLeg2Type	Y	4 – Stop Limit
7553	OCOLeg2Side	N	Valid values: 1 – Buy 2 – Sell
7542	OCOLeg2StopRate	Y	OCO order stop rate for leg 2.
7543	OCOLeg2StopSide	N	OCO stop side for leg 2. Valid Values: 1 – Bid 2 – Offer Default for buy base/sell term stop order to bid. Defaults for sell base/buy term stop order to offer.
7544	OCOLeg2StopLimitRate	Y	OCO stop limit rate for leg 2. Required for OCOLeg2Type (7541) = 4.

7.2.7 If Done (IFD) Order

An If Done (IFD) order comprises two legs:

1. "If" conditional (IFDIf) leg
2. "Then" (IFDThen) leg

Entry in to the market of the IFDThen leg is conditional upon the IFDIf leg's execution.

Note:

- The IFD If side (54) and the IFDThenSide (7536) values cannot be the same.
- StopPx (99) is not used to specify the leg 1 stop rate.
- IFDFillSide (7545) on Execution reports indicates the leg filled: 1 = IFD leg; 2 = IFDThen leg

IFD: Both Legs are Stop-Loss			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.

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Currenex FIX Orders Specification

IFD: Both Legs are Stop-Loss			
Tag	Field Name	Required	Comments
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	X – IFD order
IFDone If Leg			
Note: StopPx (99) is not used for the leg 1 stop rate.			
7569	IFDIFTType	Y	3 – Stop-Loss order
54	Side	Y	Order side: 1 = Buy 2 = Sell
7570	IFDIIfStopRate	Y	IFD If leg stop rate.
7534	StopSide	Y	Valid values: 1 – Bid 2 – Offer
IFDoneThen Leg			
7535	IFDThenType	Y	Valid values: 3 – Stop-Loss order
7536	IFDThenSide	Y	Valid values: 1 – Buy 2 – Sell Note: only opposite to Side (54) value is supported.
7537	IFDThenPrStopRate	Y	Done leg stop rate.
7539	IFDThenPrStopSide	Y	Valid Values: 1 – Bid 2 – Offer

IFD: Both Legs are Stop-Limit Orders			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	X – IFD order
IFDone If Leg			
Note: StopPx (99) is not used for the leg 1 stop rate.			
7569	IFDIFTType	Y	4 – Stop-Limit order
54	Side	Y	Order side:

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IFD: Both Legs are Stop-Limit Orders			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
			1 = Buy 2 = Sell
7570	IFDIIfStopRate	Y	IFD If leg stop rate.
7534	StopSide	Y	Valid values: 1 - Bid 2 - Offer
44	Price	Y	IFD leg stop limit rate
IFDoneThen Leg			
7535	IFDThenType	Y	4 - Stop-Limit order
7536	IFDThenSide	Y	1 - Buy 2 - Sell Note: only opposite to Side (54) value is supported.
7537	IFDThenPrStopRate	Y	Done leg stop rate.
7539	IFDThenPrStopSide	Y	Valid Values: 1 - Bid 2 - Offer
7538	IFDThenPrLimitRate	Y	Done leg stop limit rate.

7.2.8 If Done One Cancels the Other (IFD OCO)

An If Done One Cancels the Other (IFD OCO) order consists of two legs:

1. "If" conditional (IFDIIf) leg
2. OCO (IFDThen OCO) leg

Entry in to the market of the IFDThen OCO leg is conditional upon the IFDIIf leg's execution.

IFD OCO: IFD is a Stop-Loss			
Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.

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Currenex FIX Orders Specification

IFD OCO: IFD is a Stop-Loss			
Tag	Field Name	Required	Comments
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	X – IFD order
IFDone If Leg			
Note: StopPx (99) is not used for the leg 1 stop rate.			
7569	IFDIfType	Y	3 – Stop-Loss order
54	Side	Y	Order side: 1 = Buy 2 = Sell
7570	IFDIfStopRate	Y	IFD If leg stop rate.
7534	StopSide	Y	Valid values: 1 – Bid 2 – Offer
IFDoneThen OCO Leg			
7535	IFDThenType	Y	W – OCO order
7536	IFDThenSide	Y	1 – Buy 2 – Sell Note: only opposite to Side (54) value is supported.
OCO Leg 1			
Note: Limit order is the only type supported for OCO leg 1			
54	Side	Y	Order side: 1 = Buy 2 = Sell
7540	OCOLeg1LimitRate	Y	OCO leg 1 limit rate.
OCO Leg 2			
7541	OCOLeg2Type	Y	OCO leg 2 order type. Valid values: 3 – Stop 4 – Stop Limit
7553	OCOLeg2Side	N	Valid values: 1 – Buy 2 – Sell
7542	OCOLeg2StopRate	Y	OCO order stop rate for leg 2.
7543	OCOLeg2StopSide	N	OCO stop side for leg 2. Valid Values: 1 – Bid 2 – Offer Default for buy base/sell term stop order to bid. Defaults for sell base/buy term stop order to offer.
7544	OCOLeg2StopLimitRate	Y	OCO stop limit rate for leg 2. Required for OCOLeg2Type (7541) = 4.

IFD OCO: IFD is a Stop-Loss

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Currenex FIX Orders Specification

Tag	Field Name	Required	Comments
11	ClOrdID	Y	Client assigned unique order identifier.
21	HandlInst	Y	1 = Automated execution
15	Currency	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
55	Symbol	Y	The order currency pair.
60	TransactTime	Y	Time at which the order request was initiated or released by the trader or trading system.
38	OrderQty	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	X – IFD order
IFDone If Leg			
Note: StopPx (99) is not used for the leg 1 stop rate.			
7569	IFDIType	Y	4 – Stop-Limit order
54	Side	Y	Order side: 1 = Buy 2 = Sell
7570	IFDIStopRate	Y	IFD If leg stop rate.
7534	StopSide	Y	Valid values: 1 – Bid 2 – Offer
44	Price	Y	IFD leg stop limit rate
IFDoneThen OCO Leg			
7535	IFDThenType	Y	W – OCO order
7536	IFDThenSide	Y	1 – Buy 2 – Sell Note: only opposite to Side (54) value is supported.
OCO Leg 1			
Note: Limit order is the only type supported for OCO leg 1			
54	Side	Y	Order side: 1 = Buy 2 = Sell
7540	OCOLeg1LimitRate	Y	OCO leg 1 limit rate.
OCO Leg 2			
7541	OCOLeg2Type	Y	OCO leg 2 order type. Valid values: 3 – Stop 4 – Stop Limit
7553	OCOLeg2Side	N	Valid values: 1 – Buy 2 – Sell
7542	OCOLeg2StopRate	Y	OCO order stop rate for leg 2.
7543	OCOLeg2StopSide	N	OCO stop side for leg 2. Valid Values: 1 – Bid 2 – Offer Default for buy base/sell term stop order to bid.

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IFD OCO: IFD is a Stop-Loss			
Tag	Field Name	Required	Comments
			Defaults for sell base/buy term stop order to offer.
7544	OCOLeg2StopLimitRate	Y	OCO stop limit rate for leg 2. Required for OCOLeg2Type (7541) = 4.

7.2.9 Iceberg Order

An iceberg order limits the amount of the order shown to other users.

Tag	Field Name	Required	Comments
40	OrdType	Y	Z – Iceberg order
210	MaxShow	Y	Maximum amount shown on an iceberg order.

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7.2.10 Order Expiry Types

By default all orders are "Day" orders, meaning if they have not already been expired or canceled, they will automatically expire at the end of the Currenex business day. Clients can set different expiry conditions through the TimeInForce (59) field.

Supported TimeInForce values are

- 0 = Day
- 1 = Good till cancel
- 3 = Immediate or cancel
- 4 = Fill or kill
- 6 = Good till date
- X = Good for seconds

For a TimeInForce = 0, the Currenex business day ends at 17:00:00 (EST/EDT). An day order received at 17:00:00 (EST/EDT) will be in effect until 17:00:00 the next business day.

A TimeInForce = 4, Fill or Kill, is an Immediate or Cancel order that does not permit partial fills. It is either filled immediately with a single Execution Report message or it is cancelled.

A TimeInForce = 6 must also have either the ExpireDate (432) or ExpireTime (126) fields set.

A TimeInForce = X must also has the ExpireSeconds (7558) field set. The order will expire once the number of seconds specified is reached.

7.2.11 Execution Reports

Currenex sends Execution Report messages to

- Confirm the receipt of an order
- Confirm changes to an existing order
- Reply to order status messages
- Relay order fill information on active orders
- Reject an order

In a normal workflow, after sending an Execution Report message to indicate the receipt of the order, Currenex will continue to send one or more Execution Report messages to the MP to relay order fill

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information. If the order is filled in full, it will be indicated in the Execution Report. In cases of partial fills, Currenex will send Execution Report messages indicating partial fills until the order is completely filled, the client actively cancels the remaining portion of the order, or the remaining portion expires.

Two fields in the Execution Report message warrant explanations, the ExecType (150) and the OrdStatus (39). For a multiple filled order, the ExecType (150) field reports information on the individual fill and the OrdStatus (39) field reports information on the overall order status.

An Order Replace Request message is used to update an active order. An Order Cancel Request message is used to cancel an order or any remaining portion of an order. Currenex immediately responds to both with an Execution Report confirming or rejecting the request.

7.2.12 Handling Fill Type Execution Reports

Both the ExecType (150) and OrdStatus (39) fields need to be examined to properly process an Execution Report.

The ExecType (150) indicates the status of the current action on an order.
The OrdStatus (39) indicates the overall status of the order.

ExecType (150) = 2, and OrderStatus (39) = 1 indicate a partial fill.
When both ExecType (150) and OrderStatus (39) = 2, the order has been completely filled.

7.2.13 Time Outs

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

Customers receiving streams directly from a bank can be subject to deal time outs. When a bank fails to respond to an order request within a specified period of time, usually ten (10) seconds, an execution report will be sent with tag 150 = 9, indicating the order's status is in an indeterminate state that must be manually resolved by the bank and the Currenex Customer Support desk.

Receipt of an execution report with tag 150 = 9 means all communication via FIX for the order has terminated. Regardless of the manual resolution of the order's state, no further FIX messages will be sent.

7.2.14 Below Minimum Execution Reports

As stated earlier in section 2.2.4, Currenex maintains a trading minimum. Orders entered for amounts less than the trading minimum will be rejected. Order amounts that fall below the minimum due to partial fills will automatically be canceled by the system.

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If due to partial fills an order's outstanding amount falls below the Currenex permitted system minimum, an Execution Report will be returned with the BelowMin (7530) tag set to "Y."

A separate execution report will be sent indicating this remaining amount has been canceled by the system.

7.2.15 Account and ClientID

The New Order Single (NewOrder) message's Account (1) and ClientID (109) fields are used to identify the booking account and user.

- Account – represents a trading account or fund within an entity.
- ClientID – represents a booking user under the same entity as the trading account.

These fields can be configured so that a client with multiple trading entities can trade on behalf of these entities via a single FIX connection.

There are four possible Account and ClientID field value combinations, each described below. Booking user is the id used to enter a deal in the Currenex book.

1. Both ClientID and Account fields are present

Booking user = ClientID
Subfund = A valid Account under the booking user entity
SenderCompID must have permission to book under ClientID.

2. ClientID is present; Account is not present

Booking user = ClientID
Subfund = default Account (Subfund) of the booking user
SenderCompID must have permission to book under ClientID.

3. ClientID is not present; Account is present

Booking user = SenderCompId
Subfund = Account
Booking user entity must have a Subfund = Account.

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4. Both the ClientID and Account fields are not present

Booking user = SenderCompID

Subfund = the default Account (Subfund) of the booking user's entity

The Account and ClientID fields on cancel, replace, and order status request messages must match those used in the original NewOrder message.

7.2.16 Order Update and Replace

It is possible to update or replace an unfilled outstanding order without first having to cancel it.

The following NewOrder message fields can be updated:

- OrderQty (38) – Specified amount
- Price (44) – Limit rate
- StopPX (99) – can be modified for OrdType (40) = 3.
- TimeInForce (59) – Expiration type: if tag 59= 6, then the conditionally required fields ExpireDate (432) and ExpireTime (126) can be changed. The tag 59 value itself cannot be changed.

Only unfilled open orders can be modified. Order replace requests on filled or partially filled orders will be rejected. The remaining amount on a partially filled order must be canceled and a new order entered to effect any change.

NOTE: currently update and replace is not supported for OCO, IF-Done, IF-Done OCO and Pegged orders.

7.2.17 Order Cancel or Replace Using the Client Assigned Order ID

By default, to cancel an outstanding order, regardless of type, a client must specify three (3) tags:

1. OrderID (37) – Currenex assigned order id
2. OrigCICID (41) – Client assigned order id
3. CICID (11) – Client assigned id for the replacement order or the cancel request

A client can be enabled so that it can cancel or replace outstanding simple order types without specifying the Currenex order id, OrderID (37). If this feature is turned on, only OrigCICID (41) and CICID (11) need to be specified on the cancel or replace message.

Even if this feature is enabled, tags OrderID (37) OrigCICID (41) and CICID (11) must still be specified to cancel or replace outstanding complex orders, order types OCO, IF-Done, and IF-Done OCO.

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To have the cancel by client order id feature enabled, contact your Currenex account manager.

7.2.18 Third Party Trading (Order Routing)

New Orders entered via a FIX client connection established by a third party and not the end client under which the orders will be booked must indicate the actual client and account in the NewOrder message.

Message header information must also reflect the third party relationship by using the "on behalf of" fields.

7.2.19 Order Processing Exceptions

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

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

An Execution Report message has three amount related fields:

- OrderQty (38) – the amount for which the order is placed.
- LeavesQty (151) – the amount left over, if any, after a fill. Most meaningful with partial fills.
- CumQty (14) – the total amount filled on the order including the latest fill.

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

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

7.2.20 Order Status Request

An Order Status Request can be made at anytime. Currenex responds to an Order Status Request with an Execution Report showing the status of the original client order.

If an order has partial fills, the Execution Report will show only the parent order, not the partial fills.

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Execution Reports sent in response to Order Inquiry Requests will have an ExecTransType (20) = 3.

7.2.21 Open Order Request

A client can request the status on all outstanding orders by sending an OrderStatusRequest message with the custom defined field OpenOrders (7559) = 'Y.' In response, Currenex will return all outstanding orders for the user specified in the request's ClientID field. If the ClientID field is not present, then the SenderCompID field value is used as the enquiring user.

The reply is sent as a ListStatus message containing a set of repeated fields for all the open orders. If the OrderStatusRequest is for all open orders, the Account field is not mandatory.

7.2.22 Session Logouts and Disconnects

FIX trade ids are configured so that an id's outstanding orders will be canceled upon a logout or an unplanned session termination. This feature can be turned off upon request so that outstanding orders will not cancel when a session ends.

CAVEAT: Regardless of the above setting, when a session is reestablished, Execution reports will not be sent for events that occur during a period of disconnect. To ensure accounting for all orders, use of one of the Currenex Real Time guaranteed delivery services is recommended.

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8 Message Details

The fields that make up each message are described in this section.

Currenex supports all FIX version 4.2 required fields and a portion of the non-required fields. A number of fields specific to Currenex are also used.

In the below tables, stream specific messages are presented in columns: "Tag," "Field Name," "Required," and "Description" going from left to right

Order related message follow the same table format as used for stream messages except that the "Required" column values are relative to the value specified in OrdType (40) field.

Note the following conventions:

Bold italics font is used to indicate fields that can hold repeating groups of data.

The values under the "Required" column indicate one of the following:

- 'Y' – field is mandatory and must be sent or received as a part of the message.
- 'N' – Non-required field that should be omitted unless directed otherwise by Currenex.
- 'NA' – field is not used at all in the context for the message.

8.1 Session Messages

8.1.1 Standard Header

Tag	Field Name	Required	Comments
8	BeginString	Y	Message start. Handled by FIX engine.
9	BodyLength	Y	Message length. Handled by FIX engine.
35	MsgType	Y	The message type. Refer to individual messages for valid values.
49	SenderCompID	Y	Provided by Currenex - the user's trading account id.
56	TargetCompID	Y	Standard value is "CURRENEX-FXTRADES-FIX," though it can be changed at the client's request.
34	MsgSeqNum	Y	Message sequence number. Handled by FIX engine.

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Tag	Field Name	Required	Comments
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number: Y = Possible duplicate N = Original transmission Used by Currenex on SequenceResets and ResendRequests.
52	SendingTime	Y	The GMT timestamp on the message. Handled by FIX engine.

8.1.2 Standard Trailer

Tag	Field Name	Required	Comments
10	Checksum	Y	A value calculated by the FIX engine from the message data and transferred with the data. If the data received does not match the CheckSum value, the data was corrupted in transit.

8.1.3 Heartbeat

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = 0
112	TestReqID	N	Required if heartbeat is due to a Test Request message.
	Standard Trailer	Y	

8.1.4 Login

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = A
98	EncryptMethod	Y	0 – not encrypted is the only accepted value.
108	HeartBtInt	Y	Heartbeat interval in seconds.
141	ResetSeqNumFlag	N	Y – resets both the incoming and outgoing sequence numbers to 1.
554	Password	Y	Id specific password.
	Standard Trailer	Y	

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8.1.5 UserRequest Password Reset

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = BE
923	UserRequestID	Y	Unique identifier for User request
924	UserRequestType	Y	3 = ChangePasswordForUser, only valid value
553	Username	Y	User ID
554	Password	Y	Current Password or pass phrase
925	NewPassword	Y	New Password or pass phrase
	Standard Trailer	Y	

8.1.6 UserResponse Password Reset

Tag	Field Name	Required Tag	Comments
	Standard Header	Y	MsgType tag 35 = BF
923	UserRequestID	Y	Unique identifier for User request
553	Username	Y	User ID
926	UserStatus	Y	Indicates the status of the user. Valid values are 3 = User not recognized 5 = UserPasswordChanged 6 = Other
927	UserStatusText	N	A text description associated with a user status
	Standard Trailer	Y	

8.1.7 Logout

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = 5
58	Text	N	Descriptive text message.
	Standard Trailer	Y	

8.1.8 Resend Request

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = 2

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Tag	Field Name	Required	Comments
7	BeginSeqNo	Y	First sequence number in the range to be resent.
16	EndSeqNo	Y	Last sequence number in the range to be resent. For single message resend requests, set BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = 0.
	Standard Trailer	Y	

8.1.9 Test Request

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = 1
112	TestReqID	Y	Unique ID of test request.
	Standard Trailer	Y	

8.2 Application Messages

8.2.1 Trading Session Status

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	State of the trading session: 1 = Password reset is required 2 = Open 5 = Pre-Close
58	Text	N	Descriptive text message.
	Standard Trailer	Y	

8.2.2 Business Message Reject

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = j
45	RefSeqNum	N	MsgSeqNum of rejected message.
372	RefMsgType	Y	The MsgType of the FIX message being rejected.

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Tag	Field Name	Required	Comments
380	BusinessRejectReason	Y	Code to identify reason for this reject message. 0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditional Required Field Missing
	Standard Trailer	Y	

8.2.3 Market Data Request

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = V
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request. To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
263	SubscriptionRequestType	Y	Specifies the data request type. A Snapshot + Updates request is for the current state of the market and all subsequent updates. Valid values: 1 = Snapshot + Updates (Subscribe) 2 = Unsubscribe
264	MarketDepth	Y	Depth of market for Book Snapshot. 0 = Full Book 1 = Top of Book
265	MDUpdateType	N	Required if SubscriptionRequestType = Snapshot + Updates (1): 1 = Incremental Refresh
266	AggregatedBook	Y	N = Non-aggregate Y = Aggregate
267	NoMDEntryTypes	Y	Number of MDEntryType fields being requested. 2 = bid and offer
269	MDEntryType	Y	Market Data entries types list: 0 = Bid 1 = Offer Repeated field: 269=0, 269=1
146	NoRelatedSym	Y	Number of related symbols in the request. This value is always equal to '1' in current version.
55	Symbol	Y	The currency pair for which quotes are being requested.
7560	AttributedPrices	Y	Currenex customized tag. Must be set to 'Y' and sent with MarketDepth (264) = 0 and AggregatedBook (266) = N to receive attributed pricing.

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Tag	Field Name	Required	Comments
	Standard Trailer	Y	

8.2.4 Market Data Request Reject

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = Y
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request. To unsubscribe to market data, the same ID must be sent with tag 263 = 2.
281	MDReqRejReason	N	Text description of the rejection.
	Standard Trailer	Y	

8.2.5 Market Data (incremental)

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType tag 35 = X
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request.
268	NoMDEntries	Y	Number of entries following.
279	MDUpdateAction	Y	The Market Data update action type. It must be the first field in the repeating group. The only valid values are 0 = New 2 = Delete
285	DeleteReason	N	If MDUpdateAction = Delete(2), this field can be used to specify a reason.
269	MDEntryType	Y	A list of all the Market Data entries types the requesting firm is interested in receiving. 0 = Bid 1 = Offer
278	MDEntryID	Y	Market data identifier. There is only one MDEntry active at any one time. A market data update message with a MDUpdateAction = 0 (New) should replace any active entry with the same MDEntryID (278). A market data update message with MDUpdateAction (279) = 2 (Delete) indicates any active entry with the same MDEntryID should be deleted.
55	Symbol	Y	The currency pair.

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Tag	Field Name	Required	Comments
282	MDEntryOriginator	N	Originator of a Market Data Entry. Present on full non-aggregated book attributed market data updates.
270	MDEntryPx	N	The actual rate. Required when MDUpdateAction = New(0).
15	Currency	N	The currency for the amount specified in the MDEntrySize (271) field.
271	MDEntrySize	N	Required when MDUpdateAction = New(0) and MDEntryType = Bid(0), Offer(1).
432	ExpireDate	C	Expiry date in YYYYMMDD format. Optional when Bid or Offer represent an order. ExpireDate (432) and ExpireTime (126) cannot both be specified in the same Market Data Entry.
126	ExpireTime	C	Expiry time in YYYYMMDD-HH:MM:SS format. Optional when Bid or Offer represent an order. ExpireDate (432) and ExpireTime (126) cannot both be specified in the same Market Data Entry.
346	NumberOfOrders	N	Used in an Aggregated Book to show how many individual orders make up an MDEntry
58	Text	N	Text field used to describe the Market Data Entry.
	Standard Trailer	Y	

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8.2.6 New Order Single

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = D
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned unique order identifier. Maximum ClOrdID length = 50 characters.
21	HandlInst	Y	Y	Y	Y	Y	Y	Y	Y	Y	1 = Automated execution
15	Currency	Y	Y	Y	Y	Y	Y	Y	Y	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which the order request was initiated or released by the trader or trading system.
38	OrderQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Market order F – Limit order P – Pegged order W – OCO order X – IFD order Y – IFD OCO order Z – Iceberg order
1	Account	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.
109	ClientID	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
											system.
44	Price	NA	Y	NA	Y	NA	NA	Y	Y	Y	Limit rate for Limit, Stop-Limit and Iceberg orders, and If legs of IFD and IFD OCO orders.
99	StopPx	N	N	NA	NA	NA	NA	NA	NA	NA	The spot rate at which the stop order becomes effective.
432	ExpireDate	C	C	C	C	C	C	C	C	C	Expiry date in YYYYMMDD format. Required when TimeInForce = GTD and ExpireTime (126) is not specified. Cannot specify both ExpireDate (432) and ExpireTime (126) in one Market Data Entry.
126	ExpireTime	C	C	C	C	C	C	C	C	C	Expiry time in YYYYMMDD-HH:MM:SS format. Required when TimeInForce = GTD and ExpireDate (432) is not specified. Only supported to the second; e.g., 126=20080815-21:00:00
64	FutSettDate	N	N	N	N	N	N	N	N	N	Tenor based value date. Defaults to spot, if not specified.
167	SecurityType	N	N	N	N	N	N	N	N	N	FOR = Forex Contract, only value supported.
59	TimeInForce	N	N	N	N	N	N	N	N	N	Specifies how long an order remains in effect: 0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) X – Good for Seconds (the ExpireSeconds field must also be included) TimeInForce = 3, 4 and X cannot be used with stop-loss orders, OrdType of 3.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
110	MinQty	N	N	N	N	Y	N	N	N	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce values.
58	Text	N	N	N	N	N	N	N	N	N	Text field
210	MaxShow	NA	NA	NA	NA	N	NA	NA	NA	Y	Used on Iceberg orders to specify the display amount.
7558	ExpireSeconds	N	N	N	N	N	N	N	N	N	Required when TimeInForce = Good for Seconds. Must be expressed in whole seconds.
7534	StopSide	N	N	NA	NA	NA	NA	NA	NA	NA	Valid values: 1 - Bid 2 - Offer Optional field used only with OrdType = 3 and 4.
7569	IFDIftype	NA	NA	NA	NA	NA	NA	N	NA	NA	Valid values: 3 - Stop-Loss order 4 - Stop-Limit order F - Limit order Optional for OrdType = X. If not specified by default set to F.
7535	IFDThenType	NA	NA	NA	NA	NA	NA	Y	Y	NA	Valid values: 3 - Stop-Loss order 4 - Stop-Limit order F - Limit order W - OCO (tag 40=Y only)
7536	IFDThenSide	NA	NA	NA	NA	NA	NA	Y	Y	NA	Valid values: 1 - Buy 2 - Sell Required for OrdType (40) = X or Y. Note: only opposite to Side (54) value is supported.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
7570	IFDIIfStopRate	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD If leg stop rate. Required if IFDIIfType (7569) = 3 or 4.
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	Y	Y	NA	Done leg primitive stop rate. Required for OrdType (40) = X and IFDIIfType (7569) = 3 or 4
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	N	NA	NA	If done then leg primitive limit rate. Required if OrdType (40) = X and IFDThenType (7535) = 4.
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD then leg for primitive limit rate. This field is required for OrdType (40) = X. Valid Values: 1 - Bid 2 - Offer
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg 1 limit rate. Required if OrdType (40) = O or if OrdType (40) = Y and IFDThenType (7535) = W.
7541	OCOLeg2Type	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg2 type. Required if OrdType (40) = O or if OrdType (40) = Y and IFDThenType (7535) = W. Valid values: 3 - Stop-Loss 4 - Stop-Limit
7553	OCOLeg2Side	NA	NA	NA	NA	NA	N	NA	N	NA	Valid values: 1 - Buy 2 - Sell If not specified, defaults to the leg 1 setting.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg 2 stop rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenOrdType (7535) = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	N	NA	N	NA	OCO leg 2 stop side. Required if OCOLeg2Type (7541) = 3. Valid Values: 1 - Bid 2 - Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	N	NA	N	NA	OCO leg 2 stop-limit rate. Required if OCOLeg2Type (7541) = 4.

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Currenex FIX Orders Specification

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
7567	NoBrokerMatchIDs	N	N	N	N	N	N	N	N	N	Number of repeated BrokerMatchID fields to follow. Must be present if BrokerMatchID is present.
7561	BrokerMatchID	N	N	N	N	N	N	N	N	N	Optional field used to specify or limit target parties with whom an order can be matched. Repeat this field to specify multiple targets. Valid values must be obtained from Currenex.
7578	PeggedOrdType	NA	NA	NA	NA	Y	NA	NA	NA	NA	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order
7579	PeggedOrdSide	NA	NA	NA	NA	Y	NA	NA	NA	NA	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid (middle price between top of book bid and offer)
7580	PeggedOrdOffset	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order offset pips. If not specified default value is set to 0.
7581	PeggedOrdDiscretion	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order discretion pips. If not specified default value is set to 0.
7583	PeggedOrdProtection	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order protection size percentage. Values supported: 0.1....1.0. If not specified, but default set to 1.0.
7582	PeggedOrdAtOrBetter	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order's worst rate.
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.2.7 Execution Report

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

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Currenex FIX Orders Specification

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = 8
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique order identifier assigned by Currenex. If 150 = 8 (Rejected), is set to "UNKNOWN." Note: this is not the same as the completed trade id, which appears in tag 17, ExecID.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order id to the current order action.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Original client assigned order id submitted on the order.
109	ClientID	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
76	ExecBroker	N	N	N	N	N	N	N	N	N	The executing counterparty on the trade.
17	ExecID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Completed trade identifying number: If tag 150 = 0 and 39 = 0, trade has not been completed yet, shows an internally generated Cx number, e.g., 10813_76982. For a chain of partial fills will contain a draft order id. If tags 150 = 2 and 39 = 2, shows the final executed trade id. If 150 = 8 (Rejected), is set to "UNKNOWN."
20	ExecTransType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Execution transaction type: 0 = New 1 = Cancel 2 = Correct 3 = Status

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
150	ExecType	Y	Y	Y	Y	Y	Y	Y	Y	Y	The execution report's type. Contains one more value than tag 39, OrderStatus. 0 = New 2 = Fill 4 = Canceled 5 = Replace 8 = Rejected 9 = Suspended C = Expired
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	The current state of chain of orders, e.g., when there are partial fills. Has the same scope as OrderQty, CumQty, LeavesQty, and AvgPx. 0 = New 1 = Partial filled 2 = Filled 4 = Canceled 5 = Replaced 8 = Rejected C = Expired
103	OrdRejReason	N	N	N	N	N	N	N	N	N	Optional with ExecType = 8, Rejected.
1	Account	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.
64	FutSettDate	N	N	N	N	N	N	N	N	N	GMT forward value date. Not sent if ExecType = 8, Rejected.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell
38	OrderQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15. Not sent if ExecType = 4, Canceled, or 8, Rejected.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
40	OrdType	N	N	N	N	N	N	N	N	N	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order P – Pegged order W – OCO order X – IFD order Y – IFD OCO order Z – Foreign exchange iceberg order Required for most cases except ExecType = 8 or 6
44	Price	NA	Y	NA	Y	NA	Y	NA	Y	Y	Required for Limit based orders. Rate at which the limit order is to be executed.
99	StopPx	Y	Y	NA	NA	NA	NA	NA	NA	NA	Required for Stop orders, OrderType = 3. The spot rate at which the stop order becomes effective.
210	MaxShow	NA	NA	NA	NA	N	NA	NA	NA	Y	Maximum amount shown on an iceberg order. Only applicable for OrdType = Z.
15	Currency	N	N	N	N	N	N	N	N	N	The dealt currency of the order. This is the currency for the amount specified in tag 38, OrderQty field.
32	LastShares	N	N	N	N	N	N	N	N	N	Quantity bought/sold for this fill. Present when ExecType (150) = 2.
31	LastPx	N	N	N	N	N	N	N	N	N	Price at which the current or last fill was made. Not sent for status requests.
151	LeavesQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Amount of order open for further execution. If the OrdStatus 39 = 4, C, the order is no longer active and LeavesQty can = 0. Otherwise, LeavesQty = OrderQty – CumQty. Not sent if ExecType = 8, or if the entire order is canceled, ExecType = 4, Canceled.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
14	CumQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills. Not sent if ExecType = 8, Rejected, or if the entire order is canceled, ExecType = 4, Canceled.
6	AvgPx	N	N	N	N	N	N	N	N	N	The average price at which the order was filled or partially filled. Not sent if ExecType = 8, Rejected, or if the entire order is canceled, ExecType = 4, Canceled.
75	TradeDate	N	N	N	N	N	N	N	N	N	Trade date. Trades completed after 5 pm ET show the next business day as the trade date.
60	TransactTime	N	N	N	N	N	N	N	N	N	Time this order request was initiated or released by the trader or trading system.
110	MinQty	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Returned on initial, fill and end notification execution reports.
58	Text	N	N	N	N	N	N	N	N	N	Descriptive text message.
7530	BelowMin	N	N	N	N	N	N	N	N	N	If = "Y," indicates that the remaining amount of the order is below the Currenex trading minimum and no more fills are possible. The order remains open until actively canceled by the sender.
7534	StopSide	N	N	NA	NA	NA	NA	NA	NA	NA	Stop Side is optional field for OrdType = 3 and 4. Not used with any other order type. Valid values: 1 – Bid 2 – Offer

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
7547	IFDIIfOrdStatus	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD order status for If leg. Conditionally required if OrdType = "X" or "Y". Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired
7569	IFDIIfType	NA	NA	NA	NA	NA	NA	N	NA	NA	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Limit order Optional for OrdType = X. If not specified defaults to F.
7535	IFDThenType	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD leg2 order type type. This field is required for OrdType = "X". Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Foreign exchange limit order
7536	IFDThenSide	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD then leg side. This field is required for OrdType = "X" or "Y". Valid values: 1 – Buy 2 – Sell Note: only opposite to Side value is supported now.
7570	IFDIIfStopRate	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD If leg stop rate. Required if IFDIIfType (7569) = 3 or 4
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD Then leg stop rate. Required if OrdType (40) = X.
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD then leg for primitive limit rate. This field is required for OrdType = X and IFDThenOrdType = 4.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD then leg for primitive stop side. This field is required for OrdType = X. Valid Values: 1 – Bid 2 – Offer
7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	Y	NA	NA	The average price at which Then leg that was filled or partially filled. This field is used for OrdType = "X".
7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	Y	NA	NA	Total amount for Then Leg that currently executed in a chain of partial fills. This field is required for OrdType = "X".
7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	Y	NA	NA	Amount, still outstanding for IFD order then leg. This field is required for OrdType = "X".
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO limit rate for leg1. This field is required for OrdType = O or (Y and IFDThenOrdType = W).
7541	OCOLeg2Type	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO leg2 type. This field is required for OrdType = O or OrdType = Y together with IFDThenOrdType = W. Valid values: 3 – Stop-Loss 4 – Stop-Limit
7553	OCOLeg2Side	NA	NA	NA	NA	NA	N	NA	N	NA	Valid values: 1 – Buy 2 – Sell If not specified, by default set to match Leg1.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO order stop rate for leg2. This field is required for OrdType = O or OrdType = Y together with IFDThenOrdType = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO stop side for leg2. This field is required for OCOLeg2Type = 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO stop-limit rate for leg2. This field is required for OCOLeg2Type = 4.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
7545	IFDFillSide	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD Fill side. Required for OrdType = X and Y. 1 – If side 2 – Then side
7546	OCOLegId	NA	NA	NA	NA	NA	Y	NA	Y	NA	OCO fill for leg id. This field is required for OrdType = Y and W. Valid values: 1 – Leg 1 2 – Leg 2.
7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	N	NA	N	NA	The average price at which OCO Leg1 was filled or partially filled.
7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	N	NA	N	NA	The average price at which OCO Leg1 was filled or partially filled.
7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7566	PrimeBroker	N	N	N	N	N	N	N	N	N	Identifies the prime broker on the trade. Only present if a prime broker relationship exists.
7578	PeggedOrdType	NA	NA	NA	NA	Y	NA	NA	NA	NA	Order type for pegged order. Supported values are: F – Foreign exchange limit order Z – Foreign exchange iceberg order
7579	PeggedOrdSide	NA	NA	NA	NA	Y	NA	NA	NA	NA	Pegging type. Valid values: 1 – Bid 2 – Offer 3 – Mid
7580	PeggedOrdOffset	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order offset pips. If not specified default value is set to 0.
7581	PeggedOrdDiscretion	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order discretion pips. If not specified default value is set to 0.
7583	PeggedOrdProtection	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order protection size percentage. If not specified, but default set to 1.0 – 100%.
7582	PeggedOrdAtOr-	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged order's worst rate.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Better										
7585	MatchingType	N	N	N	N	N	N	N	N	N	When match is done defines if order was aggressed or aggressor in the book. Valid values: 1 - aggressor 2 - aggressed NOTE: this tag is only supported for Fill (Trade) messages.
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.2.8 Order Replace

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	NA	NA	NA	NA	Y	MsgType tag 35 = G
37	OrderID	N	N	N	N	NA	NA	NA	NA	N	The Currenex assigned ID of the order to be replaced. Note: Please check details on optional use of tag 37 in " Order Cancel or Replace Using Client Assigned Order ID. "
41	OrigClOrdID	Y	Y	Y	Y	NA	NA	NA	NA	Y	The unique client ID assigned to the order to be replaced.
11	ClOrdID	Y	Y	Y	Y	NA	NA	NA	NA	Y	Unique client id for the <i>replacement</i> order. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected. Maximum ClOrdID length = 50 characters.
1	Account	N	N	N	N	NA	NA	NA	NA	N	The account (Subfund) name as agreed to by Currenex and the client or else defaulted by the system. A FIX connection can have one or more trading accounts.
109	ClientID	N	N	N	N	NA	NA	NA	NA	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
21	HandlInst	Y	Y	Y	Y	NA	NA	NA	NA	Y	Instructions for how order is to be handled by Currenex.

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Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
55	Symbol	Y	Y	Y	Y	NA	NA	NA	NA	Y	Currency pair. Must match original order.
54	Side	Y	Y	Y	Y	NA	NA	NA	NA	Y	Order side: 1 = Buy 2 = Sell Must match side specified in original order.
60	TransactTime	Y	Y	Y	Y	NA	NA	NA	NA	Y	Time this order request was initiated or released by the trader or trading system.
38	OrderQty	N	N	N	N	NA	NA	NA	NA	N	Size of the order.
40	OrdType	Y	Y	Y	Y	NA	NA	NA	NA	Y	Order type. Only the following primitive order types can be replaced: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order
44	Price	NA	N	N	N	NA	NA	NA	NA	N	Required for Limit orders, OrderType = 'F.' The spot rate at which the limit order is to be executed.
99	StopPx	N	N	NA	NA	NA	NA	NA	NA	NA	Required for Stop orders, OrderType = '3.' The spot rate at which the stop order becomes effective.
15	Currency	N	N	N	N	NA	NA	NA	NA	N	The order amount in the currency specified in tag 15. Must match original order.
432	ExpireDate	N	N	N	N	NA	NA	NA	NA	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	NA	NA	NA	NA	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.
76	ExecBroker	N	N	N	N	NA	NA	NA	NA	N	Used third-party transactions to express the deal executing institution's name.
110	MinQty	N	N	N	N	NA	NA	NA	NA	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null.

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Updated: 10-Nov-08

Currenex FIX Orders Specification

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
											Default is zero (0) for all other order types.
58	Text	N	N	N	N	NA	NA	NA	NA	N	Descriptive text message.
	<i>Standard Trailer</i>	Y	Y	Y	Y	NA	NA	NA	NA	Y	

8.2.9 Order Cancel Request

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
	<i>Standard Header</i>	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = F
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for this cancel request. Set to "OPEN_ORDER" to cancel of all open orders for this client. Maximum ClOrdID length = 50 characters.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned ID of the order to be canceled.
37	OrderID	N	N	N	N	Y	Y	Y	Y	N	The Currenex assigned ID of the order to be canceled. Note: Please check details on optional use of tag 37 in " Order Cancel or Replace Using Client Assigned Order ID ." Set to "OPEN_ORDER" to cancel of all open orders for this client.
1	Account	N	N	N	N	N	N	N	N	N	The account (SubFund id) name as agreed to by Currenex and the client or else defaulted by the system.
109	ClientID	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
76	ExecBroker	N	N	N	N	N	N	N	N	N	Used for firm identification in third-party transactions. This optional field is used to express the deal execution's institution name.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	The currency pair. Note: omit on open order cancel requests.
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order. 1 = Buy 2 = Sell Note: omit on open order cancel requests.

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Updated: 10-Nov-08

Currenex FIX Orders Specification

Tag	Field Name	OrdType (40)									Comments
		3	4	C	F	P	W	X	Y	Z	
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time this order request was initiated/released by the trader or trading system.
58	Text	N	N	N	N	N	N	N	N	N	Descriptive text message.
40	OrdType	Y	Y	NA	NA	Y	Y	Y	Y	NA	Order type. Must be present on cancel requests made for the following non primitive order types: 3 – Stop-Loss order 4 – Stop-Limit order P – Pegged order W – OCO order X – IFD order Y – IFD OCO order
7552	IFDCancelType	NA	NA	NA	NA	NA	NA	Y	Y	NA	This field is used and required for 40=X and 40 = Y. It represents cancel type for the complex order – complete or partial cancellation request. Valid values: 0 – partial cancel 1 – complete order cancel
7559	OpenOrders	N	N	N	N	N	N	N	N	N	Y - cancel all open orders. Required when tags 11 and 37 = "OPEN_ORDER."
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.2.10 Order Cancel Reject

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = 9
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for the cancel request being rejected.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	ClOrdID for the order that could not be canceled or replaced.
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	The Currenex ID for the order that could not be canceled or replaced. If the order id cannot be determined, i.e., CxlRejReason="Unknown order" or if the order is not active, "NONE" will be specified.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	8=Rejected

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Currenex FIX Orders Specification

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
109	ClientID	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which the reject occurred on Currenex.
434	CxlRejResponseTo	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies to what the reject is in response: 1 – Order Cancel Request 2 – Order Replace Request
102	CxlRejReason	N	N	N	N	N	N	N	N	N	Reason the order cancellation request was rejected.
58	Text	N	N	N	N	N	N	N	N	N	Descriptive text message.
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.2.11 Pegged Order Update

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	NA	NA	NA	NA	Y	NA	NA	NA	NA	MsgType tag 35 = PU
37	OrderID	NA	NA	NA	NA	Y	NA	NA	NA	NA	Unique order identifier assigned by Currenex.
11	ClOrdID	NA	NA	NA	NA	Y	NA	NA	NA	NA	Unique client specified order id.
44	Price	NA	NA	NA	NA	N	NA	NA	NA	NA	Pegged Order price. No value means there is no market price to follow and order is inactive at that moment.
	Standard Trailer	NA	NA	NA	NA	Y	NA	NA	NA	Y	

8.2.12 Order Status Request

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = H
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	The Currenex assigned id of the order for which a status is being requested. Set to "OPEN_ORDER" to request status of all open orders.

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Currenex FIX Orders Specification

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique client ID of the order for which status is being requested. Set to "OPEN_ORDER" to request status of all open orders.
1	Account	N	N	N	N	N	N	N	N	N	The account (Subfund) name as agreed to by Currenex and the client or else defaulted by the system.
109	ClientID	N	N	N	N	N	N	N	N	N	Third-party transaction identifier; an explicit value agreed to with Currenex or else defaulted by the system.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair of order in question. Note: omit on open order status requests.
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell Note: omit on open order status requests.
40	OrdType	Y	Y	NA	NA	Y	Y	Y	Y	NA	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order P – Pegged order W – OCO order X – IFD order Y – IFD OCO order Note: order type is required for non-primitive order types.
7559	OpenOrders	N	N	N	N	N	N	N	N	N	Y = requests all open orders. Must be set to 'Y' when tags 11 and 37 = "OPEN_ORDER." Returns a List Status message.
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

8.2.13 List Status

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType tag 35 = N
66	ListID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex defined list ID.
429	ListStatusType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 2 (response type.)
82	NoRpts	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.

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Currenex FIX Orders Specification

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
431	ListOrderStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1 (in bidding status).
83	RptSeq	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.
58	Text	N	N	N	N	N	N	N	N	N	Descriptive text message.
68	TotNoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	The total orders outstanding; will always be equal to NoOrders (73).
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which Currenex sent out the report.
73	NoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	Number of repeated fields to follow; will always equals TotNoOrders (68).
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order ID.
14	CumQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order status. Only outstanding order statuses are valid; i.e., 0 or 1.
151	LeavesQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount still outstanding for the order. For IFD and IFD OCO orders is the IF Leg outstanding amount.
84	CxlQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount canceled for the order. For IFD and IF OCO orders is the IF Leg canceled amount.
59	TimeInForce	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies how long an order remains in effect: 0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) X – Good for Seconds (the ExpireSeconds field must also be included) TimeInForce = 3, 4 and X cannot be used with stop-loss orders, OrdType of 3.

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Currenex FIX Orders Specification

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
432	ExpireDate	N	N	N	N	N	N	N	N	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	N	N	N	N	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.
6	AvgPx	Y	Y	Y	Y	Y	NA	Y	Y	Y	If the order has prior partial fills, equals the Volume Weighted Average Price (VWAP). Equals 0.0 for orders without any partial fills. For IFD and IF OCO this field represents VWAP of IF Leg.
58	Text	N	N	N	N	N	N	N	N	N	Descriptive text message.
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex order ID.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair for the order
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell
40	OrdType	Y	Y	N	N	Y	Y	Y	Y	N	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order W – OCO order X – IFD order Y – IFD OCO order Z – Foreign exchange iceberg order
7547	IFDIIfOrdStatus	NA	NA	NA	NA	NA	NA	Y	Y	NA	IFD order status for If leg. Conditionally required if OrdType = "X" or "Y". Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired

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Currenex FIX Orders Specification

Tag	Field Name	Required Tag 40 (OrderType)									Comments
		3	4	C	F	P	W	X	Y	Z	
7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD order then leg VWAP price.
7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	N	NA	NA	IFD order then leg amount, currently executed.
7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	Y	NA	NA	IFD order then leg amount, still outstanding.
7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	Y	NA	Y	NA	If the order has prior partial fills on the Leg1, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType = O or (Y and IFDThenOrdType = W).
7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	Y	NA	Y	NA	Total amount of OCO Leg2 executed in a chain of partial fills.
7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	Y	NA	Y	NA	If the order has prior partial fills on the Leg2, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType = O or (Y and IFDThenOrdType = W).
7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	N	NA	N	NA	Total amount of OCO Leg2 executed in a chain of partial fills.
	Standard Trailer	Y	Y	Y	Y	Y	Y	Y	Y	Y	

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Appendices

I. Coordinated Universal Time (UTC) Format

All time and date formats must be in Coordinated Universal Time (UTC), more commonly known as Greenwich Mean Time (GMT). The formats of various dates as defined by the World Wide Web Consortium (W3C) are

- Year:
YYYY (2003)
- Year and month:
YYYYMM (200307)
- Complete date:
YYYYMMDD (20030716)
- Complete date plus hours and minutes:
YYYYMMDD-hh:mm (20030716-19:20)
- Complete date plus hours, minutes and seconds:
YYYYMMDD-hh:mm:ss (20030716-19:20:30)
- Complete date plus hours, minutes, seconds and milliseconds
YYYYMMDD-hh:mm:ss.mmm (20030716-19:20:30.183)

Where

YYYY = four digit year
 MM = two digit month (01=January, etc.)
 DD = two digit day (01 through 31)
 hh = two digit hour (00 through 23) (am/pm NOT allowed)
 mm = two digit minute (00 through 59)
 ss = two digit second (00 through 59)
 mmm = three digit millisecond (000 – 999)

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II. QuickFIX Users

The following changes are specific to QuickFIX for handling a password as part of the Logon messages.

• Logon Code for Password

Clients that use QuickFIX as their FIX engine need to modify their FIX code so that a password is sent as part of the logon message. Refer to the sample code in the below table

Table 3: Sample QuickFIX Logon Code

```
public void toAdmin(quickfix.Message message, SessionID sessionID) {
    MsgType msgType = new MsgType();
    /* If Logon to CX, then set the password */
    if(message.getHeader().getField(msgType).valueEquals("A")) {
        message.setString>Password.FIELD, refSeqNum);
    }
}
```

• Additional Required Changes

QuickFIX users need to

1. add the password to the Logon message spec by modifying the file `quickfixj/etc/FIX42.xml`

In the FIX42.xml file, search for "Logon" and add Password. It should look like the below

```
<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="MaxMessageSize" required="N" />
  <group name="NoMsgTypes" required="N">
    <field name="RefMsgType" required="N" />
    <field name="MsgDirection" required="N" />
  </group>
  <field name="Password" required="N"/>
```

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`</message>`

2. Change the QuickFIX field specification to include tag 554.

Add the following to the QuickFIX Field specification:

```
<field number="554" name="Password" type="STRING" />
```

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III. Supported Currency Pairs and Precious Metals.

Currenex supports the streaming of the 99 currency pairs and six (6) precious metals listed in the below tables.

Supported Streamed Currency Pairs

AUD/CAD	EUR/PLN	NZD/SGD
AUD/CHF	EUR/SAR	NZD/USD
AUD/JPY	EUR/SEK	PLN/JPY
AUD/NZD	EUR/SGD	SEK/JPY
AUD/SGD	EUR/SKK	SGD/JPY
AUD/USD	EUR/THB	TRY/JPY
CAD/CHF	EUR/TRY	USD/AED
CAD/JPY	EUR/USD	USD/BHD
CAD/SGD	EUR/ZAR	USD/CAD
CHF/JPY	GBP/AUD	USD/CHF
CHF/NOK	GBP/CAD	USD/CLP
CHF/PLN	GBP/CHF	USD/CZK
CHF/SEK	GBP/DKK	USD/DKK
CHF/SGD	GBP/HKD	USD/HKD
CZK/JPY	GBP/HUF	USD/HUF
EUR/AED	GBP/ILS	USD/IDR
EUR/AUD	GBP/JPY	USD/ILS
EUR/BHD	GBP/NOK	USD/INR
EUR/CAD	GBP/NZD	USD/JPY
EUR/CHF	GBP/PLN	USD/KWD
EUR/CZK	GBP/SEK	USD/MXN
EUR/DKK	GBP/SGD	USD/NOK
EUR/GBP	GBP/USD	USD/OMR
EUR/HKD	HKD/JPY	USD/PLN
EUR/HUF	HUF/JPY	USD/RUB
EUR/ILS	MXN/JPY	USD/SAR
EUR/INR	NOK/JPY	USD/SEK
EUR/JPY	NOK/SEK	USD/SGD
EUR/KWD	NZD/CAD	USD/SKK
EUR/MXN	NZD/CHF	USD/THB
EUR/NOK	NZD/DKK	USD/TRY
EUR/NZD	NZD/JPY	USD/ZAR
EUR/OMR	NZD/SEK	ZAR/JPY

Supported Streamed Precious Metals

XAU/USD	XAG/USD	XAU/JPY
XAU/EUR	XAG/EUR	XAU/JPY

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