**CTP FIX统一金融接入平台接口规范**

|  |  |  |  |
| --- | --- | --- | --- |
| **公司名称** | **上海期货信息技术有限公司** | **文档编号** |  |
| **文档名称** | **FIX网关接入说明** | **文档版本** | **1.0** |
| 起草 |  | 起草日期 | 2017.04.21 |
| 修改 | 1.登录响应回报增加20004、20005两个tag字段；  2.部分时间格式的修改；3.删除原3.43、3.44两小节。 | 修改日期 | 2018.05 |
| 修改 | 1.业务逻辑修改：网关内查找新报单，先根据tag20004-FrontID +tag20005-SessionID+tag11-ClOrdID查找，未找到再根据tag37-OrderID+tag207-SecurityExchange查找。若均未查询到，则认为该报单不存在于网关内。  2.涉及业务场景：①撤改单请求；②根据报单回报是否重建新报单。 | 修改日期 | 2018.06 |
| 修改 | OrderCancelReplaceRequest (35=G) 改单请求中新增tag77 Openclose | 修改日期 | 2018.07 |
| 修改 | 条件单新需求： ① 3.11节新增tag20006-ContingentCondition。② 3.12节新增tag20006-ContingentCondition 和 tag198-SecondaryOrderID。③ 3.12节：tag39-OrdStatus，tag150-ExecType 各新增2个枚举值（尚未触发、已触发），tag40-[OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html)删除2个枚举值。④ 新增请求报文的条件选项（Req'd=C）的必填条件。⑤ 删除请求报文中部分tag值的默认值（如 n、0、null等）说明。 | 修改日期 | 2018.09 |
| 修改 | 穿透式监管新需求：① 2.3节登陆请求报文：增加tag20007、tag20008。② 新增采集提交请求及响应报文：即新增2.5节、2.6节。  ③ tag116 新增 12324和131082 两个枚举值。 | 修改日期 | 2019.01 |
| 修改 | 新增期权相关报文：“3.6 Option”，共13小节。 | 修改日期 | 2019.06 |
| 修改 | 修改期权相关报文的tag值描述、fix网关对其校验性；增加tag347、tag354和tag355；修改报单引用、操作引用的类型及长度。 | 修改日期 | 2019.11 |
| 修改 | 3.42节行情回报（35=W）删除tag207字段；报单请求报文（35=D）中 tag77未填写时报单拆分逻辑的描述。 | 修改日期 | 2019.12 |
| 修改 | 3.11节报单请求报文（35=D）备注修改中金所市价单类型，3.32节（35=d）tag762增加组合类型 | 修改日期 | 2020.07 |
| 审批 |  | 审批日期 |  |

目录

[1. Components 5](#_Toc24033180)

[1.1 StandardHeader 5](#_Toc24033181)

[1.2 StandardTrailer 8](#_Toc24033182)

[2. Session Layer 9](#_Toc24033183)

[2.1 Logon- ReqAuthenticate (35=A，tag116=12304) 9](#_Toc24033184)

[2.2 Logon- OnRspAuthenticate (35=A) 9](#_Toc24033185)

[2.3 Logon- ReqUserLogin (35=A，tag116=12288) 10](#_Toc24033186)

[2.4 Logon- OnRspUserLogin (35=A) 10](#_Toc24033187)

[2.5 Logon- ReqSubmitUserSystemInfo (35=A，tag116=12324) 11](#_Toc24033188)

[2.6 Logon- OnRspSubmitUserSystemInfo (35=A) 11](#_Toc24033189)

[2.7 Logout - ReqUserLogout (35=5) 11](#_Toc24033190)

[2.8 Logout - OnRspUserLogout (35=5) 12](#_Toc24033191)

[2.9 Logon- ReqUserPasswordUpdate (35=A) 12](#_Toc24033192)

[2.10 Logon- OnRspUserPasswordUpdate (35=A) 12](#_Toc24033193)

[2.11 Heartbeat (35=0) 13](#_Toc24033194)

[2.12 TestRequest(35=1) 13](#_Toc24033195)

[2.13 ResendRequest (35=2) 13](#_Toc24033196)

[2.14 Reject(35=3) 14](#_Toc24033197)

[2.15 SequenceReset (35=4) 15](#_Toc24033198)

[3. Application Level Messages 16](#_Toc24033199)

[3.1 SingleGeneralOrderHandling 16](#_Toc24033200)

[3.11 NewOrderSingle（35=D） 16](#_Toc24033201)

[3.12 ExecutionReport-Order Notice(35=8, 116=61441) 19](#_Toc24033202)

[3.13 ExecutionReport- Fill Notice(35=8, 116=61442) 23](#_Toc24033203)

[3.14 OrderCancelRequest (35=F) 25](#_Toc24033204)

[3.15 OrderCancelReplaceRequest (35=G) 27](#_Toc24033205)

[3.16 OrderCancelReject (35=9,39=8) 28](#_Toc24033206)

[3.17 OrderStatusRequest (35=H) 29](#_Toc24033207)

[3.18 ExecutionReport–Order Status(35=8) 29](#_Toc24033208)

[3.2 MultilegOrders 32](#_Toc24033209)

[3.21 NewOrderMultileg (35=AB) 32](#_Toc24033210)

[3.22 ExecutionReport (35=8,150=0/8/A,442=3) 32](#_Toc24033211)

[3.3 SecuritiesReferenceData 34](#_Toc24033212)

[3.31 SecurityDefinitionRequest (35=c) 34](#_Toc24033213)

[3.32 SecurityDefinition (35=d) 34](#_Toc24033214)

[3.4 MarketData 36](#_Toc24033215)

[3.41 MarketDataRequest (35=V) 36](#_Toc24033216)

[3.42 MarketDataSnapshotFullRefresh (35=W) 36](#_Toc24033217)

[3.5 BusinessMessageReject(35=j) 37](#_Toc24033218)

[3.6 Option 39](#_Toc24033219)

[3.61 MassQuote (35=i) 39](#_Toc24033220)

[3.62 QuoteCancel (35=Z) 41](#_Toc24033221)

[3.63 ExecutionReport-MassQuoteAcknowledgement (35=b) 42](#_Toc24033222)

[3.64 QuoteRequest (35=R) 45](#_Toc24033223)

[3.65 QuoteRequestReject(35=AG) 46](#_Toc24033224)

[3.66 NewOrderSingle-OptionSelfClose(35=D,116=16436) 47](#_Toc24033225)

[3.67 OrderCancelRequest-OptionSelfCloseAction(35=F,116=16438) 48](#_Toc24033226)

[3.68 OrderCancelReject-OptionSelfCloseAction (35=9,39=8,116=16439/61475) 49](#_Toc24033227)

[3.69 ExecutionReport-OptionSelfClose (35=8,116=61473/16437) 50](#_Toc24033228)

[3.70 PositionMaintenanceRequest(35=AL) 52](#_Toc24033229)

[3.71 PositionMaintenanceReport(35=AM) 55](#_Toc24033230)

[3.72 QuoteStatusRequest(35=a) 57](#_Toc24033235)

[3.73 QuoteStatusReport(35=AI) 57](#_Toc24033236)

[附录： 期货合约代码 59](#_Toc24033237)

[附注：阅读说明 Reading Instruction: 60](#_Toc24033238)

# Components

## StandardHeader

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| 8 | BeginString | String | 不限 | FIX版本说明 | Y1 | FIX.4.2 |
| 9 | BodyLength | Length |  | 消息长度 | Y1 |  |
| 35 | MsgType | String | 不限 | 消息类型 | Y1 | 0=Heartbeat 心跳 1=TestRequest 心跳测试 2=ResendRequest 重发请求 3=Reject 会话拒绝 4=SequenceReset 序号重置 5=Logout 登出 8=ExecutionReport 执行回报 9=OrderCancelReject 撤改单拒绝 A=Logon 登陆 AB=NewOrderMultileg 组合委托 D=NewOrderSingle 单笔委托 G=OrderCancelReplaceRequest 改单请求 F=OrderCancelRequest 撤单请求 H=OrderStatusRequest 报单状态请求 V=MarketDataRequest 行情订阅 Y=MarketDataRequestReject 拒绝订阅 W=MarketDataSnapshotFullRefresh 订阅应答  c=SecurityDefinitionRequest 查询合约请求 d=SecurityDefinition 查询合约应答  j=BusinessMessageReject业务层拒绝 b=MassQuoteAcknowledgement 报价回报  i=[Mass](javascript:expand('SingleGeneralOrderHandling');)Quote 报价录入请求  Z=QuoteCancel 报价撤销请求  R=QuoteRequest 询价录入请求  AG=QuoteRequestReject 询价录入请求拒绝  AL=PositionMaintenanceRequest 执行宣告请求  AM=PositionMaintenanceReport 执行宣告回报  a=QuoteStatusRequest 询价订阅  AI=QuoteStatusReport询价订阅回报 |
| 49 | SenderCompID | String | 12 | 发送方代码 | Y1 | value>0.其中，0为系统默认值 . Default is 0. |
| 56 | TargetCompID | String | 10 | 接收方代码 | Y1 | value>0.其中，0为系统默认值 . Default is 0. |
| 34 | MsgSeqNum | Int |  | 消息序号 | Y1 |  |
| 50 | [SenderSubID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag50.html) | Int |  | 请求编号 | Y |  |
| [57](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag57.html) | [TargetSubID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag57.html) | Int |  | 响应编号 | N | 默认为0. Default is 0. 默认为0. |
| 116 | OnBehalfOfSubID | String |  | 请求响应类型 | C | 12304=ReqAuthenticate 客户端认证请求  12305=OnRspAuthenticate 客户端认证成功响应  12324=ReqSubmitClientSysInfo 用户采集信息提交请求  131082=OnRspSubmitClientSysInfo 用户采集信息提交响应  12288=ReqUserLogin 用户登录请求  12289=OnRspUserLogin 用户登录成功响应  131081= OnRspUserLogin 用户登录失败响应  12298=ReqUserPasswordUpdate 用户口令更新请求  12299=OnRspUserPasswordUpdateSuccess 用户口令更新请求成功响应  131080=OnRspUserPasswordUpdateFail 用户口令更新请求失败响应  17409=SubscribeMarketData 订阅行情  17411=UnSubscribeMarketData 退订行情  61441 = OnRtnOrder 报单回报  61442 = OnRtnTrade 成交回报  16422= ReqExecOrderInsert 执行宣告录入请求  16423= OnRspExecOrderInsert 执行宣告录入响应  16424= ReqExecOrderAction 执行宣告操作请求  16425= OnRspExecOrderAction 执行宣告操作响应  61457= OnRtnExecOrder 执行宣告回报  16429= OnRspQuoteInsert 报价录入响应  16431= OnRspQuoteAction 报价**操作**响应  61461= OnRtnQuote 报价回报  16436= ReqOptionSelfCloseInsert 期权自对冲录入请求  16437= OnRspOptionSelfCloseInsert 期权自对冲录入响应  61473= OnRtnOptionSelfClose期权自对冲录入回报  16438= ReqOptionSelfCloseAction 期权自对冲操作请求  16439= OnRspOptionSelfCloseAction期权自对冲操作响应  61475= OnErrRtnOptionSelfCloseAction 期权自对冲操作错误回报  **说明Notes：**  （1）Request message: When tag35-MsgType = A, the tag must be filled in. The optional enumeration value is 12304, 12288, 12298. When tag35-MsgType = V, the tag must be filled in. The optional enumeration value is 17409. 17411.  请求报文：在tag35-MsgType = A时，该tag必须填写，可选枚举值为12304、12288、12298；在tag35-MsgType = V时，该tag必须填写，可选枚举值为17409、17411。  （2）Response message: When tag35-MsgType = A, the tag will exist, the value is generally 12305, 12289, 12299, 131080, 131081; when tag35-MsgType = 8, the tag will exist in some cases, the value is generally 61441, 61442.  响应报文：在tag35-MsgType = A时，该tag会存在，值一般为12305、12289、12299、131080、131081；在tag35-MsgType =8时，该tag在部分情况下会存在，值一般为61441、61442。 |
| 43 | PossDupFlag | Boolean |  | 重传标识 | N | N = Original transmission 不重传 Y = Possible duplicate 重传  **说明Notes：**Suppose the client receives a retransmission request from the server. If the retransmission sequence number is 6-7, the client resends 6-7, and the PossDupFlag in the message is set to Y. In other cases, the default is N.  假设客户端接收到服务器的重发请求，若重发序号是6-7，客户端进行重发6-7，此时报文里的PossDupFlag设置为Y。其它情况默认为N。 |
| 52 | SendingTime | UTCTimestamp |  | 发送时间 | Y1 | 格式为：YYYYMMDD-HH:MM:SS.sss |
| 122 | OrigSendingTime | UTCTimestamp |  | 原消息的发送时间 | N | Original time of message transmission when transmitting orders as the result of a resend request. 重发消息时，原消息的发送时间  （格式为：YYYYMMDD-HH:MM:SS.sss） |
| 347 | MessageEncoding | String |  | 编码格式 | C | UTF-8格式。当包头添加tag347后，包体会添加tag354,tag355，其中tag355的内容将使用UTF-8编码格式输出。  UTF-8 coding mode. If package header of the message includes tag347, then package body will add tag354 and tag355, the content of tag355 will be showed as utf-8 coding mode. |

## StandardTrailer

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| 10 | CheckSum | String | 不限 | 消息校验和 | Y1 |  |

# Session Layer

## Logon- ReqAuthenticate (35=A，tag116=12304)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| 1408 | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 | Y | Fill in the AppID of the client terminal.  填写客户终端的AppID。 |
| http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif96 | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 16 | 认证码 | Y |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1+Y | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>** | | | | | Y1 |  |

## Logon- OnRspAuthenticate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [1408](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 |  |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other （默认值） 1 = PKCS |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds) 心跳间隔（秒）（默认值：30s） |
| **<StandardTrailer>** | | | | | Y1 |  |

## Logon- ReqUserLogin (35=A，tag116=12288)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| 1408 | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 | C | Fill in the AppID of the client terminal.  填写客户终端的AppID。  注：当为中继多对多模式时，此tag值必填。  Tip: This tag field is required in multi-to-multi mode. |
| http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif95 | [RawDataLength](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html) | Length |  | 密码长度 | N |  |
| http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif96 | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 40 | 密码http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | Y |  |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1+Y | Heartbeat interval (seconds)  Default（30 seconds）  心跳间隔（秒） （默认值：30s） |
| 20007 | ClientSysInfo | String | 不限 | 采集的终端信息 | Y | 1. This tag field is required when in multi-to-multi or terminal direct connection mode. 2. Except for (1), this tag field is not required.   （1）当为多对多或直连终端模式时，此tag值必填。  （2）除上（1）外，此tag字段可不填。 |
| 20008 | ClientPublicIP | String |  | 用户终端IP和端口号 | Y | (1 )This tag field is required when in multi-to-multi or terminal direct connection mode.  (2) Except for (1), this tag field is not required.  （1）当为多对多或直连终端模式时，此tag值必填。  （2）除上（1）外，此tag字段可不填。  填写示例：172.19.108.136:105 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- OnRspUserLogin (35=A)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other （默认值） 1 = PKCS |
| 141 | ResetSeqNumFlag | Boolean |  | 序号重置标记 | N | N = No 不重置  Y = Yes, reset sequence numbers 重置 |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds)  Default（30 seconds）  心跳间隔（秒）（默认值：30s） |
| 20004 | FrontID | int |  | 交易前置编号 | Y1 | Default=0 默认为0. |
| 20005 | SessionID | int |  | 会话编号 | Y1 | Default=0 默认为0. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- ReqSubmitUserSystemInfo (35=A，tag116=12324)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y | The operator fills in the code of the investor waiting to submit the collection information.  操作员填写待提交采集信息的投资者代码。 |
| 1408 | [DefaultCstmApplVerID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1408.html) | String | 10 | 用户端产品信息 | Y | Fill in the AppID of the client terminal.  填写客户终端的AppID。 |
| 20007 | ClientSysInfo | String | 不限 | 采集的终端信息 | Y | This tag is required.  此tag值必填。 |
| 20008 | ClientPublicIP | String |  | 用户终端IP和端口号 | Y | This tag is required.  此tag值必填。 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- OnRspSubmitUserSystemInfo (35=A)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType = **A** |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

## Logout - ReqUserLogout (35=5)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **5** |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 登出原因 | N | Reason for logout.  登出原因 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logout - OnRspUserLogout (35=5)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **5** |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 登出信息 |  |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- ReqUserPasswordUpdate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [95](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html)http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | [RawDataLength](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag95.html) | Length |  | 密码长度 | N |  |
| [96](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 81 | 密码 | Y | OldPassword：NewPassword  格式为：原来的口令：新的口令 |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other 1 = PKCS |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds)  心跳间隔（秒） |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Logon- OnRspUserPasswordUpdate (35=A)

Tips：This scheme only supports the business of**trade client.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **A** |
| [96](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | [RawData](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag96.html) | data | 81 | 密码 |  | OldPassword：NewPassword  格式为：原来的口令：新的口令 |
| [98](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | [EncryptMethod](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag98.html) | int |  | 密码字段加密方式 | Y1 | 0 = None / Other （默认值） 1 = PKCS |
| [108](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | [HeartBtInt](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag108.html) | int |  | 心跳间隔 | Y1 | Heartbeat interval (seconds)  心跳间隔（秒） （默认值：30s） |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 登出原因 | N | Reason for failure.  修改密码失败原因. |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Heartbeat (35=0)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =0 |
| [112](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | [TestReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | String | 不限 | 测试请求代码 | N | Required when the heartbeat is the result of a Test Request message.  回复Test Request 时需要本字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

## TestRequest(35=1)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =1 |
| [112](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | [TestReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag112.html) | String | 不限 | 测试请求代码 | Y1 | Identifier included in Test Request message to be returned in resulting Heartbeat.(Default 0)  对方回复本消息的Heartbeat 需要本字段（默认为0） |
| **<StandardTrailer>** | | | | | Y1 |  |

## ResendRequest (35=2)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType =2 |
| [7](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag7.html) | [BeginSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag7.html) | SeqNum | 开始序号 | Y1 | Message sequence number of first message in range to be resent. (Default 1)  请求重发消息的开始序号 （默认值：1） |
| [16](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag16.html) | [EndSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag16.html) | SeqNum | 结束序号 | Y1 | Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0"  请求重发消息的结束序号 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

## Reject(35=3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =3 |
| [45](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag45.html) | [RefSeqNum](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag45.html) | SeqNum |  | 拒绝消息序号 | Y1 | Default=0. 默认为0 |
| [372](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | [RefMsgType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | String | 不限 | 拒绝消息类型 |  | 0=Heartbeat 心跳  1=TestRequest 心跳测试  2=ResendRequest 重发请求  3=Reject 会话拒绝  4=SequenceReset 序号重置  5=Logout 登出  8=ExecutionReport 执行回报  9=OrderCancelReject 撤改单拒绝  A=Logon 登陆  AB=NewOrderMultileg 组合委托  D=NewOrderSingle 单笔委托  G=OrderCancelReplaceRequest 改单请求  F=OrderCancelRequest 撤单请求  H=OrderStatusRequest 报单状态请求  V=MarketDataRequest 行情订阅  W=MarketDataSnapshotFullRefresh 订阅应答  d=SecurityDefinition 查询合约应答  c=SecurityDefinitionRequest 查询合约请求  j= BusinessMessageReject业务层拒绝  i=[Mass](javascript:expand('SingleGeneralOrderHandling');)Quote 报价录入请求  Z=QuoteCancel 报价撤销请求  R=QuoteRequest 询价录入请求  AL=PositionMaintenanceRequest 执行宣告请求  a=QuoteStatusRequest 询价订阅 |
| 373 | [SessionRejectReason](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag373.html) | int |  | 拒绝原因 |  | 1 = Required Tag Missing  4 = Tag specified without a value  5 = Value is incorrect (out of range) for this tag  6 = Incorrect data format for value  9 = CompID problem  10 = SendingTime Accuracy Problem  18 = Invalid/Unsupported Application Version |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 |  |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## SequenceReset (35=4)

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | Y1 | MsgType =4 |
| [123](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag123.html) | [GapFillFlag](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag123.html) | Boolean | 序号填充标志 | N | N = Sequence Reset, Ignore Msg Seq Num 序号重置，不检查MsgSeqNum字段，直接进行序号重置操作。  Y = Gap Fill Message, Msg Seq Num Field Valid 序号不重置，MsgSeqNum字段有效 |
| [36](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag36.html) | [NewSeqNo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag36.html) | SeqNum | 新序号 | Y1+Y |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | Y1 |  |

# Application Level Messages

说明：下面3.1-3.3节涉及到的请求报文是发送到FIX交易网关，3.4节的请求报文是发送到FIX行情网关。

Note: The request messages in sections 3.1-3.3 below are sent to the FIX trade gateway, and the request messages in section 3.4 below are sent to the FIX market gateway.

## 3.1 [SingleGeneralOrderHandling](javascript:expand('SingleGeneralOrderHandling');)

### NewOrderSingle（35=D）

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **D** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| 11 | ClOrdID | String | 12 | 报单引用 | Y1 |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y | 1=Market 市价单  2=Limit 限价单  K= Market With Left Over as Limit 市价转限价 |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y | 1=Buy 买  2=Sell 卖 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓  **说明Notes：**  （1）If the configuration option ForceOpenClose=1, this tag is required, otherwise, a rejection message will be given.  如果网关配置文件中的配置选项ForceOpenClose=1，则该tag必填，未填则将会给出拒绝消息。  （2）For the split-order, if the value of this tag is not filled in: a）For split-order of SHFE and INE Exchange, it can be divided into three parts at most: close yesterday's position, close today's position, and open today's position. b) For split-order of other Exchanges, it can be divided into two parts at most: close position, and open today's position.  若未填写此tag值，对于拆分报单而言，SHFE、INE交易所报单最多被拆分为平昨、平今、开仓三个报单，其他交易所报单最多被拆分为平仓、开仓两个报单。 |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 | C | **说明Notes：**The tag value is required if tag40-OrdType=2  tag40-OrdType=2时，该tag值必填。 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y |  |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 | Y | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效 |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） | C | Conditionally required if TimeInForce = GTD  **说明：**如果有效期类型是GTD，该字段是必填的 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 | C | When using FAK (tag59-TimeInForce=3), the minimum number tag110-MinQty fields is valid only when the open flag tag77-OpenClose has a value. Otherwise, the order can be sold in any quantity.  **说明：**报FAK单（tag59-TimeInForce=3）时，只有开平标志tag77-OpenClose有值时，最小数量tag110-MinQty字段是才有效，否则认为该笔报单可以以任何数量成交。 |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 | C | When it is a stop loss/profit order of Dalian Commodity Exchange or the conditional order of CTP,that is , tag20006- ContingentCondition has a value, the StopPx tag is required.  **说明：**当为大商所的止损、止盈单或CTP的条件单时，即tag20006- ContingentCondition有值时，此tag值必填。 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16（或12） |  | N | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 | N |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 | (格式为：YYYYMMDD-HH:MM:SS.sss) |
| 21 | HandlInst | Char |  | 报单处理说明 | Y1 | 1 = Automated execution order, private, no Broker intervention客户自动执行的报单  2 = Automated execution order, public, Broker intervention OK经纪商介入的自动执行报单  3= Manual order, best execution手工报单 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单  **说明Notes：**The tag must be set to Y when the order is the swap order of Dalian Commodity Exchange.  如果是大商所的互换单，则该tag值必须填，值为Y。 |
| 20006 | ContingentCondition | Char |  | 触发条件 | C | 2=Touch 止损  3=TouchProfit 止赢  5=LastPriceGreaterThanStopPrice 最新价大于条件价  6=LastPriceGreaterEqualStopPrice 最新价大于等于条件价  7=LastPriceLesserThanStopPrice 最新价小于条件价  8=LastPriceLesserEqualStopPrice 最新价小于等于条件价  9=AskPriceGreaterThanStopPrice 卖一价大于条件价  A=AskPriceGreaterEqualStopPrice 卖一价大于等于条件价  B=AskPriceLesserThanStopPrice 卖一价小于条件价  C=AskPriceLesserEqualStopPrice 卖一价小于等于条件价  D=BidPriceGreaterThanStopPrice 买一价大于条件价  E=BidPriceGreaterEqualStopPrice 买一价大于等于条件价  F=BidPriceLesserThanStopPrice 买一价小于条件价  H=BidPriceLesserEqualStopPrice 买一价小于等于条件价  **说明 Notes：**  （1）When it is the stop loss/profit order of Dalian Commodity Exchange,that is, tag 2006 selects the enumeration value as 2, 3, it can be combined with tag40 to form the limit stop loss (profit) and market stop loss (profit) orders.  若为大商所的止损、止盈单，tag20006选枚举值为2、3，并与tag40组合，构成限价止损（盈）和市价止损（盈）指令。  （2）It refers to the CTP conditional oder when the tag selects other values.  若为其他枚举值，则指的是CTP条件单。 |
| **<StandardTrailer>** | | | | | Y1 |  |

备注:

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **订单类型** | **指令类型** | [**OrdType**](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html)  **Tag 40** | [**TimeInForce**](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html)  **Tag 59** | **备注** |
| 限价单 | 限价 | Tag 40=2 | Tag 59=0 |  |
| FAK | Tag 40=2 | Tag 59=3 | Immediately executed against any available quantity and any remaining quantity is eliminated  立即成交剩余指令自动撤销 |
| FOK | Tag 40=2 | Tag 59=4 | Execute a transaction immediately and completely or not at all  立即全部成交否则自动撤销 |
| 市价单 | 任意价/五档价 | Tag 40=1 | Tag 59=3 |  |
| 五档价转限价 | Tag 40=1 | Tag 59=0 | The five level price order is converted to the latest price limit order  五档价单未成交部分转为最新价限价单 |
| 最优价 | Tag 40= K | Tag 59=3 | The market price order is trying to be executed at the best price available in the market and the remaining unsold part will be cancelled.  市价单与对手方最优一档价格报单尝试成交，剩余未成交部分撤销 |
| 最优价转限价 | Tag 40= K | Tag 59=0 | The market price order is trying to be executed at the best price available in the market and the remaining unsold part is converted to the latest price limit order  市价单与对手方最优一档价格报单尝试成交，剩余未成交部分转为最新价限价单 |

市价单中：五档价、五档价转限价、最优价、最优价转限价为CFFEX特有业务。

### ExecutionReport-[Order Notice](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Execution+Report+-+Order+Creation+Cancel+or+Modify)(35=8, 116=61441)

The **Execution Report - Order Notice(tag 35-MsgType=8,tag 116-** **OnBehalfOfSubID=61441, tag 39-OrdStatus=0, 1,2,4 ,6,8,A,F,G)** message is sent in response to:

* [New Order](http://www.cmegroup.com/confluence/display/EPICSANDBOX/New+Order)
* [Order Cancel Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Cancel+Request)
* [Order Cancel/Replace Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Cancel-Replace+Request)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 | Default：“null”  默认值：“null” |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 报单引用 |  |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 |  | 1=Market 市价单  2=Limit 限价单  K= Market With Left Over as Limit 市价转限价  (Default value：‘n’)  （Default默认值：‘n’） |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖  (Default value：‘n’)  （Default默认值：‘n’） |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | OpenClose | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓  (Default value：‘n’)  （Default默认值：‘n’） |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 |  |  |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 | 默认为0 |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 |  | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效  (Default value：‘n’)  （Default默认值：‘n’） |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） |  | Conditionally required if TimeInForce = GTD  **说明：**如果有效期类型是GTD，该字段是必填的。 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 |  |  |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日 |  | 格式为：YYYYMMDD |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 | Default=0,  默认为0 |
| 198 | SecondaryOrderID | String | 20 | 报单编号  （ctp给条件单分配的） |  | Corresponding to Ctp RelativeOrderSysID.  The specific format is :TJBD\_7 digits  对应Ctp RelativeOrderSysID。  具体格式如下：TJBD\_7位数字。 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单/未成交  1 = Partially filled 部分成交  2 = Filled 全部成交  4 = Canceled 撤单  6 = Pending Cancel 等待撤单  8 = Rejected 已拒绝  A = Pending New 未知  F = NotTouched 尚未触发  G = Touched 已触发  (Default value：‘n’)  （Default默认值：‘n’） |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 | Default=0,默认为0 |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 | Default= tag38-tag14  默认值= tag38-tag14 |
| [168](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | [EffectiveTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | UTCTimestamp |  | 激活时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 委托时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  |  |  |
| →448 | PartyID | String | 16（或12） |  |  | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  |  | 3=ActiveUserID 操作用户代码  5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 |  |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection. 消息的拒绝原因。 |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0. 默认为0。 |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | 0 = New 新报单  4 = Canceled 撤单  8= Rejected 已拒绝  6 = Pending Cancel 等待撤单  A = Pending New 未知  F = Trade 成交  M = NotTouched 尚未触发  L = ExecType\_TRIGGERED\_OR\_ACTIVATED\_BY\_SYSTEM  已触发  (Default value：‘n’)  （Default默认值：‘n’） |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单 |
| 20004 | FrontID | int |  | 交易前置编号 | Y1 | Default=0  默认为0 |
| 20005 | SessionID | int |  | 会话编号 | Y1 | Default=0  默认为0 |
| 20006 | ContingentCondition | Char |  | 触发条件 | C | 2=Touch 止损  3=TouchProfit 止赢  5=LastPriceGreaterThanStopPrice 最新价大于条件价  6=LastPriceGreaterEqualStopPrice 最新价大于等于条件价  7=LastPriceLesserThanStopPrice 最新价小于条件价  8=LastPriceLesserEqualStopPrice 最新价小于等于条件价  9=AskPriceGreaterThanStopPrice 卖一价大于条件价  A=AskPriceGreaterEqualStopPrice 卖一价大于等于条件价  B=AskPriceLesserThanStopPrice 卖一价小于条件价  C=AskPriceLesserEqualStopPrice 卖一价小于等于条件价  D=BidPriceGreaterThanStopPrice 买一价大于条件价  E=BidPriceGreaterEqualStopPrice 买一价大于等于条件价  F=BidPriceLesserThanStopPrice 买一价小于条件价  H=BidPriceLesserEqualStopPrice 买一价小于等于条件价  (Default value：‘n’)  （默认值：‘n’） |
| [20012](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | SplitOrginRef | String | 12 | 拆分原始报单引用 |  | FIX网关拆分客户报单后，记录原始报单的报单编号。 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### ExecutionReport- [Fill Notice](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Execution+Report+-+Fill+Notice)(35=8, 116=61442)

The **Execution Report - Fill Notice (tag 35-MsgType=8,tag 116-** **OnBehalfOfSubID=61442, tag 39-OrdStatus=1 or 2)** message is sent upon fill or partial fill of client order.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 | Default：“null”  默认值：“null” |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 报单引用 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0  默认为0 |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖  （Default默认值：‘n’） |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 | Default is 0  默认为0 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓  （Default默认值：‘n’） |
| [31](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [LastPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | Price |  | 成交价格 | Y1 | Default is 0  默认为0 |
| [32](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [LastQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag32.html) | Qty |  | 成交数量 | Y1 | Default is 0  默认为0 |
| 75 | TradeDate | LocalMktDate |  | 成交日期 |  | 格式为：YYYYMMDD |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 成交时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | F = Trade 成交 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 1 = Partially filled 部分成交  2 = Filled 全部成交  （Default默认值：‘n’） |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 | 1、In OnRtnOrder  在 OnRtnOrder 中：  （1）LeavesQty=0 when the CTP or Exchange rejects.  CTP或交易所拒绝时，LeavesQty=0。  （2）LeavesQty=0 when the order was withdrawed successfully.  撤单成功时，LeavesQty=0。  （3）In other cases, LeavesQty=number of orders - number of deals.  其他情况下，LeavesQty=报单数量 -成交数量。  2、In OnRspOrderInsert and OnRspCombActionInsert:  LeavesQty=0。  在 OnRspOrderInsert 和 OnRspCombActionInsert 中：  LeavesQty=0。  3、In other cases, the default is 0.  其他情况，默认值为0。 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 累计成交数量 | Y1 | 1. 在 OnRtnOrder 中：   In OnRtnOrder:  （1）CumQty=0 when the exchange rejects  交易所拒绝时，CumQty=0。  （2）When the order was withdrawed successfully, CumQty=the number of transactions.  撤单成功时，CumQty=成交数量。  （3）In other cases, CumQty=number of transactions.  其他情况下，CumQty=成交数量。   1. In OnRspOrderInsert and OnRspCombActionInsert:   CumQty=0。  在 OnRspOrderInsert 和 OnRspCombActionInsert 中：  CumQty=0。   1. In other cases, the default is 0.   其他情况，默认值为0。 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 原始报单数量 | Y1 | The default is 0.  默认为0 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| [20012](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | SplitOrginRef | String | 12 | 拆分原始报单引用 |  | FIX网关拆分客户报单后，记录原始报单的报单编号。 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelRequest (35=F)

* **普通报单的撤单请求：tag116-OnBehalfOfSubID 不用填写。**

**For an ordinary New Order : tag116-OnBehalfOfSubID is not required.**

* **期权自对冲撤销请求ReqOptionSelfCloseAction 时：tag116=16438。 ---没有tag38字段，待确定。——后面确定分开再删除**

**For cancelling an OptionSelfClose order : tag116=16438.**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **F** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 报单引用 | Y1+Y |  |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 报单操作引用 | Y1 | 注：当对一笔报单进行快速重复撤单时，如果第一笔的撤单回报FIX还未处理，又收到了第二笔撤单请求，会存在客户端收到tag11相同的两笔撤单回报，一笔为撤单成功，一笔为撤单失败。  Tips: When a single order is cancelled repeatedly, if the second order cancellation request is submitted for the same order before the first order cancellation return has not been received, the client will receive two cancellation returns of the same tag11, one is cancellation success and the other is cancellation failure. |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | C | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司  **说明Notes：**This tag is required only if SessionID=0 and OrderID has a value in the response message of the pending order.  仅当待撤报单的报单回报中SessionID=0且OrderID有值时，此tag为必填项。 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | C | **说明Notes：**This tag is required only if SessionID=0 and OrderID has a value in the response message of the pending order.  仅当待撤报单的报单回报中SessionID=0且OrderID有值时，此tag为必填项。 |
| 38 | OrderQty | Qty |  | 数量变化 | Y1 |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N |  |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| 20004 | FrontID | int |  | 交易前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelReplaceRequest (35=G)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **G** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 原始报单引用 | Y1+Y |  |
| 20004 | FrontID | int |  | 前置交易编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 报单操作引用 | Y1 | 注：此处tag11值会填入撤单的那笔回报报文中，改单后新报单的回报报文中tag11值是由Fix网关自己维护的。  Tip：The tag11 here will be filled in the response message of the cancelling order, while the value of tag11 in the response message of the new order is maintained by the FIX gateway. |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y |  |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 | N |  |
| 38 | OrderQty | Qty |  | 数量变化 | Y1 |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N |  |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y1 | 1=Market 市价单  2=Limit 限价单  K= Market With Left Over as Limit 市价转限价 |
| 21 | HandlInst | Char |  | 报单处理说明 | Y1 | 1 = Automated execution order, private, no Broker intervention客户自动执行的报单  2 = Automated execution order, public, Broker intervention OK经纪商介入的自动执行的报单  3 = Manual order, best execution手工报单 |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓  **说明Notes：**   1. In the order change operation, this is the order open/close mark of the new order after the old one cancelled successfully.   改单操作中，撤单成功后，此为再报单时的开平标志。  （2）If the configuration option ForceOpenClose value is 1, the tag is required, otherwise, a rejection message will be given.  如果网关配置文件中的配置选项ForceOpenClose值为1时，该tag必填，未填则会给出拒绝消息。 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### OrderCancelReject (35=9,39=8)

The **OrderCancelReject (tag 35-MsgType=9, tag 39-OrdStatus=8**) message is sent in response to:

* For an ordiary OrderCancelRequest(35=F,tag116 is not required) : tag116≠16439,61475. And only one response message is returned.
* For cancelling an OptionSelfClose order : tag116=16439(OnRspOptionSelfCloseAction) and 61475(OnErrRtnOptionSelfCloseAction). It means that two kinds of response message are returned if an OptionSelfCloseAction Request (35=F,tag116=16438) is rejected. ----若期权和普通报单分开，则此处后面再删除。

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **9** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 报单引用 | Y1 | Default=0 默认为0 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 报单操作引用 | Y1 | Default=0默认为0 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 | Default=0默认为0 |
| [434](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | [CxlRejResponseTo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | char |  | 操作标志 | Y1 |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 |  |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection. 拒绝原因 |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 8=Rejected 已拒绝 |
| 20004 | FrontID | int |  | 前置交易编号 | Y1 | The extended field. 扩展字段（默认为0） |
| 20005 | SessionID | int |  | 会话编号 | Y1 | The extended field. 扩展字段（默认为0） |
| **<StandardTrailer>** | | | | | Y1 |  |

### OrderStatusRequest (35=H)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **H** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | N |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | N |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | N |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### ExecutionReport–Order Status(35=8)

The **Execution Report - Order Status Request Acknowledgment ( tag 35-MsgType=8, tag 150-ExecType=I )** message is sent in acknowledgment of the [Order Status Request](http://www.cmegroup.com/confluence/display/EPICSANDBOX/Order+Status+Request) message.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 | (Default Value：“null”)  默认为 “null” |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | ClOrdID | String | 12 | 报单引用 |  |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 |  | 1=Market 市价单  2=Limit 限价单  K= Market With Left Over as Limit 市价转限价  (Default Value：‘n’)  （默认值：‘n’） |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖  (Default Value：‘n’)  （默认为‘n’） |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | OpenClose | char |  | 组合开平标志 |  | C = Close上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓  (Default Value：‘n’)  （默认为‘n’） |
| [44](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | [Price](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag44.html) | Price |  | 价格 |  |  |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 | Default=0默认为0 |
| [59](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | [TimeInForce](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag59.html) | char |  | 有效期类型 |  | 0 = Day (or session) 当日有效  1 = Good Till Cancel (GTC) 撤销前有效  2 = At the Opening (OPG) 集合竞价有效  3 = Immediate Or Cancel (IOC) 立即完成否则撤销  4 = Fill Or Kill (FOK)全部成交或全部撤销  6 = Good Till Date (GTD) 指定日期前有效  7 = At the Close 本节有效  （默认值：‘n’） |
| [432](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | [ExpireDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag432.html) | LocalMktDate | 8 | GTD日期  （格式：YYYYMMDD） |  | Conditionally required if TimeInForce = GTD 如果有效期类型是GTD，该字段必填。 |
| [110](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | [MinQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag110.html) | Qty |  | 最小成交量 |  |  |
| [99](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | [StopPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag99.html) | Price |  | 止损价 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日 |  | 格式为：YYYYMMDD |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 | 默认为0 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单/未成交  1 = Partially filled 部分成交  2 = Filled 全部成交  4 = Canceled 撤单  6 = Pending Cancel 等待撤单 （正常情况下不会出现此状态）  8=Rejected 已拒绝  A = Pending New 未知 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 |  |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 |  |
| [168](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | [EffectiveTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag168.html) | UTCTimestamp |  | 激活时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 委托时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  |  |  |
| →448 | PartyID | String | 16（或12） |  |  | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  |  | 3=ActiveUserID 操作用户代码  5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 |  |  |
| 20002 | IsSwapOrder | Boolean |  | 互换单标志 | C | N=Not IsSwapOrder 非互换单  Y=IsSwapOrder 互换单 |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection.  消息的拒绝原因。 |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0. 默认为0 |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | I = Order Status 报单状态、 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 1 = Single security 单合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置编号 | Y1 | Default is 0. 默认为0 |
| 20005 | SessionID | int |  | 会话编号 | Y1 | Default is 0. 默认为0 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.2 [MultilegOrders](javascript:expand('MultilegOrders');)

### 3.21 NewOrderMultileg (35=AB)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **AB** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y | Example：IF1706&IF1709 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 组合引用 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y | 1=Buy 买  2=Sell 卖 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y |  |
| 20003 | CombDirection | String | 1 | 组合指令方向 | Y | 0=Comb 申请组合 1= UnComb 申请拆分 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| 60 | TransactTime | UTCTimestamp |  | 操作时间 | Y1 |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y1 | 1=Market 市价单  2=Limit 限价单  K= Market With Left Over as Limit 市价转限价 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.22 ExecutionReport (35=8,150=0/8/A,442=3)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **8** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 | Default is null  默认为 “null” |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | String | 12 | 组合引用 |  |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖  (Default is ‘n’)  (默认为‘n’) |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y1 | Default is 0默认为0. |
| 20003 | CombDirection | String | 1 | 组合指令方向 | Y | 0=Comb 申请组合 1= UnComb 申请拆分 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 0 = New 新报单  8 = Rejected 已拒绝  A = Pending New 未知  (Default is ‘n’)  (默认为‘n’) |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日 |  | 格式为：YYYYMMDD |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 报单编号 | Y1 |  |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | String | 20 | 成交编号 | Y1 | Default is 0默认为0. |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | char |  | 成交类型 | Y1 | 0 = New 新报单  8=Rejected 已拒绝  A = Pending New 未知  (Default is ‘n’)  (默认为‘n’) |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | Qty |  | 今成交数量 | Y1 | Default is 0默认为0。 |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | Qty |  | 剩余数量 | Y1 | （1）LeavesQty=0 when the CTP or Exchange rejects.(Default is 0)  CTP或交易所拒绝时，LeavesQty=0。（默认值为0）  （2）In other cases, LeavesQty=number of orders  其他情况，LeavesQty=报单数量 |
| [442](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | [MultiLegReportingType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag442.html) | char |  | 组合类型 |  | 3 = Multi-leg security 组合合约 |
| [20](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | [ExecTransType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag20.html) | char |  | 交易类型标识 | Y1 | Default is 0. 默认为0 |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 | Y1 | Default is 0. 默认为0 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置编号 | Y1 | Default is 0默认为0 |
| 20005 | SessionID | int |  | 会话编号 | Y1 | Default is 0默认为0 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.3 [SecuritiesReferenceData](javascript:expand('SecuritiesReferenceData');)

### 3.31 SecurityDefinitionRequest (35=c)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **c** |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | C | If tag321=1, the symbol is required. If the tag321=3, then the symbol is null.  **说明：**如果tag321=1,则合约代码必填；如果tag321=3，则合约代码为空 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [1151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | [SecurityGroup](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | String | 30 | 产品代码 | N |  |
| [320](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | SecurityReqID | String | 不限 | 合约请求代码 | Y1 | Fill in the same value as the sendersubID.  填入与sendersubID相同的值。 |
| [321](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag321.html) | [SecurityRequestType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag321.html) | int |  | 合约请求类型 | Y1+Y | 1 = Request Security identity for the specifications provided 单个合约  3 = Request List Securities 一系列合约 |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.32 SecurityDefinition (35=d)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **d** |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 |  |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 |  | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [107](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag107.html) | [SecurityDesc](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag107.html) | String | 20 | 合约名称 |  |  |
| [1151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | [SecurityGroup](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1151.html) | String | 30 | 产品代码 |  |  |
| [167](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag167.html) | [SecurityType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag167.html) | String | 1 | 产品类型 |  | FUT=Future 期货  OPT=Options 期权  MLEG=Multileg Instrument 组合 |
| [200](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag200.html) | [MaturityMonthYear](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag200.html) | MonthYear |  | 交割年月 |  | 格式为：YYYYMM |
| 1310 | [NoMarketSegments](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1310.html) | NumInGroup |  | Market Segments 数据项数量 |  |  |
| [→1140](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1140.html) | [MaxTradeVol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1140.html) | Qty |  | 最大下单量 |  | The first Group is Max Market Order Volume.第一组对应市价单最大下单量 The second Group is Max Limit Order Volume.第二组对应限价单最大下单量 |
| [→562](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag562.html) | [MinTradeVol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag562.html) | Qty |  | 最小下单量 |  | The first is Group Min Market Order Volume.第一组对应市价单最小下单量  The second Group is Min Limit Order Volume.第二组对应限价单最小下单量 |
| [231](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag231.html) | [ContractMultiplier](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag231.html) | float |  | 合约数量乘数 |  |  |
| [969](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag969.html) | [MinPriceIncrement](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag969.html) | float |  | 最小变动价位 |  |  |
| [225](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag225.html) | [IssueDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag225.html) | LocalMktDate |  | 创建日 |  | 格式为：YYYYMMDD |
| [873](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag873.html) | [DatedDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag873.html) | LocalMktDate |  | 上市日 |  | 格式为：YYYYMMDD |
| [541](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag541.html) | [MaturityDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag541.html) | LocalMktDate |  | 到期日 |  | 格式为：YYYYMMDD |
| 864 | [NoEvents](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag864.html) | NumInGroup |  | 事件数据项数量 |  |  |
| →865 | [EventType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag865.html) | int |  | 事件类型 |  | 13 = First Delivery Date 开始交割日  14 = Last Delivery Date 结束交割日 |
| →866 | [EventDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag866.html) | LocalMktDate |  | 事件日期 |  |  |
| [965](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag965.html) | [SecurityStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag965.html) | String | 1 | 合约状态 |  | 1 = Active 活跃  2 = Inactive 不活跃 |
| [311](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag311.html) | [UnderlyingSymbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag311.html) | String | 30 | 基础商品代码 |  |  |
| [202](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag202.html) | [StrikePrice](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag202.html) | Price |  | 执行价 |  |  |
| [201](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag201.html) | [PutOrCall](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag201.html) | int |  | 期权类型 |  |  |
| [967](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag967.html) | [StrikeMultiplier](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag967.html) | float |  | 合约基础商品乘数 |  |  |
| [762](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag762.html) | [SecuritySubType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag762.html) | String | 1 | 组合类型 |  | 0=COMBT\_Future 期货组合  1=COMBT\_BUL 垂直价差BUL  2= COMBT\_BER 垂直价差BER  3=COMBT\_STD 跨式组合  4=COMBT\_STG 宽跨式组合  5=COMBT\_PRT 备兑组合  6=COMBT\_CLD 时间价差组合  7=COMBT\_OPL 期权对锁组合  8=COMBT\_BFO 买备兑组合 |
| [320](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | [SecurityReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag320.html) | String | 不限 | 合约请求代码 | Y1 | Fill RequestId.填入请求编号 |
| [322](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag322.html) | [SecurityResponseID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag322.html) | String | 不限 | 合约响应代码 | Y1 | Fill RequestId.填入请求编号 |
| [393](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag393.html) | [TotalNumSecurities](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag393.html) | int |  | 总合约数量 | Y1 | （1）值为1，表示合约未收完。  Value ‘1’represents unfinished receivement of securities.  （2）值为0，表示收到的是最后一条合约。  Value ‘0’represents that it is the last security. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.4 [MarketData](javascript:expand('MarketData');)

### 3.41 MarketDataRequest (35=V)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **V** |
| [262](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | [MDReqID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag262.html) | String | 不限 | 请求编号 | Y1 |  |
| [263](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag263.html) | [SubscriptionRequestType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag263.html) | char |  | 请求类型 | Y1+Y | 1 = Subscribe 订阅 2 =Unsubscribe 取消订阅 |
| [264](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag264.html) | [MarketDepth](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag264.html) | int |  | 行情深度 | Y1 | Default is 0. 默认为0 |
| [265](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | [MDUpdateType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.4.2/tag265.html) | int |  | 行情更新类型 | C | Default is 0. 默认为0  **说明Notes：**Currently only supports sliced market data  目前只支持切片行情 |
| [146](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | [NoRelatedSym](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | NumInGroup |  | 合约数量 | Y1 |  |
| [→55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

### 3.42 MarketDataSnapshotFullRefresh (35=W)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **W** |
| [75](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | [TradeDate](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag75.html) | LocalMktDate |  | 交易日 |  | 格式为：YYYYMMDD |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| [31](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | [LastPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag31.html) | Price |  | 最新价 |  |  |
| [332](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag332.html) | [HighPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag332.html) | Price |  | 最高价 |  |  |
| [333](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag333.html) | [LowPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag333.html) | Price |  | 最低价 |  |  |
| [1020](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1020.html) | [TradeVolume](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1020.html) | Qty |  | 数量 |  |  |
|  | Turnover | double |  | 成交金额 |  | To be determined待定 |
| 1149 | HighLimitPrice | Price |  | 涨停板价 |  |  |
| 1148 | LowLimitPrice | Price |  | 跌停板价 |  |  |
| [811](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag811.html) | [PriceDelta](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag811.html) | float |  | 今虚实度 |  |  |
| 779 | LastUpdateTime | UTCTimestamp |  | 最后修改时间 |  | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [6](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | [AvgPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag6.html) | Price |  | 当日均价 |  |  |
| [268](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag268.html) | [NoMDEntries](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag268.html) | NumInGroup |  | 行情数据项数量 | Y1 |  |
| [→269](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | [MDEntryType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag269.html) | char |  | 行情数据项类型 | Y1 | 0 = Bid 买  1 = Offer 卖  4 = Opening Price 今开盘  5 = Closing Price 今收盘  6 = Settlement Price 本次结算价 |
| [→270](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag270.html) | [MDEntryPx](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag270.html) | Price |  | 该类型对应的价格 | Y1 |  |
| [→271](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag271.html) | [MDEntrySize](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag271.html) | Qty |  | 该类型对应的数量 |  |  |
| [→1023](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1023.html) | [MDPriceLevel](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1023.html) | int |  | 行情价格档位 |  |  |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## 3.5 BusinessMessageReject(35=j)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **j** |
| [372](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | [RefMsgType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag372.html) | String | 不限 | 消息类型 | Y1 | 0=Heartbeat 心跳 1=TestRequest 心跳测试 2=ResendRequest 重发请求 3=Reject 会话拒绝 4=SequenceReset 序号重置 5=Logout 登出 8=ExecutionReport 执行回报 9=OrderCancelReject 撤改单拒绝 A=Logon 登陆 AB=NewOrderMultileg 组合委托 D=NewOrderSingle 单笔委托 G=OrderCancelReplaceRequest 改单请求 F=OrderCancelRequest 撤单请求 H=OrderStatusRequest 报单状态请求 V=MarketDataRequest 行情订阅 Y=MarketDataRequestReject 拒绝订阅 W=MarketDataSnapshotFullRefresh 订阅应答 d=SecurityDefinition 查询合约应答 c=SecurityDefinitionRequest 查询合约请求  j= BusinessMessageReject 业务层拒绝  i=[Mass](javascript:expand('SingleGeneralOrderHandling');)Quote 报价录入请求  Z=QuoteCancel 报价撤销请求  R=QuoteRequest 询价录入请求  AL=PositionMaintenanceRequest 执行宣告请求  a=QuoteStatusRequest 询价订阅  (Default is ‘zz’)  (默认值为“zz”) |
| 45 | RefSeqNum | int |  | 拒绝消息的序号 | N |  |
| [380](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag380.html) | [BusinessRejectReason](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag380.html) | int |  | 拒绝原因 | Y1 | 0 = Other (Default is 0)（0为系统默认值）  2 = Unknown Security  3 = Unsupported Message Type  4 = Applicatiton not available  5 = Conditionally Required Field Missing |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 拒绝消息 |  |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| **<StandardTrailer>**http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gifhttp://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/images/dummy.gif | | | | | Y1 |  |

## Option

### [Mass](javascript:expand('SingleGeneralOrderHandling');)Quote (35=i)

做市商报价录入请求报文。

Market maker can submit [Mass Quotes](https://www.cmegroup.com/confluence/display/EPICSANDBOX/Mass+Quotes) **(tag 35-MsgType=i)** messages to generate bid/ask pairs and two-sided markets for one group option.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **i** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 117 | QuoteID | String | 12 | 报价引用 | Y | 注：序号累加。  Tips: The value is accumulated. |
| [131](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | QuoteReqID | string |  | 询价编号 | C | 针对订阅询价推送QuoteReqID获得的询价编号。  Accquiring the value of QuoteReqID through the return message of QuoteStatus request. |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N | When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| 296 | NoQuoteSets | NumInGroup |  | 需要报价的组的数量 | Y | CTP每次只接受一组合约的买卖报价(即此tag值必须为1。(CTP accepts only one group each time. ) |
| →302 | QuoteSetID | String |  |  | Y | 与tag117 QuoteID保持一致。  Be equal to the value of tag117. |
| →304 | TotNoQuoteEntries | int |  |  | Y | 报价的数量,应和tag295-NoQuoteEntries的值一致。  Be equal to the value of tag295. |
| →295 | NoQuoteEntries | int |  |  | Y | 报价的数量，应和tag304-ToNoQuoteEntries的值一致。  Be equal to the value of tag304.  说明：CTP针对一组合约的买/卖报价,需要单独的报单编号，且买的报单编号需要比卖的值大。因此每个合约分成2组，第一组填写卖报价信息，第二组填写买报价信息.如为单边报价,则另一边价格和数量填写为0。   * Notes：For a bid/offer quote group, CTP needs different bid QuoteEntryID and offer QuoteEntryID, and bid QuoteEntryID must be bigger. Therefore, each contract is divided into two parts. The first part fills in the information of offer quotation and the second part fills in the information of bid quotation. If it is a unilateral quotation, fill in the price and quantity of the other side as 0. |
| →→  299 | QuoteEntryID | String | 12 | 报价卖编号 | Y | 衍生卖报单引用  QuoteEntryID of the offer side. |
| →→55 | Symbol | String |  | 合约代码 | Y |  |
| →→[207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| →→132 | BidPx | Price |  | 买价 | C |  |
| →→  134 | BidSize | Qty |  | 买数量 | C |  |
| →→133 | OfferPx | Price |  | 卖价 | Y | 若为单方买报价，则填0。  If it is a unilateral quotation of bid, fill in the price of the offer side as 0. |
| →→  135 | OfferSize | Qty |  | 卖数量 | Y | 若为单方买报价，则填0  If it is a unilateral quotation of bid, fill in the quantity of the offer side as 0. |
| →→  [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | Y | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| →→  20001 | HedgeFlag | Char |  | 卖投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| →→  299 | QuoteEntryID | String | 12 | 报价买编号 | Y | 衍生买报单引用（必须比卖引用大）。  QuoteEntryID of the bid side.  (The value must be bigger than the offer side.) |
| →→55 | Symbol | String |  | 合约代码 | Y | 必须和卖报价合约一致。  Be the same with the Symbol of the offer side. |
| →→[207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| →→132 | BidPx | Price |  | 买价 | Y | 若为单方卖报价，则填0  If it is a unilateral quotation of offer, fill in the price of the bid side as 0. |
| →→  134 | BidSize | Qty |  | 买数量 | Y | 若为单方卖报价，则填0  If it is a unilateral quotation of offer, fill in the quantity of the bid side as 0. |
| →→133 | OfferPx | Price |  | 卖价 | C |  |
| →→  135 | OfferSize | Qty |  | 卖数量 | C |  |
| →→  [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | Y | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| →→  20001 | HedgeFlag | Char |  | 卖投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| **<StandardTrailer>** | | | | | Y1 |  |

### QuoteCancel (35=Z)

报价取消请求报文。

This request message is used to cancel a quote.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = Z |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 1166 | QuoteMsgID | int | 10 | 报价取消引用 | C |  |
| 117 | QuoteID | String | 12 | 原始报价引用 | Y | 填写待取消的报价单报文的tag117值。  注：如果报价取消报错后，若未填tag1166值时，则返回报文中tag117=0，无法定位原始报单，故最好填写值。  Tips： If the QuoteCancel request is rejected and tag1166 is not filled with a value, the response message tag117=0. It will lead to unable to confirm the original quote, so it is better to fill in a value. |
| 298 | QuoteCancelType | int |  | 报价取消的类型 | Y | 5 = Cancel quote specified in QuoteID  CTP只支持对指定报价引用的报价单取消  CTP only accepts the QuoteCancel of appointed quote. |
| 295 | NoQuoteEntries | int |  |  | Y | 必须为1,只能取消一组的报价  The value must be 1, because CTP only accepts one group each time. |
| →55 | Symbol | String |  | 合约代码 | Y |  |
| →[207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | C | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| 20004 | FrontID | int |  | 交易前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

### ExecutionReport-MassQuoteAcknowledgement (35=b)

The **Execution Report-MassQuoteAcknowledgement(tag 35-MsgType =b, tag116-** **OnBehalfOfSubID =16429,61461,16431)** message is sent in response to:

* If MassQuote Request message（35=i）is incorrect, the response is：tag116=16429
* If MassQuote Request message（35=i）is correct，the response is：tag116=61461。(若后续报价报入交易所后有成交，还会返回报单回报（tag35=8，tag116=61441）和成交回报（tag35=8，tag116=61442），详见前述第3章。)

( If the quote is accepted and filled, Order Notice（tag35=8，tag116=61441）and Fill Notice（tag35=8，tag116=61442）will be returned as well. Please refer to Chapter3.1 for more. )

* If QuoteCancel Request message（35=Z）is incorrect, the response is：tag116=16431。
* If QuoteCancel Request message（35=Z）is correct，the response is：tag116=61461。

( If the quote cancelling command is accepted by the exchange, Order Notice.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = b |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 117 | QuoteID | String | 12 | 报价引用 | Y1 | （1）如果是报价录入请求的回报，该tag值为对应的报价录入请求消息的tag117值。  （2）如果是报价撤销请求的回报, 该tag值为对应的原报价请求消息的tag117值。  说明 Notes：   1. If this is the response message of MassQuote, the value of tag117 here equals to the tag117 in the request message of MassQuote. 2. If this is the response message of QuoteCancel, the value of tag117 here equals to the tag117 in the request message of the original MassQuote, but not of the QuoteCancel request. |
| 297 | QuoteStatus | int |  | 响应的状态 | Y | 0 = Accepted  5= Rejected  10 = Pending  17 = Canceled |
| 58 | Text | String |  | 状态信息 | C |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16（或12） |  | N | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| 296 | NoQuoteSets | NumInGroup |  | 报价回报数量 | C | (值必须为1)  (The value must be 1.) |
| →302 | QuoteSetID | String |  |  | C | 报价编号QuotesysID，默认为0  Default is 0. |
| →304 | TotNoQuoteEntries | int |  |  | C | 报价的数量,应和tag295- NoQuoteSets的值一致  Be equal to the value of tag295. |
| →295 | NoQuoteEntries | int |  |  | C | 报价的数量,应和tag304-ToNoQuoteEntries的值一致。  Be equal to the value of tag304.  说明：CTP针对一组合约的买/卖报价,需要单独的报单编号.而且买的报单编号需要比卖的值大. 因此每个合约分成2组,第一组填写卖报价信息,第二组填写买报价信息.如为单边报价,则另一边价格和数量填写为0。   * Notes：For a bid/offer quote group, CTP needs different bid QuoteEntryID and offer QuoteEntryID, and bid QuoteEntryID must be bigger. Therefore, each contract is divided into two parts. The first part fills in the information of offer quotation and the second part fills in the information of bid quotation. If it is a unilateral quotation, fill in the price and quantity of the other side as 0. |
| →→  299 | QuoteEntryID | String |  | 报价卖编号 | C | 卖报单引用  QuoteEntryID of the offer side. |
| →→55 | Symbol | String |  | 合约代码 | C |  |
| →→132 | BidPx | Price |  | 买价格 | C |  |
| →→  134 | BidSize | Qty |  | 买数量 | C |  |
| →→133 | OfferPx | Price |  | 卖价格 | C |  |
| →→  135 | OfferSize | Qty |  | 卖数量 | C |  |
| →→  [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| →→  20001 | HedgeFlag | Char |  | 卖投机套保标志 | C | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| →→  299 | QuoteEntryID | String |  | 报价买编号 | C | 买报单引用  QuoteEntryID of the bid side. |
| →→55 | Symbol | String |  | 合约代码 | C |  |
| →→132 | BidPx | Price |  | 买价格 | C |  |
| →→  134 | BidSize | Qty |  | 买数量 | C |  |
| →→133 | AskPx | Price |  | 卖价格 | C |  |
| →→  135 | AskSize | Qty |  | 卖数量 | C |  |
| →→  [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨  O = Open 开仓 |
| →→  20001 | HedgeFlag | Char |  | 卖投机套保标志 | C | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 交易前置编号 | C | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | C | The extended field. 扩展字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

### QuoteRequest (35=R)

询价录入请求。

Single investor and market maker can use **Quote Request (tag 35-MsgType=R)** message to solicit a quote on an instrument.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = R |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 131 | QuoteReqID | String | 12 | 询价引用 | Y1 | 注：校验累加逻辑。  Tips: The value is accumulated. |
| [146](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | [NoRelatedSym](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | NumInGroup |  | 合约数量 | Y | 只能为1，即只接受1组询价  Tips: The vulue must be 1. |
| [→55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| **<StandardTrailer>** | | | | | Y1 |  |

### QuoteRequestReject(35=AG)

* 若QuoteRequest(35=R) 询价录入请求错误，返回此信息。

If QuoteRequest message(35=R) is incorrect, the QuoteRequestReject response (35=AG) is returned.

* 若QuoteRequest(35=R) 询价录入请求正确，则交易不返回任何信息，可由订阅行情回报（35=AI）返回行情信息。

If QuoteRequest message(35=R) is correct, no response is returned from the trade interface, but marketdata information can be acquired through QuoteStatusReport(35=AI).

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = AG |
| 131 | QuoteReqID | String | 12 | 询价引用 | Y1+Y |  |
| [146](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | [NoRelatedSym](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag146.html) | NumInGroup |  | 合约数量 | Y1 |  |
| [→55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1 |  |
| →[207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| 658 | QuoteRequestRejectReason | Int |  | 拒绝理由 | Y | 99 = Other |
| 58 | Text | String |  | 拒绝消息 | C |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| **<StandardTrailer>** | | | | | Y1 |  |

### NewOrderSingle-OptionSelfClose(35=D,116=16436)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = D |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| 11 | ClOrdID | Sting | 12 | 期权自对冲引用 | Y1 | 注：校验累加性。  Tips: The value must be accumulated. |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | Qty |  | 数量 | Y |  |
| [40](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | [OrdType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag40.html) | char |  | 报单类型 | Y1 |  |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | Y | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16（或12） |  | N | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [15](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | [Currency](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag15.html) | Currency |  | 币种代码 | N |  |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20009 | OptSelfCloseFlag | Char |  | 期权行权的头寸是否自对冲 | Y | 1=CloseSelfOptionPosition 自对冲期权仓位 2=ReserveOptionPosition 保留期权仓位 3=SellCloseSelfFuturePosition 自对冲卖方履约后的期货仓位 4=ReserveFuturePosition 保留卖方履约后的期货仓位 |
| **<StandardTrailer>** | | | | | Y1 |  |

### OrderCancelRequest-OptionSelfCloseAction(35=F,116=16438)

撤销期权自对冲录入的请求报文。

This message is sent to cancel the OptionSelfClose request which has been accepted by the Exchange.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **F** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| 41 | OrigClOrdID | String | 12 | 原始期权自对冲引用 | Y | 填写自对冲录入请求中的tag11值。  Be equal to the value of tag11 in the OptionSelfClose request message. |
| 11 | ClOrdID | int | 10 | 期权自对冲操作引用 | Y1 | 注：不校验累加性。  Tips: No check of its accumulation. |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | N |  |
| →448 | PartyID | String | 16 |  | N | When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | N | 5=InvestUnitID 投资单元代码 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 期权自对冲操作编号 | C | **说明Notes：**This tag is required only if SessionID=0 and OrderID has a value in the response message of the pending order.  仅当待撤自对冲回报中SessionID=0且OptionSelfCloseSysID有值时，此tag为必填项。 |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | Y1 | 格式为：YYYYMMDD-HH:MM:SS.sss |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | char |  | 买卖方向 | Y1 | 1=Buy 买  2=Sell 卖 |
| 20004 | FrontID | int |  | 交易前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

### OrderCancelReject-OptionSelfCloseAction (35=9,39=8,116=16439/61475)

若OrderCancelRequest-OptionSelfCloseAction(35=F,116=16438) 自对冲操作请求错误，响应和回报分别为：

（1）tag35=9，tag39=8，tag116=16439；（2）tag35=9，tag39=8，tag116=61475。

For cancelling an OptionSelfClose order(35=F,116=16438), if the request message is incorrect, two kinds of response message are returned when it is rejected. : tag116=16439(OnRspOptionSelfCloseAction) and tag116=61475(OnErrRtnOptionSelfCloseAction).

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = **9** |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 |  |  |
| [41](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | [OrigClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag41.html) | String | 12 | 自对冲引用 | Y1 | Default=0 默认为0 |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | int | 10 | 自对冲操作引用 | Y1 | Default=0默认为0 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | String | 20 | 自对冲操作编号 | Y1 | Default=0默认为0 |
| [434](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | [CxlRejResponseTo](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag434.html) | char |  | 操作标志 | Y1 |  |
| [60](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 |  |  |
| [58](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | [Text](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag58.html) | String | 80 | 错误信息 | C | Reason for rejection. 拒绝原因 |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | char |  | 报单状态 | Y1 | 8=Rejected 已拒绝 |
| 20004 | FrontID | int |  | 前置交易编号 | Y1 | The extended field. 扩展字段（默认为0） |
| 20005 | SessionID | int |  | 会话编号 | Y1 | The extended field. 扩展字段（默认为0） |
| **<StandardTrailer>** | | | | | Y1 |  |

### ExecutionReport-OptionSelfClose (35=8,116=61473/16437)

* 若OptionSelfClose（35=D,116=16436）期权自对冲录入请求、OptionSelfCloseAction（35=F,116=16438）期权自对冲操作请求正确，响应为：tag116=61473, tag39=0/A，tag20010-ExecResult区分不同执行结果。
* 若OptionSelfClose（35=D,116=16436）期权自对冲录入请求错误，响应为：tag116=16437, tag39=8，tag20010-ExecResult区分不同错误原因。

The **Execution Report -OptionSelfClose（tag 35-MsgType=8,tag 116-** **OnBehalfOfSubID= 16437,61473, tag 39-OrdStatus=0，8，A) message is sent in response to**

* **OptionSelfClose Request(35=D,116=16436)**
* **OptionSelfCloseAction Request(35=F,116=16438)**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | | **Type** | **Length** | **Comments** | | **Req’d** | **Description** |
|  | Y1 | MsgType = **8** | | | |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | | String | 12 | 投资者代码 | |  |  |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | | String | 30 | 合约代码 | | Y1 | Default：“null”  默认值：“null” |
| [11](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | [ClOrdID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag11.html) | | String | 12 | 期权自对冲引用 | | C |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | | Exchange | 8 | 交易所代码 | | C | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [38](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | [OrderQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag38.html) | | Qty |  | 自对冲数量 | | Y1 | The default is 0.  默认为0 |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | | NumInGroup |  |  | | C |  |
| →448 | PartyID | | String | 16（或12） |  | | C | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | | int |  |  | | C | 3=ActiveUserID 操作用户代码  5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [37](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | [OrderID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag37.html) | | String | 20 | 期权自对冲操作编号 | | Y1 | 默认为0  Default value is 0. |
| [39](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | [OrdStatus](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag39.html) | | char |  | 自对冲提交状态 | | Y1 | 0 = New(Accept) 接受  8 = Rejected 已拒绝  A = Pending New (InsertSubmitted) 提交 |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | | UTCTimestamp |  | 委托时间 | | C | 格式为：YYYYMMDD-HH:MM:SS.sss |
| 58 | Text | | String |  | 状态信息/错误信息 | | C |  |
| 354 | EncodedTextLen | | Int |  | 长度 | | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | | String |  | 内容 | | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| [17](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | [ExecID](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag17.html) | | String | 20 | 成交编号 | | Y1 | Default is 0. 默认为0 |
| [150](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | [ExecType](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag150.html) | | char |  | 成交类型 | | Y1 | 0 = New(Accept) 接受  8 = Rejected 已拒绝  A = Pending New (InsertSubmitted)提交 |
| [14](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | [CumQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag14.html) | | Qty |  | 今成交数量 | | Y1 | 默认为0。  Default value is 0. |
| [151](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | [LeavesQty](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag151.html) | | Qty |  | 剩余数量 | | Y1 | 默认为0。  Default value is 0. |
| [54](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | [Side](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag54.html) | | char |  | 买卖方向 | | Y1 | (Default Value：‘n’)  （默认为‘n’） |
| 20001 | HedgeFlag | | Char |  | 投机套保标志 | |  | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | | int |  | 交易前置编号 | | C | The extended field. 扩展字段 |
| 20005 | SessionID | | int |  | 会话编号 | | C | The extended field. 扩展字段 |
| 20009 | OptSelfCloseFlag | | Char |  | 期权行权的头寸是否自对冲 | | C | 1=CloseSelfOptionPosition 自对冲期权仓位 2=ReserveOptionPosition 保留期权仓位 3=SellCloseSelfFuturePosition 自对冲卖方履约后的期货仓位 4=ReserveFuturePosition 保留卖方履约后的期货仓位 |
| 20010 | ExecResult | | Char |  | 执行结果 | | C | 0=OK执行成功  1=NoPosition期权持仓不够  2=NoDeposit资金不够  3=NoParticipant会员不存在  4=NoClient客户不存在  6=NoInstrument合约不存在  7=NoRight没有执行权限  8=InvalidVolume不合理的数量  9=NoEnoughHistoryTrade没有足够的历史成交  a=Unknown未知  c= Canceled已经取消  n= NoExec 没有执行 |
| **<StandardTrailer>** | | | | | | | Y1 |  |

### PositionMaintenanceRequest(35=AL)

#### （1）ExecOrderInsert (tag35=AL,tag116=16422,tag712=1）

* If ExecOrderInsert Request message is incorrect, the response is：tag35=AM,tag116=16423.
* If ExecOrderInsert Request message is correct, the response is：tag35=AM,tag116=61457.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = AL |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 709 | PosTransType | int |  | 执行宣告类型 | Y1 | 1=Exercise  2=Do Not Exercise |
| 710 | PosReqID | String | 12 | 执行宣告引用 | Y | 注：校验累加性。  Tips: The value must be accumulated. |
| 712 | PosMaintAction | int |  | 执行宣告行为 | Y | 1=New |
| 715 | ClearingBusinessDate | LocalMktDate |  |  | Y1 | 默认值为‘n’  Default value is‘n’ |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | C |  |
| →448 | PartyID | String | 16（或12） |  | C | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | C | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| 702 | NoPositions | NumInGroup |  |  | Y | 仅支持一组  Only supports one group each time. |
| →703 | PosType | String |  |  | Y | EX=Option Exercise Qty |
| →704 | LongQty | Qty |  | 多头数量 | Y | 只能多头。  Only supports the quantity of the long position. |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | Y | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨 |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | Y | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20011 | ExecCloseFlag | Char |  | 期权行权后生成的头寸是否自动平仓 | Y | 0=AutoClose  1=NotToClose |
| **<StandardTrailer>** | | | | | Y1 |  |

#### （2）ExecOrderAction (tag35=AL,tag116=16424,tag712=3)

* If ExecOrderAction Request message is incorrect, the response is：tag35=AM,tag116=16425。
* If ExecOrderAction Request message is correct, the response is：tag35=AM,tag116=61457。

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = AL |
| [1](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | [Account](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | String | 12 | 投资者代码 | Y |  |
| 709 | PosTransType | int |  | 执行宣告类型 | Y1 | 1=Exercise  2=Do Not Exercise |
| 710 | PosReqID | int | 10 | 执行宣告操作引用 | Y | 注：不校验累加性。  Tips: No check of its accumulation. |
| 712 | PosMaintAction | int |  | 执行宣告行为 | Y | 3=Cancel |
| 713 | OrigPosReqRefID | String | 12 | 原始执行宣告引用 | Y |  |
| 714 | PosMaintRptRefID | String |  | 执行宣告操作编号 | C | 由35=AM的回报里获得执行宣告操作编号tag721 |
| 715 | ClearingBusinessDate | LocalMktDate |  |  | Y | 默认值为‘n’  Default value is‘n’ |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y1+Y |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | C |  |
| →448 | PartyID | String | 16 |  | C | When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | C | 5=InvestUnitID 投资单元代码 |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | C | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| 20004 | FrontID | int |  | 交易前置编号 | Y | The extended field. 扩展字段 |
| 20005 | SessionID | int |  | 会话编号 | Y | The extended field. 扩展字段 |
| **<StandardTrailer>** | | | | | Y1 |  |

### PositionMaintenanceReport(35=AM)

* If ExecOrderInsert Request message (35=AL,116=16422) is incorrect, the response is：tag35=AM,tag116=16423, tag722=2.
* If ExecOrderAction Request message (35=AL,116=16424) is incorrect, the response is：tag35=AM,tag116=16425, tag722=2.
* If ExecOrderInsert or ExecOrderAction Request message is correct, the response is：tag35=AM,tag116=61457,tag722=0,3.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = AM |
| 721 | PosMaintRptID | String |  | 执行宣告操作编号 | Y1 | 对应ExecOrderSysID, 默认为0  Default value is 0. |
| 709 | PosTransType | int |  | 执行宣告类型 | Y1 | 1=Exercise  2=Do Not Exercise |
| 710 | PosReqID | int | 10 | 执行宣告操作引用 | Y | （1）若为执行回报，该值对应执行的tag710；  （2）若为执行取消回报，该值对应执行取消的 tag710。  注：不校验累加性。  Notes：  (1) If this is the response message of ExecOrderInsert, the value of tag117 here equals to the tag117 in the request message of ExecOrderInsert.  (2) If this is the response message of ExecOrderAction, the value of tag117 here equals to the tag117 in the request message of the ExecOrderAction.  Tips: No check of its accumulation. |
| 712 | PosMaintAction | int |  | 执行宣告行为 | Y1 | 1=New  3=Cancel |
| 713 | OrigPosReqRefID | String |  | 原始执行宣告操作引用 | C | 仅在执行取消的回报报文中记录原始引用。  Only for the ExecOrderAction request message，this tag713 will fill in the value of the OrigPosReqRefID . |
| 722 | PosMaintStatus |  |  |  | Y1 | 0=Accept  2=Rejected  3=Completed  5=Pending (自定义值) |
| 715 | ClearingBusinessDate | LocalMktDate |  |  | Y1 |  |
| [453](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag453.html) | NoPartyIDs | NumInGroup |  |  | C |  |
| →448 | PartyID | String | 16（或12） |  | C | （1）When PartyRole takes an enumeration value of 5, the length of the PartyID is limited to 16.  当PartyRole取枚举值5时，PartyID长度限制为16。  （2）When PartyRole takes an enumeration value of 24, the length of the PartyID is limited to 12.  当PartyRole取枚举值24时，PartyID长度限制为12。 |
| [→452](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag447.html) | [PartyRole](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag452.html) | int |  |  | C | 5=InvestUnitID 投资单元代码  24=AccountID 资金账号 |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | C |  |
| 702 | NoPositions | NumInGroup |  |  | Y |  |
| →703 | PosType | String |  |  | Y | EX=Option Exercise Qty |
| →704 | LongQty | Qty |  | 多头数量 | Y | 只能多头，默认为0  Only supports the quantity of the long position. |
| [77](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | [OpenClose](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag77.html) | char |  | 组合开平标志 | C | C = Close 上期所平今,其他交易所平仓  F = FIFO 平昨 |
| 58 | Text | String |  | 状态信息 | C |  |
| 354 | EncodedTextLen | Int |  | 长度 | C | UTF-8编码内容的长度。  The length of utf-8 coding content. |
| 355 | EncodedText | String |  | 内容 | C | 将tag58内容使用UTF-8重编码。  Using utf-8 coding mode to explain tag58. |
| 60 | [TransactTime](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag60.html) | UTCTimestamp |  | 操作时间 | C | 格式为：YYYYMMDD-HH:MM:SS.sss |
| 20001 | HedgeFlag | Char |  | 投机套保标志 | C | 1=Speculation 投机 2=Arbitrage 套利 3=Hedge 套保 5=Market 做市商 |
| 20004 | FrontID | int |  | 前置交易编号 | C | The extended field. 扩展字段（默认为0） |
| 20005 | SessionID | int |  | 会话编号 | C | The extended field. 扩展字段（默认为0） |
| 20010 | ExecResult | Char |  | 执行结果 | C | 0=OK执行成功  1=NoPosition期权持仓不够  2=NoDeposit资金不够  3=NoParticipant会员不存在  4=NoClient客户不存在  6=NoInstrument合约不存在  7=NoRight没有执行权限  8=InvalidVolume不合理的数量  9=NoEnoughHistoryTrade没有足够的历史成交  a=Unknown未知  c= Canceled已经取消  n= NoExec 没有执行 |
| **<StandardTrailer>** | | | | | Y1 |  |



### QuoteStatusRequest(35=a)

询价订阅请求报文（行情API对应）。

A user can use this request message to subscribe or unsubscribe the quote market data of a symbol.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType = a |
| 263 | SubscriptionRequestType | char |  | 订阅/退订询价 | Y | 1 = Subscribe 订阅  2 =Unsubscribe 取消订阅 |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| **<StandardTrailer>** | | | | |  |  |

### QuoteStatusReport(35=AI)

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Tag** | **Field Name** | **Type** | **Length** | **Comments** | **Req’d** | **Description** |
| **<StandardHeader>** | | | | | Y1 | MsgType =AI |
| [131](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag1.html) | QuoteReqID | String |  | 询价编号 | Y |  |
| [207](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | [SecurityExchange](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag207.html) | Exchange | 8 | 交易所代码 | N | SHFE 上海期货交易所  CZCE 郑州商品交易所  DCE 大连商品交易所  CFFEX 中国金融期货交易所  INE 上海国际能源交易中心股份有限公司 |
| [55](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | [Symbol](http://www.fixtradingcommunity.org/FIXimate/FIXimate3.0/en/FIX.5.0SP2/tag55.html) | String | 30 | 合约代码 | Y |  |
| 60 | TransactTime | UTCTimestamp |  | 询价时间 | C |  |
| 75 | TradeDate |  |  | 交易日 | C |  |
| **<StandardTrailer>** | | | | |  |  |

# 附录： 期货合约代码

|  |  |  |
| --- | --- | --- |
| **合约中文名称** | **上市交易所** | **国内代码** |
| **沪深300** | 中金所 | IFYYMM |
| **小麦** | 郑商所 | WTYMM |
| **白砂糖** | 郑商所 | SRYMM |
| **棉一号** | 郑商所 | CFYMM |
| **PTA** | 郑商所 | TAYMM |
| **菜籽油** | 郑商所 | ROYMM |
| **早籼稻** | 郑商所 | ERYMM |
| **强麦** | 郑商所 | WSYMM |
| **聚乙烯** | 大商所 | lYYMM |
| **聚氯乙烯** | 大商所 | vYYMM |
| **棕榈油** | 大商所 | pYYMM |
| **黄大豆** | 大商所 | aYYMM |
| **黄豆2** | 大商所 | bYYMM |
| **玉米** | 大商所 | cYYMM |
| **豆粕** | 大商所 | mYYMM |
| **豆油** | 大商所 | yYYMM |
| **线材** | 上期所 | wrYYMM |
| **黄金** | 上期所 | auYYMM |
| **锌** | 上期所 | znYYMM |
| **铜** | 上期所 | cuYYMM |
| **铝** | 上期所 | alYYMM |
| **铅** | 上期所 | pbYYMM |
| **螺纹钢** | 上期所 | rbYYMM |
| **橡胶** | 上期所 | ruYYMM |
| **燃料油** | 上期所 | fuYYMM |
| **原油** | 能源中心 | scYYMM |

注Note：（1） YY indicates the year of two digits, Y indicates the year of one digit .

YY表示两位的年份，Y表示一位的年份。

（2）MM indicates the month of two digits, Y indicates the month of one digit

MM表示两位的月份，M表示一位的月份。

Example: Assume it is April 2013 now, the contract code for the CSI 300 in June 2013 was IF1306, and the contract code for the white sugar in June 2013 was SR306.

举例：在2013年4月，2013年6月的沪深300的合约代码为**IF1306，** 2013年6月的白砂糖的合约代码为**SR306**。

# 附注：阅读说明 Reading Instruction:

1、There are 5 types of the "Req'd" column in the document:

文档中涉及到的“Req'd”列：共5种类型：

（1）Y1: It is required by the fix protocol, but the Fix Gateway does not verify it.

Y1：表示 fix协议 必填项，Fix网关不校验此字段（报文中可将整个tag删除）。

（2）Y: It is required by the CTP, and the Fix Gateway will also verify it.

Y：表示 CTP 必填项，Fix网关会校验此字段。

（3）Y1+Y：It is required by the fix protocol, and the Fix Gateway will also verify it.

Y1+Y：表示 fix协议 必填项，Fix网关会校验此字段。

（4）N：Not necessary

N：非必填项。

（5）C: Conditional, only required in some cases.

C：条件选项，某些情况下作为必填。