Specification

15 September 2017

FIX Margin Specification

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Table of Contents

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1 INTRODUCTION

The purpose of this document is to present in detail the Financial Information eXchange (FIX) protocol subset used by the Currenex Margin service. The Currenex FIX offering supports automated FX rate price streams, order entry, order execution and position tracking on the Currenex Margin platform. This document describes the Currenex Margin and FIX offerings and provides a detailed description of the supported FIX message set.

2 PRODUCT OFFERING

2.1 Main Features

The main features of the Currenex Margin platform are

- Live tradable rates
- Liquidity in all the major currency pairs
- Straight through processing of trade executions
- Position tracking
- Margin account updates

2.2 Supported Order Types

Currenex supports the following orders types. For a detailed description and example of specific order types, please refer to the “FIX Margin Order Types” Specification, available from your Currenex representative.

- **Market**
  A simple order to buy or sell immediately executed at the best price currently available in the system.
- **Limit**
  A simple order executed when a specific price is met.
- **Market Slippage**
  Market order with slippage contains 1 additional attribute, Slippage (specified to the full decimal scale for the order's currency pair).
- **Stop-Loss**
  A market order whose activation is dependent upon a specific price level being reached or surpassed. E.g., a stop-loss order to buy becomes a market order in the system when the market rate is at or above the stop price, while a stop-loss order to sell becomes a market order in the system when the market rate is at or below the stop price.
- **Stop-Limit**
  An order that combines features of a stop order and a limit order. Once a stop prices is reached, the stop-limit order becomes a limit order.
- **Trailing Stop**
  A stop order that follows the market by a user specified offset. Should the market move away from the order, the stop trigger price is automatically adjusted to move with or trail the market by the specified offset.
- **Discretionary Order**

  A discretionary order, also known as a limit order with discretion, is an order that contains an advertised or displayed rate and a hidden limit rate.
- **One Cancels the Other (OCO)**

  A complex order comprising simultaneous active take profit and a stop-loss legs linked so if one leg is fully executed, the other is automatically cancelled. Only one leg can ever be fully executed. The total fills on both legs can never exceed the total amount of the original order.
- **If-Done**
  A two legged complex order in which the entry of a take profit or stop-loss order in to the market is conditional upon a stop-loss, stop-limit, or limit order being executed.

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

2.3 Other features

2.3.1 Partial Fills

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

2.3.2 Order Expiry Types

Valid order expiry types are described in the following table.

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

Expiry Condition	Description
Good Till Cancel (GTC)	Orders with this expiry setting remain open and active until either executed or explicitly canceled by the client.
Immediate or Cancel (IOC)	The order is compared against the entire Currenex book. If no match is found, the order or remaining portions not immediately filled are canceled. Similar to the Fill or Kill (FOK) expiry type, except partial fills are possible.
Good Till Date/Time	The submitting client explicitly specifies the date and time at which an order is to be expired if not already executed. If only the date is specified, the system defaults the time to be 23:59:59 GMT.
Day	Orders with this expiry type that have not been executed will be expired by the system at the end of the Currenex system day on which they were entered. Once entered, a Day order is converted to a Good Til Date order with ExpireTime (126) set to the end of the current day.
Fill or Kill	The order is compared against the entire Currenex book. If no match is found or if the order cannot be executed in its entirety, it is canceled. Similar to the IOC expiry type except partials fills are not allowed.
Good For Seconds	Allows the placing of an order that is valid for a specific number of seconds after the time it is received by Currenex. Once the specified seconds have passed, if the order has not been executed, it is automatically expired by Currenex.
Smart IOC Limit	An order will fully sweep the book. If no match is found, it is resubmitted to the book as an IOC order. Contact your account representative to have this expiry type enabled.
Smart IOC VWAP	Orders target an average rate permitting partial fills at possibly different rates to achieve an overall fill at the average. Contact your account representative to have this expiry type enabled.

2.3.3 Order Expiry Times

Day order and good till date order expiry times are applied as follows:

- 7 a.m. New Zealand Standard Time (NZST)/New Zealand Daylight Time (NZDT) for all NZD orders.
- 5 p.m. Eastern Standard Time (EST)/Eastern Daylight TIME (EDT) for all non NZD orders.

Note: Daylight Savings Times applies when in observance.

2.3.4 Order Modification

A MP can update or cancel its outstanding orders.

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

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

2.3.5 Market Minimum

The Currenex trading service maintains a market minimum.

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

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

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

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

2.3.6 Minimum Permitted Fill Size

MinQty (110) is used to specify the minimum permitted size for any individual fill on an order.

Partial fills can be eliminated on an order merely by setting the MinQty (110) equal to the OrderQty (38).

2.3.7 Remaining Quantity Less Than One (1) Unit

If, due to partial fills, the LeavesQty (151) on an order falls below one (1) currency unit of the base currency of the pair, an Execution Report will be returned for the order with BelowMin (7530) set to "Y" and Text (58) set to "LeavesQty is below minimum." A separate Execution Report will then be returned to indicate that the LeavesQty amount has been canceled by the exchange.

2.3.8 Supported Currency Pairs

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

3 CONNECTIVITY

MMs and MPs can connect to the Currenex FIX Gateway via the Public Internet, financial extranets or a private network. Please refer to the “FIX Network Connectivity” document, (which can be found on the Integration-Support site or from your Currenex representative), for further details relating to connectivity.

4 SUPPORTED MESSAGES

The Currenex FIX specification supports FIX version 4.4 messaging.

In the message descriptions that follow, the following convention is used to indicate direction:

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

Available fields, requirements, values and their associated meanings are documented in the Message Details section.

4.1 Session Messages

Session messages establish, maintain and terminate a MM to Currenex connection.

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the "FIX Session Specification" (which can be found on the Integration-Support site or from your Currenex representative.

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

4.2 Application Messages

Once a proper session is established, application messages are used by a MM to stream quotes and to receive executions on these quotes.

Refer to the Message Details section for details on individual messages.

- **Trading Session Status** – (Out) application message sent from Currenex to a MM indicating the trading session is fully initialized. No application messages should be sent by a MM until it receives this message with a TradeSesStatus (340) of open. A MM shall receive a Business Message Reject for any application messages sent earlier.
- **Business Message Reject** – (Out) application message sent in response to any application level message that cannot be replied to with a normal matching response message. For example, Currenex sends this message if an application level message is received prior to a Trading Session Status message having been sent.
- **Market Data Request** – (In) message is used to subscribe/unsubscribe to FX Rate information or Roll Rates. Only supported request type is snapshot plus updates. Each request message for FX Rates subscription must contain one requested instrument type - repeating instrument (currency pair) requests are not supported at this time. Roll Rates requests can contain one or more instruments.
- **Market Data Request Reject** – (Out) message sent to a MPs to indicate a Market Data Request message cannot be processed. For example, due to the system being down, no permission, or system off hours.
- **Market Data** (Incremental Refresh) – (Out) message sent in response to a Market Data Request message. Contains rate entries for one currency pair for FX Rate based requests and Roll Rates in response to Roll Rates requests.
- **Security List Request** – (In) message sent to request Instrument Info for all Instruments configured for MP.
- **Security List** – (Out) message sent in response to a Security List Request message. Contains snapshot Instrument Info information for all configured Instruments for MP.
- **New Order** (Single) – (In) message sent by the MP to input an order into the Currenex trading system. Refer to the Product Offering section for supported order types.
- **Execution Report** – (Out) message returned to a MP in response to a New Order, the completion of an order, the partial fill of an order or an order cancel request. In each case, the Execution Report will show the current state of the order in question.
- **Order Replace Request** – (In) message a MP sends to amend an outstanding order. Only open orders that can be replaced will be honored. An Order Cancel Reject message will be sent if the requested order cannot be replaced. An Execution Report with the appropriate execution type will be immediately sent for all other conditions.
- **Order Cancel Request** – (In) message a MP sends to cancel a particular order. If an order has been partially filled, only the outstanding amount can be cancelled.
- **Order Cancel Reject** – (Out) message sent when the request to cancel an order cannot be processed. E.g., rejection due to technical issues, setup issues, or if the order has already been filled.
- **Request for Positions** – (In) message used to request snapshot of historical Collateral Response, Position Reports, as well as subscribe to notifications for Position Reports, Collateral Report, and Party Details List Report.
- **Request for Positions Ack** – (Out) message used to deny Request for Positions.
- **Collateral Response** – (Out) Margin Account Balance Information snapshot.

- **Position Report** – (Out) message used to deliver Position change event.
- **Collateral Report** – (Out) message used to deliver journal entry event.
- **Party Details List Report** – (Out) Margin Account related notifications.
- **Order Mass Cancel Request** – (In) message used to close all positions and cancel all active orders.
- **Order Mass Cancel Report** – (Out) Response to order mass action request.

5 MESSAGE WORKFLOW

5.1 General Workflow

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

Currenex sends a Business Message Reject in reply to all application level messages received prior to its having sent a Trading Session Status message.

The following codes, used to indicate trading level errors, appear in the BusinessRejectReason field.

- Other
- Unknown ID
- Unknown Security
- Unsupported message type
- Application not Available
- Conditionally Required Field Missing

5.2 Instrument Info

MP can request for Instruments info by sending Market Data Request. In response Currenex will reply with Security List message. In the case request is successful Security List message will contain info details for all configured Instruments on MP.

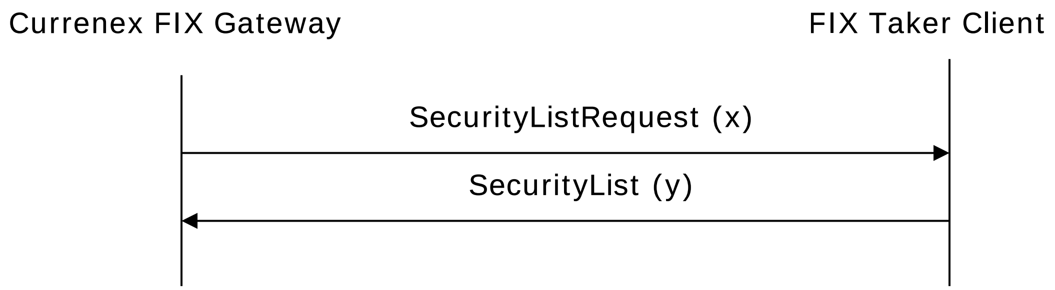

Figure 1: Instrument Info request.

5.3 Roll Rates

MP can subscribe to Roll Rates updates. Currenex will reject request if there any issues with it, otherwise will respond with a snapshot message that contains current Roll Rates; in the case Roll Rates get updated Currenex will notify MP with update message.

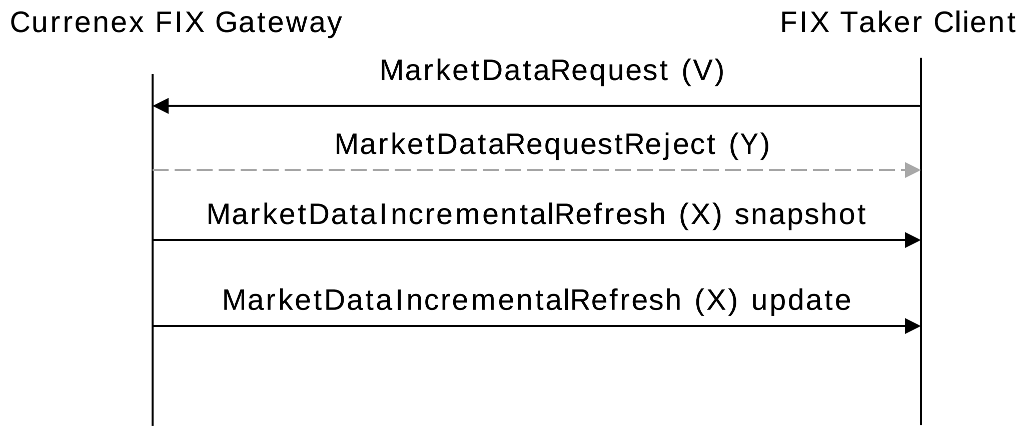

Figure 2: Roll Rates.

5.4 Market Data

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

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

A Market Data Request message can be rejected.

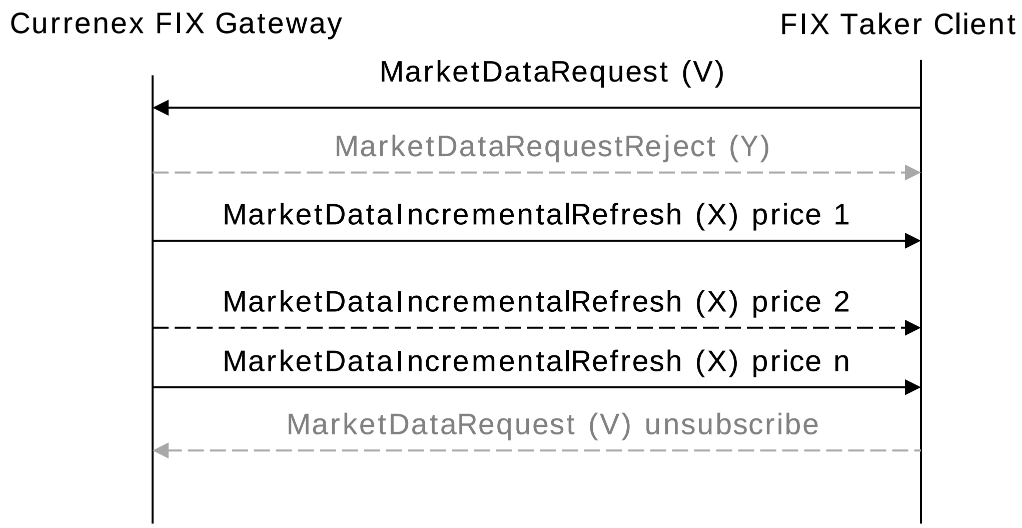

Figure 3: Market Data workflow

The following list is of possible Market Data Request message types and field values:

- **SubscriptionRequestType (263)**

  1 – Snapshot and updates: a subscription to the Market Data message until it is either unsubscribed or the session is disconnected.

  2 – Disable request: a unsubscribe request type that stops all market data feeds for the specified symbol.

- **MarketDepth (264)**

  0 – Full book: All entries in the book or all aggregated levels in the book are delivered to the customer aggregated. Customer is required to update, delete, and maintain book entry ordering.

  1– Top of book: Only the requested currency pair's best bid and offer rates are delivered.

- **MDUpdateType (265)**

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

- **AggregatedBook (266)**

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

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

- **MDUpdateAction (279)**

  0 – New rate.

  2 – Deleted or cancelled rate.

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

A Market Data Request message can be rejected.

Possible values for MDReqRejReason defined by FIX are:

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

5.4.1 Rate Updates and Cancels

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

- MarketDepth
- MDUpdateType
- AggregatedBook

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

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

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

5.4.2 FullBook Aggregated Incremental

A complete aggregated book is sent to the client. If more than one maker sends the same price in the same currency pair, only one price will be displayed with the amounts aggregated into one.

A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

5.4.3 FullBook Non-aggregated Incremental

A complete non-aggregated book is sent to the client.

A rate update from the server either cancels an outstanding price with the same MDEntryID (278) or effectively cancels and replaces it with a new price.

5.4.4 TopOfBook Aggregated Incremental

Only the best prices for each currency pair, with all prices and amounts aggregated in the best price tier, are sent to the client.

Cancels are only delivered if the best price is affected in the particular currency pair. This could mean a new best price, if the previous best price was cancelled, or a new aggregate size, if the cancel removed one of many best prices.

Updates are only delivered to the client if the best price for a particular currency pair is affected. This could be a new best price or a new aggregate size.

5.4.5 Handling MDEntryID

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

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

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

5.4.6 Attributed Pricing

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

5.4.7 Re-subscriptions

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

5.5 Order Input and Execution

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

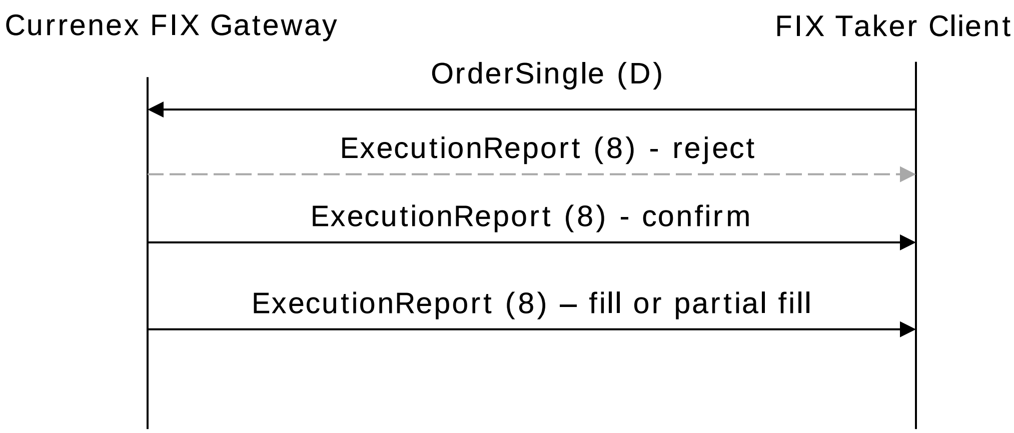

Figure 4: Order Processing workflow

5.6 Order Update/Replace

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

The following NewOrder message fields can be updated:

- OrderQty (38) – Specified amount
- Price (44) – Limit rate
- StopPX (99) – can be modified for OrdType (40) = 3.
- TimeInForce (59) – Expiration type: if tag 59= 6, then the conditionally required fields ExpireDate (432) and ExpireTime (126) can be changed. The tag 59 value itself cannot be changed.
- TrailBy (7587) and MaxSlippage (7588) can be modified on a Trailing Stop. OrdType (40) =V must be specified on the Cancel Replace request.

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

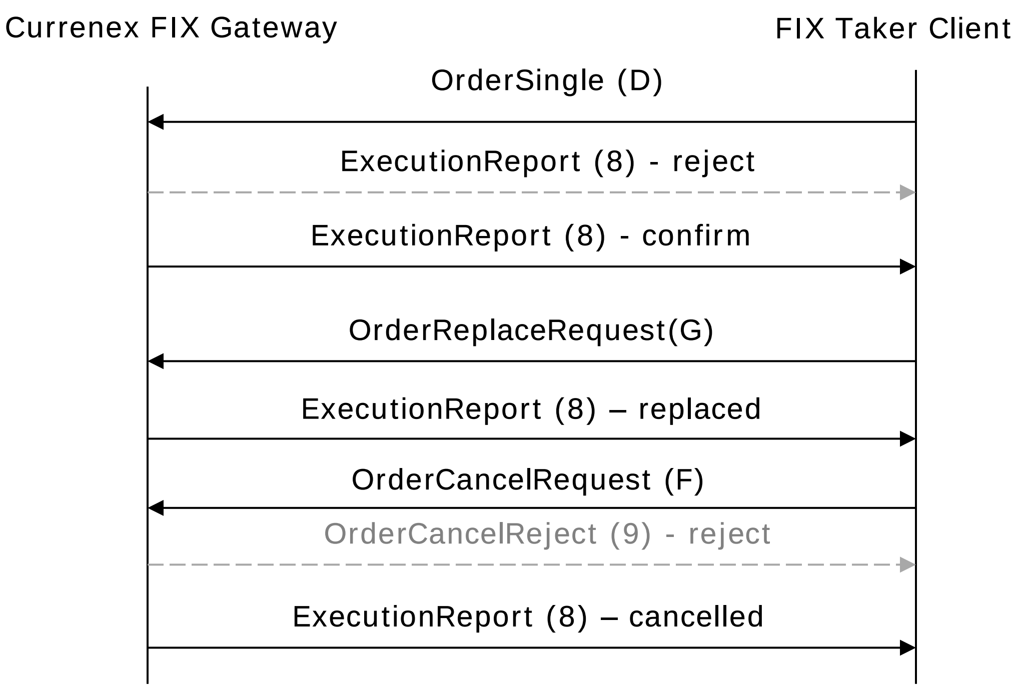

Figure 5: Order Replace and Cancel workflow

5.7 Order History (Order Mass Status Request)

Order history can be obtained by sending a MassOrderStatusRequest to which Currenex will respond with a set of Execution Report messages having ExecType (150) set to the appropriate Order Status. There will be one Execution Report for each order status change. A set can comprise Execution Reports for multiple orders. The last Execution Report in a set is indicated by LastRptRequested (912) set to "Y". LastRptRequested (912) is set to "N" if it's not the end of the messages. In addition TotNumReports (911) can be used to track total number of execution reports in response to the order mass status request. If no Execution Report found, 911 = 0 and an empty Execution Report will be sent with order related fields being 0 or "NA".

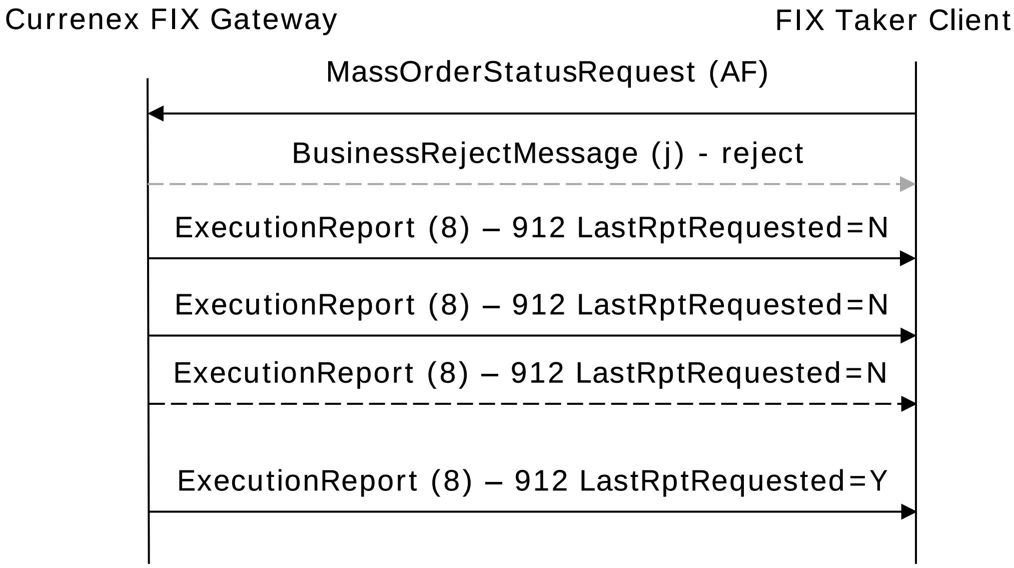

Figure 6: Order History workflow

5.8 Handling Margin Related Messages

Margin FIX Taker can receive and process four types of margin related messages:

Collateral Response:	for current margin account balance information
Position Report:	for position information
Collateral Repor:t	for journal entry information
Party Detail List Report:	for margin account update information

One Request message: Request For Positions (AN) is used to subscribe for these messages. Note that PosReqType 724=1 is used to request for all margin related messages, and 724=0 to request just position related messages.

Two subscription models are supported:

- **Historical + Updates**:

  The taker can request historical records for Position report, Collateral report, and Party Detail List Report, and subscribe for all subsequent updates. Within the Request For Positions message (AN), the taker has to specify Subscription Type (263) = 1, and also specify Clearing Business Day (715)=YYYYMMDD-hh:mm:ss (start date time). The start date time is used to acquire historical records of Position Report, Collateral Report, and Party Detail List Report.

- **Snapshot + Updates:**

  The taker can request current snapshot for Collateral response and Position Report (currently open and closed by current trading day). The taker also subscribes for updates for Position Report, Collateral Report, and Party Detail List Report. Within the Request For Positions message (AN), the taker has to specify Subscription Type (263) = 1 (for snapshot + updates) without specifying Clearing Business Day (715). Snapshots include Collateral Response and Position Reports will be sent to the taker. Updates will include Position Reports, Collateral Reports, and Party Detail List Reports.

In case no historical reports or snapshot reports, an empty Position Report will be sent with 727=0. An empty Collateral Report will be sent with 911=0. An empty Party Detail List Report will be sent with 911=0.

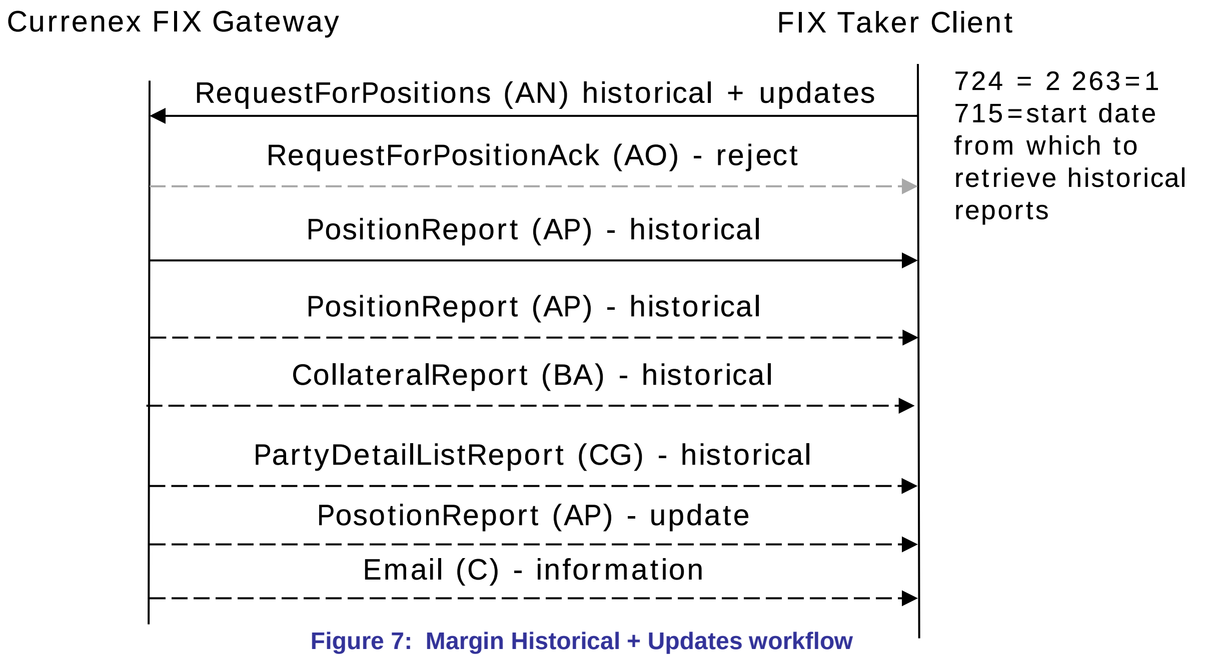

Figure 7: Margin Historical + Updates workflow

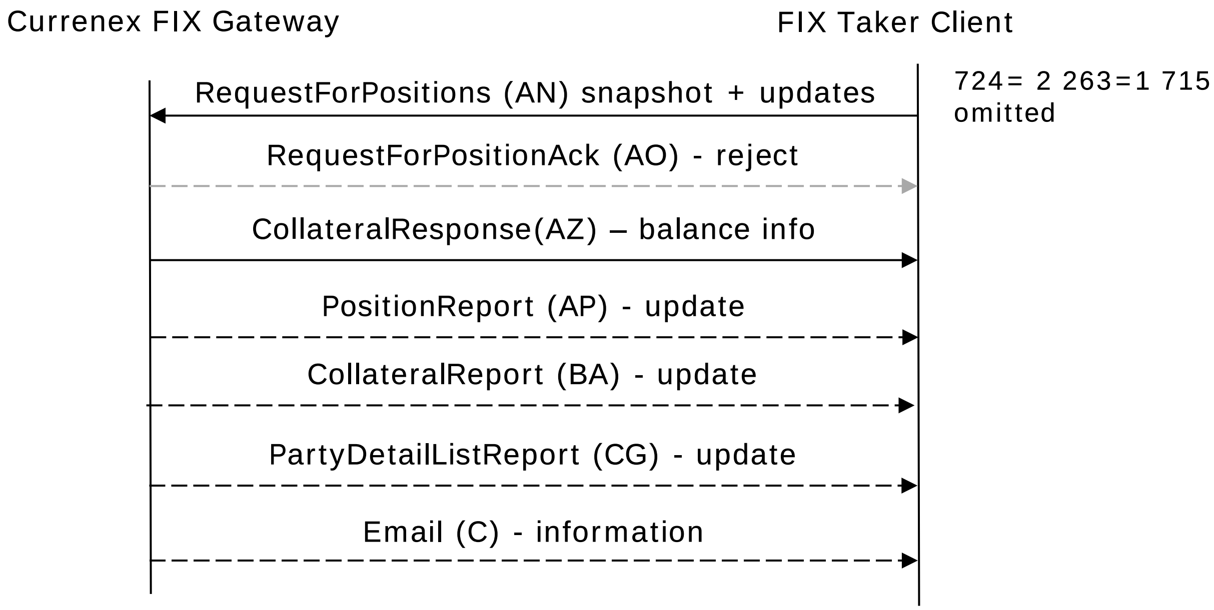

Figure 8: Margin Snapshot + Updates workflow

- Party Detail List Report for Account Updates:

Margin notifications are messages relating to a specific user account. It is also used to alert a user to rollover completions, sell outs, and to an account being disabled for any reason.

The NotificationType (7593) tag indicates the type of margin notification.

NotificationType (7593)		
Value	**Action**	**Description**
1	Account Update	A change to the account has occurred; e.g., margin group updates
3	Sell Out	All or parts of the positions in the customer's account have been sold.
4	Account Disabled	Indicates an account has been disabled. No further trading will be permitted. Customer Support should be contacted for further details, if needed.
5	BR Rollover Complete	The interest paid or earned on a position held overnight has been calculated and applied to the account.
8	Margin Rollover Complete	Realized P&L changes have been calculated and applied to the account balance

- Email for Account Information Notifications:

Email (35=C) message is sent from the gateway to the client for information notifications.

5.9 Hedge Mode

Current version of Hedge mode supports Orders submitted to open new positions and orders to close existing positions. Trades for Orders submitted with no position reference will result into opening new positions – one per Trade, minimum amount should be used to control minimum Position amount. Trades for Orders submitted with reference to existing active positions will result into closing those positions. NOTE: partial fills for Orders that close active positions are not supported.

It is the MP's responsibility to manage multiple orders submitted with reference to same position.

5.10 Close ALL with Order Mass Cancel Request

With Order Mass Cancel Request (q), A client can cancel all resting orders of this client and place market closing position orders on behalf of the client for all existing positions. Until this account's positions are all fully closed, no new open position orders are allowed.

Order Mass Cancel Report (r) will be sent back as response of the request. The client will receive individual Execution Reports for each order that is processed due to the request. Position Reports will also be sent if the client has subscribed for Position Report.

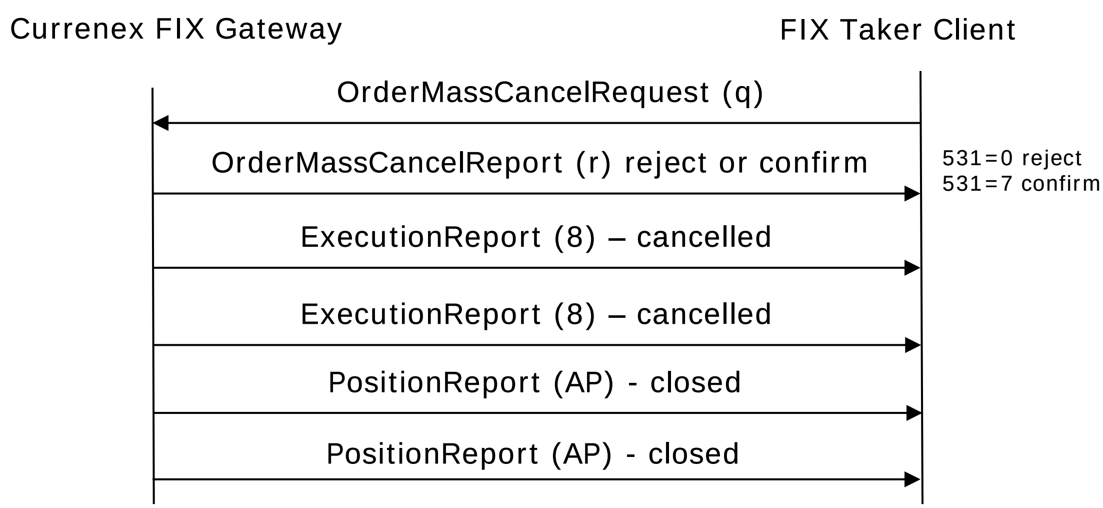

Figure 9: Order Mass Cancel Request (close all/cancel all) work flow

6 MESSAGE DETAILS

Defined in this section are the fields contained in each supported FIX message. All fields required by FIX version 4.4 are supported as well as a limited number of the non-required fields.

FIX messages use a "tag=value" syntax to indicate the field definition and the variables used in the field. The tag is a FIX defined number with the value being the variable that identifies some aspect of the transaction.

The values under the “Required” column indicate one of the following:

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

6.1 Passwords for Logon Messages

The Currenex Retail service requires users connecting via the FIX protocol to present a password as part of the logon message. Please refer to the “FIX Retail Password Specification,” found on the Integration-Support site or from your Currenex representative, for further details relating to passwords including password resets.

6.2 Session Messages

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification,” found on the Integration-Support site or from your Currenex representative.

6.3 Application Messages

6.3.1 Trading Session Status

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	2 = Open
58	Text	N	Information text.
Standard Trailer		Y	

6.3.2 Business Message Reject

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = j
372	RefMsgType	Y	The MsgType of the FIX message being rejected.
380	BusinessRejectReason	Y	One of the following codes identifying the reason for the business message being rejected: 0 = Other 1 = Unknown ID 2 = Unknown Security 3 = Unsupported Message Type 4 = Application not available 5 = Conditional Required Field Missing 6 = Trade timed out 7 = Trade locked
58	Text	N	A text description for BusinessRejectReason = 0. For BusinessRejectReason = 6, contains the CurrenexTradeID. For BusinessRejectReason = 7, contains the CurrenexTradeID:MarketMakerTradeID.
Standard Trailer		Y	

6.3.3 Security List Request

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = x (lowercase)
320	SecurityReqID	Y	Unique security request ID.
559	SecurityListRequestType	Y	0 = Symbol
Standard Trailer		Y	

6.3.4 Security List

Tag			Field Name	Req'd	Comments	Instr Info Example			
Standard Header				Y	MsgType = y (lowercase)	y			
320			SecurityReqID	Y	Unique security request ID.	111			
322			SecurityResponseID	Y		1			
560			SecurityRequestResult	Y	0 = ValidReq 1 = InvalidReq	0			
Component <SecListGrp>				Y					
146			NoRelatedSym	Y		2			
☐	Component <Instrument>			Y					
☐	55		Symbol	Y	The currency pair.	EUR/USD		USD/JPY	
☐	End Component <Instrument>								
☐	Component <InstrumentExtension>			Y					
☐	Component <AttrbGrp>			Y					
☐	870		NoInstrAttrib	Y	2	2		2	
☐	☐	871	InstrAttribType	Y	16 = Streaming decimal places 18 = Forex Instrument decimal places	16	18	16	18
☐	☐	872	InstrAttribValue	Y	Rate decimal places	5	4	3	2
☐	End Component <AttrbGrp>								
☐	End Component <InstrumentExtension>								
End Component <SecListGrp>									
Standard Trailer				Y					

6.3.5 Market Data Request

Tag		Field Name	Req'd	Comments	Request Examples	
					Swap Rates	Market Data
Standard Header			Y	MsgType = V	V	V
262	MDReqID		Y	A unique ID assigned by the client to the Market Data Request. To unsubscribe from market data, the same ID must be sent with tag 263 = 2.	111	333
263	SubscriptionRequestType		Y	Specifies the data request type. A Snapshot + Updates request is for the current state of the market and all subsequent updates. Valid values: 1 = Snapshot + Updates (Subscribe) 2 = Unsubscribe	0	1
264	MarketDepth		Y	Depth of market for Book Snapshot. 0 = Full Book 1 = Top of Book	1	1
265	MDUpdateType		N	For SubscriptionRequestType (263) = Snapshot + Updates (Prices) valid Values: 1 = Incremental Refresh		1
266	AggregatedBook		N	N = Non-aggregate		Y
				Y = Aggregate		N
Component <MdReqGrp>			Y			
267	NoMDEntryTypes		Y	Number of MDEntryType fields being requested.	1	5
□	269	MDEntryType	Y	Market Data entries types list: 0 = Bid 1 = Offer 6 = Swap Rates 7 = Daily High 8 = Daily Low 9 = Spread	6	0 1 7 8 9
End Component <MdReqGrp>						
Component <InstrmtMDReqGrp>			N			
146	NoRelatedSym		Y	Number of related symbols in the request. This value should always equal to '1' when request comes for Market Data.	2	1
□	55	Symbol	Y	The currency pair for which Market Data is being requested.	EUR/USD USD/JPY	EUR/USD
End Component <InstrmtMDReqGrp>						
Standard Trailer			Y			

6.3.6 Market Data Request Reject

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = Y
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request. To unsubscribe to market data, the same ID must be sent with tag 263 = 2.
281	MDReqRejReason	N	Numerical reason for the rejection of a Market Data Request.
58	Text	N	Free format text string describing the reason for rejection.
Standard Trailer		Y	

6.3.7 Market Data Incremental Refresh for Roll Rates

Tag	Field Name	Req'd	Comments	Roll Rates Example			
Standard Header		Y	MsgType = X	X			
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request.	222			
Component <MDIncGrp>		Y					
268	NoMDEntries	Y	Number of entries following.	4			
☐ 279	MDUpdateAction	Y	The Market Data update action type. Valid values are: 0 = New	0	0	0	0
☐ 269	MDEntryType	Y	A list of all the Market Data entries types the requesting firm is interested in receiving. 0 = Bid 1 = Offer	0	1	0	1
☐	Component <Instrument>	Y					
☐ 55	Symbol	Y	The currency pair.	EUR/USD	EUR/USD	USD/JPY	USD/JPY
☐	End Component <Instrument>						
☐ 270	MDEntryPx	Y	The roll rate.	-0.00012	0.000017	0	0
☐ 272	MDEntryDate	Y	Roll date from.	20090506	20090506	20090506	20090506
☐ 432	ExpireDate	Y	Roll date to.	20090507	20090507	20090507	20090507
End Component <MDIncGrp>		Y					
Standard Trailer		Y					

6.3.8 Market Data Incremental Refresh for Market Data

Tag	Field Name	Req'd	Comments	Market Data Example
Standard Header		Y	MsgType = X	X
262	MDReqID	Y	A unique ID assigned by the client to the Market Data Request.	333
Component <InstrmtLeqGrp>		Y		
268	NoMDEntries	Y	Number of entries following.	5
→ 279	MDUpdateAction	Y	The Market Data update action type. It must be the first field in the repeating group. Valid values are: 0 = New 2 = Delete (supported only for 269 = 0 or 1)	0
→ 269	MDEntryType	Y	A list of all the Market Data entries types the requesting firm is interested in receiving. 0 = Bid 1 = Offer 7 = Daily High 8 = Daily Low 9 = Spread	0
→ 278	MDEntryID	Y	Market data identifier. Provided for 269 = 0 or 1. There is only one MDEntry active at any one time. A market data update message with a MDUpdateAction (279) = 0 (New) should replace any active entry with the same MDEntryID. A market data update message with MDUpdateAction (279) = 2 (Delete) indicates any active entry with the same MDEntryID should be deleted.	111
→	Component <InstrmtLeqGrp>	Y		
→ 55	Symbol	Y	The currency pair.	USD/JPY
→	End Component <InstrmtLeqGrp>			
→ 270	MDEntryPx	N	The actual rate. Required when MDUpdateAction (278) = New (0) and MDEntryType (269) = 0 or 1.	96.37
→ 271	MDEntrySize	N	Rate amount. Required when MDUpdateAction (278) = New (0) and MD EntryType (269) = 0 or 1.	1000000
→ 110	MinQty	N	Present when requesting non-aggregated market data, if enabled. Displays the minimum amount an order can fill for up to 1(one) million.	100000
→ 346	NumberOfOrders	N	Used in an Aggregated Book to show how many individual orders make up an MDEntry	
End Component <InstrmtLeqGrp>		Y		
Standard Trailer		Y		

6.3.9 New Order (single)

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = D
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned unique order identifier. Maximum ClordID Length = 50
526	SecondaryClOrdID	N	N	N	N	N	N	N	N	N	N	Position reference ID. Used for closing positions.
Component <Parties>												
453	NoPartyIDs	N	N	N	N	N	N	N	N	N	N	Number of parties. For Individual Trading, this should equal 1.
→	448 PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID.
→	452 PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 1 = ExecutingFirm (to restrict trading counter parties) 3 = ClientID
End Component <Parties>												
21	HandlInst	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	1 = Automated execution (only value supported)
110	MinQty	N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other TimeInForce (59) values.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
460	Product	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	4 = Currency
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which the order request was initiated or released by the trader or trading system.
38	OrderQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Market order T – Market Slippage order F – Limit order R – Discretionary order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order
44	Price	NA	Y	NA	Y	Y	Y	N	Y	Y	Y	Limit spot or all-in forward rate for Limit, Stop-Limit and If legs of IFD and IFD OCO orders.
99	StopPx	Y	Y	NA	NA	NA	NA	Y	NA	NA	NA	The spot rate at which the stop order becomes effective.
662	BenchmarkPrice	NA	NA	NA	NA	NA	Y	NA	NA	NA	NA	Slippage Points for Market Slippage order. It is in absolute point format. i.e. 0.0001 The reference rate would be Price (44) – BenchmarkPrice (662) for buy order and Price (44) + BenchmarkPrice (662) for sell order.
15	Currency	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The dealt currency of the order and the currency of the amount specified in the OrderQty (38) field
59	TimeInForce	N	N	N	N	N	N	N	N	N	N	Specifies how long an order remains in effect:

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) V – Smart IOC VWAP W – Smart IOC Limit X – Good for Seconds (the ExpireSeconds (7558) field must also be included). TimeInForce = 3, 4, V, W and X cannot be used with stop-loss orders, OrdType (40) = 3.
432	ExpireDate	N	N	N	N	N	N	N	N	N	N	Expiry date in YYYYMMDD format. Required when TimeInForce (59) = GTD and ExpireTime (126) is not specified. Cannot specify both ExpireDate and ExpireTime (126) in one Market Data Entry.
126	ExpireTime	N	N	N	N	N	N	N	N	N	N	Expiry time in YYYYMMDD-HH:MM:SS format. Required when TimeInForce (59) = GTD and ExpireDate (432) is not specified. Only supported to the second; e.g., 126=20080815-21:00:00
210	MaxShow	NA	NA	NA	NA	N	NA	NA	N	NA	NA	Used to specify the display amount.
388	DiscretionInst	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	0 – Only accepted value Related to displayed price.
389	DiscretionOffset	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	For Discretion Orders (40=R) only. Specifies the discretion as an absolute value, i.e., 0.0007.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
7558	ExpireSeconds	N	N	N	N	N	N	N	N	N	N	Required when TimeInForce (59) = Good for Seconds (X). Must be expressed in whole integer.
7534	StopSide	Y	Y	NA	NA	NA	NA	Y	NA	NA	NA	Valid values: 1 – Bid 2 – Offer Mandatory field for OrdTypes 3, 4, X, and Y.
7569	IFDIfType	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	Valid values: 3 Stop-Loss order 4 Stop-Limit order C Market order F Limit order Optional for OrdType (40) = X. If not specified by default set to F.
7535	IFDThenType	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Valid values: 3 Stop-Loss order 4 – Stop-Limit order F – Limit order W – OCO (tag 40=Y only)
7536	IFDThenSide	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	Valid values: 1 – Buy 2 – Sell Required for OrdType (40) = X or Y. Note: only opposite to Side (54) value is supported.
7570	IFDIfStopRate	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD If leg stop rate. Required if IFDIfType (7569) = 3 or 4.
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Done leg primitive stop rate. Required for OrdType (40) = X and IFDIfType (7569) = 3 or 4
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	IFD then leg for primitive limit rate.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	IFD then leg for primitive limit rate. This field is required for OrdType (40) = X. Valid Values: 1 – Bid 2 – Offer
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO leg 1 limit rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenType (7535) = W.
7541	OCOLeg2Type	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO leg2 type. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenType (7535) = W. Valid values: 3 – Stop-Loss 4 – Stop-Limit
7553	OCOLeg2Side	NA	NA	NA	NA	NA	NA	NA	N	NA	N	Valid values: 1 – Buy 2 – Sell If not specified, defaults to the leg 1 setting.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO leg 2 stop rate. Required if OrdType (40) = W or if OrdType (40) = Y and IFDThenOrdType (7535) = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO leg 2 stop side. Required if OCOLeg2Type (7541) = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	NA	NA	N	NA	N	OCO leg 2 stop-limit rate. Required if OCOLeg2Type (7541) = 4.
7587	TrailBy	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	The amount by which an order will trail the market. Required for OrdType (40) = V.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												Valid values are >= 0. Specified to the full decimal scale for the order's currency pair; e.g., 0.00001 for EUR/USD.
7588	MaxSlippage	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	Spread added to the stop trigger rate. Upon entering the market, order can fill only at or better to this rate. Valid values are whole numbers >=0; e.g., a setting of 5 for EUR/USD would indicate 0.0005 points.
7589	InitialTriggerRate	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	Specifies initial trigger.
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.10 Execution Report

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = 8
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique order identifier assigned by Currenex. If 150 = 8 (Rejected), is set to "UNKNOWN." Note: this is not the same as the completed trade id, which appears in tag 17, ExecID.
526	SecondaryClOrdID	N	N	N	N	N	N	N	N	N	N	Position reference ID. Used for closing positions.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order id to the current order action.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Original client assigned order id submitted on the order.
584	MassStatusReqID	N	N	N	N	N	N	N	N	N	N	Mass status unique request ID
911	TotNumReports	N	N	N	N	N	N	N	N	N	N	Used in response to order mass status request for total number of execution reports. If no execution reports found, it will be 0. NOTE. In case of empty Execution Report with 911=0, all required fields will be either 0 or "NA".
912	LastRptRequested	N	N	N	N	N	N	N	N	N	N	Y = if report is the last one in a chain of reports sent in response to order mass status request. N = if report is Not the last message

Tag	Field Name		OrdType (40)										Comments
			3	4	C	F	R	T	V	W	X	Y	
Component <Parties>													
453	NoPartyIDs		N	N	N	N	N	N	N	N	N	N	Number of parties.
→	448	PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID
→	452	PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 1 = ExecutingFirm 3 = ClientID 11= Order Origination Trader (associated with Order Origination Firm e.g. trader who initiates/submits the order)
End Component <Parties>													
17	ExecID		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Completed trade identifying number: If tag 150 = 0 and 39 = 0, trade has not been completed yet, shows an internally generated Cx number, e.g., 10813_76982. For a chain of partial fills will contain a draft order id. If tags 150 = 0 and 39 = 2, shows the final executed trade id. If 150 = 8 (Rejected), is set to "UNKNOWN."
150	ExecType		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The execution report's type. Contains one more value than tag 39,

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												OrderStatus. 0 = New 4 = Canceled 5 = Replaced 8 = Rejected 9 = Suspended C = Expired F = Trade I = OrderStatus
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The current state of chain of orders, e.g., when there are partial fills. Has the same scope as OrderQty (38), CumQty (14), LeavesQty (151), and AvgPx (6). 0 = New 1 = Partial 2 = Filled 4 = Canceled 8 = Rejected C = Expired D = Partial Canceled (IF leg canceled status for IFD order or IFD OCO order)
103	OrdRejReason	N	N	N	N	N	N	N	N	N	N	Optional with ExecType (150) = 8, Rejected. See Appendices for list of Reject Reasons
64	SettlDate	N	N	N	N	N	N	N	N	N	N	GMT forward value date. Not sent if ExecType (150) = 8, Rejected.
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order currency pair.
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
38	OrderQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The order amount in the currency specified in tag 15. Not sent if ExecType (150) = 4, Canceled, or 8, Rejected.
40	OrdType	N	N	N	N	N	N	N	N	N	N	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Market order F – Limit order R – Discretionary order T – Market Slippage order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Required for most cases except ExecType (150) = 8
44	Price	NA	Y	NA	Y	Y	Y	N	Y	Y	Y	Required for Limit based orders. Spot or all-in forward rate at which the limit order is to be executed.
99	StopPx	Y	Y	NA	NA	N	NA	Y	NA	NA	NA	Required for Stop orders, OrderType (40) = 3. The spot rate at which the stop order becomes effective.
210	MaxShow	NA	NA	NA	NA	N	NA	NA	N	NA	NA	Used to specify the display amount.
388	DiscretionInst	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	0 – Only accepted value, related to displayed price.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
389	DiscretionOffset	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	For Discretion Orders (40=R) only. Specifies the discretion as an absolute value, i.e., 0.0007
15	Currency	N	N	N	N	N	N	N	N	N	N	The dealt currency of the order. This is the currency for the amount specified in tag 38, OrderQty field.
59	TimeInForce	N	N	N	N	N	N	N	N	N	N	0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) V – Smart IOC VWAP W – Smart IOC Limit X – Good for Seconds (the ExpireSeconds (7558) field must also be included). TimeInForce = 3, 4, V, W and X cannot be used with stop-loss orders, OrdType (40) = 3.
32	LastQty	N	N	N	N	N	N	N	N	N	N	Quantity bought/sold for this fill. Present when ExecType (150) = F.
31	LastPx	N	N	N	N	N	N	N	N	N	N	Price at which the current or last fill was made. Present when ExecType(150) = F. Not sent for status requests.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
151	LeavesQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Amount of order open for further execution. If the OrdStatus (39) = 4, C, the order is no longer active and LeavesQty (151) can = 0. Otherwise, LeavesQty (151) = OrderQty (38) – CumQty. (14) Not sent if ExecType(150) = 8, or if the entire order is canceled, ExecType (150) = 4, Canceled.
14	CumQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills. Not sent if ExecType (150) = 8, Rejected, or if the entire order is canceled, ExecType (150) = 4, Canceled.
6	AvgPx	N	N	N	N	N	N	N	N	N	N	The average price at which the order was filled or partially filled. Not sent if ExecType (150) = 8, Rejected, or if the entire order is canceled, ExecType (150) = 4, Canceled.
75	TradeDate	N	N	N	N	N	N	N	N	N	N	Trade date. Trades completed after 5 pm ET show the next business day as the trade date.
60	TransactTime	N	N	N	N	N	N	N	N	N	N	Time this order request was initiated or released by the trader or trading system.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
662	BenchmarkPrice	NA	NA	NA	NA	N	Y	NA	NA	NA	NA	Slippage Points for Market Slippage order. It is in absolute points format. i.e. 0.0001. The reference rate would be Price (44) – BenchmarkPrice (662) for buy order and Price (44) + BenchmarkPrice (662) for sell order.
110	MinQty	N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Returned on initial, fill and end notification execution reports.
58	Text	N	N	N	N	N	N	N	N	N	N	Descriptive text message. For negative Execution Reports this field can have additional description. In the case of fill or status message value of this field represents value specified in Text field for OrderSingle message.
7530	BelowMin	N	N	N	N	N	N	N	N	N	N	If = “Y,” indicates that the remaining amount of the order is below the Currenex trading minimum and no more fills are possible. The order remains open until actively canceled by the sender.
7534	StopSide	N	N	NA	NA	NA	NA	N	NA	NA	NA	Stop Side is optional field for OrdType (40) = 3, 4, and V. Not used with any other order type.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												Valid values: 1 – Bid 2 – Offer
7547	IFDIfOrdStatus	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD for If leg. Conditionally required if OrdType (40) = X or Y. Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired
7569	IFDIfType	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	Valid values: 3 – Stop-Loss order 4 – Stop-Limit order C – Market Order F – Limit order Optional for OrdType (40) = X. If not specified defaults to F.
7535	IFDThenType	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	IFD leg2 order type type. This field is required for OrdType (40) = X. Valid values: 3 – Stop-Loss order 4 – Stop-Limit order F – Foreign exchange limit order
7536	IFDThenSide	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD then leg side. This field is required for OrdType (40) = X or Y. Valid values: 1 – Buy 2 – Sell Note: only opposite to Side

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												value is supported now.
7570	IFDIfStopRate	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD If leg stop rate. Required if IFDIfType (7569) = 3 or 4
7537	IFDThenPrStopRate	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	IFD Then leg stop rate. Required if OrdType (40) = X.
7538	IFDThenPrLimitRate	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	IFD then leg for primitive limit rate. This field is required for OrdType (40) = X and IFDThenType (7535) = 4.
7539	IFDThenPrStopSide	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	IFD then leg for primitive stop side. This field is required for OrdType (40) = X. Valid Values: 1 – Bid 2 – Offer
7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	The average price at which Then leg that was filled or partially filled. This field is used for OrdType (40) = X.
7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Total amount for Then Leg that currently executed in a chain of partial fills. This field is required for OrdType (40) = X.
7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	Amount, still outstanding for IFD order then leg. This field is required for OrdType (40) = X.
7540	OCOLeg1LimitRate	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO limit rate for leg1. This field is required for OrdType (40) = W or (Y and IFDThenOrdType (7535) = W).

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
7541	OCOLeg2Type	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO leg2 type. This field is required for OrdType (40) = W or OrdType (40) = Y together with IFDThenOrdType (7535) = W. Valid values: 3 – Stop-Loss 4 – Stop-Limit
7553	OCOLeg2Side	NA	NA	NA	NA	NA	NA	NA	N	NA	N	Valid values: 1 – Buy 2 – Sell If not specified, by default set to match Leg1.
7542	OCOLeg2StopRate	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO order stop rate for leg2. This field is required for 40 (OrdType) = W or 40 (OrdType) = Y together with IFDThenOrdType (7535) = W.
7543	OCOLeg2StopSide	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO stop side for leg2. This field is required for OCOLeg2Type (7541) = 3 or 4. Valid Values: 1 – Bid 2 – Offer
7544	OCOLeg2StopLimitRate	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO stop-limit rate for leg2. This field is required for OCOLeg2Type (7541) = 4.
7545	IFDFillSide	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD Fill side. Required for OrdType (40) = X and Y. 1 – If side 2 – Then side
7546	OCOLegId	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	OCO fill for leg id. This field is required for OrdType (40) = Y and W.

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												Valid values: 1 – Leg 1 2 – Leg 2.
7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	NA	NA	N	NA	N	The average price at which OCO Leg1 was filled or partially filled.
7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	NA	NA	N	NA	N	Total amount of OCO Leg1 currently executed in a chain of partial fills.
7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	NA	NA	N	NA	N	The average price at which OCO Leg2 was filled or partially filled.
7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	NA	NA	N	NA	N	Total amount of OCO Leg2 currently executed in a chain of partial fills.
7587	TrailBy	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	The amount by which an order will trail the market. Required for OrdType (40)=V. Valid values are >= 0. Specified to the full decimal scale for the order's currency pair; e.g., 0.00001 for EUR/USD.
7588	MaxSlippage	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	Spread added to the stop trigger rate. Upon entering the market, order can fill only at or better to this rate. Valid values are whole numbers >=0; e.g., a setting of 5 for EUR/USD would indicate 0.0005 points.
7589	InitialTriggerRate	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	Specifies initial trigger.
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.11 Order Rate Update

Tag		Field Name	OrdType (40)	Comments
			V	
Standard Header			Y	MsgType = PU
37	OrderID		Y	Unique order identifier assigned by Currenex.
11	ClOrdID		Y	Unique client specified order id.
41	OrigClOrdID		Y	Client assigned order id. Will have the same value as ClOrdID (11).
40	OrdType		Y	Order Type The OrderRateUpdate message is only available for orderType = V (Trailing Stop Orders).
99	StopPx		N	Adjusted Trailing Stop price. If no market price is available to follow, no value will be sent and the order will be inactive at the time of the update.
Component <Parties>				
453	NoPartyIDs		N	Number of parties.
→	448	PartyID	N	Owner userID.
→	452	PartyRole	N	Party role. Supported values: 3 = ClientID
End Component <Parties>				
Standard Trailer			Y	

6.3.12 Order Cancel Request

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = F
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned ID of the order to be canceled.
37	OrderID	N	N	N	N	N	N	Y	Y	Y	Y	The Currenex assigned ID of the order to be canceled. Note: Please check details on optional use of tag 37 in “Order Cancel or Replace Using Client Assigned Order ID.” Set to “OPEN_ORDER” to cancel of all open orders for this client.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for this cancel request. Set to “OPEN_ORDER” to cancel of all open orders for this client. Maximum ClOrdID length

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												= 50 characters.
Component <Parties>												
453	NoPartyIDs	N	N	N	N	N	N	N	N	N	N	Number of parties.
→	448 PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID.
→	452 PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 3 = ClientID
End Component <Parties>												
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The currency pair. Note: omit on open order cancel requests.
460	Product	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	4 = Currency
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order. 1 = Buy 2 = Sell Note: omit on open order cancel requests.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order type. Must be present on cancel requests made for the following non primitive order types: 3 – Stop-Loss order 4 – Stop-Limit order F – Foreign exchange limit order R- Discretionary order T – Market Slippage order V – Trailing Stop order W – OCO order X – IFD order Y – IFD OCO order

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time this order request was initiated/released by the trader or trading system.
58	Text	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
7552	IFDCancelType	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	The complex order cancel request type. Valid values: 0 = partial cancel 1 = complete order cancel Required for OrdTypes (40)= X and Y.
7559	OpenOrders	N	N	N	N	N	N	N	N	N	N	Y - Cancel all open orders. Required when tags 11 and 37 = "OPEN_ORDER."
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.13 Order Cancel Reject

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = 9
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The Currenex ID for the order that could not be canceled or replaced. If the order id cannot be determined, i.e., CxlRejReason (102) ="Unknown order" or if the order is not active, "NONE" will be specified.
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The client assigned unique ID for the cancel request being rejected.
41	OrigClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	ClOrdID (11) for the order that could not be canceled or replaced.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	8=Rejected Note: The value is the status of the Order Cancel Request, not of any order and should not be processed.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which the reject occurred on Currenex.
434	CxlRejResponseTo	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies to what the reject is in response: 1 – Order Cancel Request 2 – Order Replace Request

Tag	Field Name		OrdType (40)										Comments
			3	4	C	F	R	T	V	W	X	Y	
102	CxlRejReason		N	N	N	N	N	N	N	N	N	N	Reason the order cancellation request was rejected: 0=Order has already been filled 1=Order cannot be found 2=Check tag 58 for details 3=Status cannot be determined as order is currently in process. Execution Report returned, once processing completes will contain status.
58	Text		N	N	N	N	N	N	N	N	N	N	Descriptive text message: “co Cancel Non Active” – Order is not active “clOrdId already exists” – Duplicate clOrderId has been received “co Cancel Failed I O C” – Cannot cancel an IOC order For full list of errors, see Appendices
Component <Parties>													
453	NoPartyIDs		N	N	N	N	N	N	N	N	N	N	Number of parties. For Individual Trading, this should equal 1.
→	448	PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID.
→	452	PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 3 = ClientID 11= Order Origination Trader e.g., Currenex defined user id that submitted the order
End Component <Parties>													
Standard Trailer			Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.14 Order Replace Request

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = G
37	OrderID	N	N	N	N	N	N	N	N	N	N	The Currenex assigned ID of the order to be replaced.

Tag	Field Name		OrdType (40)										Comments
			3	4	C	F	R	T	V	W	X	Y	
													Note: Please check details on optional use of tag 37 in "Order Cancel or Replace Using Client Assigned Order ID."
Component <Parties>													
453	NoPartyIDs		N	N	N	N	N	N	N	N	N	N	Number of parties. For Individual Trading, this should equal 1.
→	448	PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID.
→	452	PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 3 = ClientID
End Component <Parties>													
41	OrigClOrdID		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The unique client ID assigned to the order to be replaced.
11	ClOrdID		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Unique client id for the *replacement* order. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected. Maximum ClOrdID length = 50 characters.
21	HandlInst		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	1 (Only value supported)
110	MinQty		N	N	N	N	N	N	N	N	N	N	The minimum quantity for which the order can be executed. Setting MinQty (110) = OrderQty (38) prevents partial fills. Defaults to OrderQty (38) for TimeInForce (59) = Fill or Kill or null. Default is zero (0) for all other order types.
55	Symbol		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair. Must match original order.
460	Product		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	4 = Currency
54	Side		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order side: 1 = Buy 2 = Sell

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												Must match side specified in original order.
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time this order request was initiated or released by the trader or trading system.
38	OrderQty	N	N	N	N	N	N	N	N	N	N	Size of the order.
40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only the following order types can be replaced: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order R- Discretionary order T – Market Slippage order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order
44	Price	NA	N	N	N	N	N	N	N	N	N	Applies only OrderType (40) = F. The rate at which or better the limit order is to be executed.
388	DiscretionInst	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Used for Discretionary orders only. 0- Only accepted value
389	DiscretionOffset	NA	NA	NA	NA	Y	NA	NA	NA	NA	NA	Used for discretionary orders only. Offset specified as an absolute value, i.e., 0.00007
99	StopPx	N	N	NA	NA	NA	NA	N	NA	NA	NA	Required for Stop orders, OrderType (40) = 3. The spot rate at which the stop order becomes effective.
662	BenchmarkPrice	NA	NA	NA	NA	NA	N	NA	NA	NA	NA	Slippage Points for Market Slippage order. It is in absolute points format. i.e. 0.0001. The reference rate would be Price (44) – BenchmarkPrice (662) for buy order and Price (44) + BenchmarkPrice (662) for sell order.
15	Currency	N	N	N	N	Y	N	N	N	N	N	The dealt currency of

Tag	Field Name	OrdType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												the order.
432	ExpireDate	N	N	N	N	N	N	N	N	N	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	N	N	N	N	N	N	Can be specified if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.
7587	TrailBy	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	The amount by which an order will trail the market. Required for OrdType (40) = V. Valid values are >= 0. Specified to the full decimal scale for the order's currency pair; e.g., 0.00001 for EUR/USD.
7588	MaxSlippage	NA	NA	NA	NA	NA	NA	N	NA	NA	NA	Spread added to the stop trigger rate. Upon entering the market, order can fill only at or better to this rate. Valid values are whole numbers >=0; e.g., a setting of 5 for EUR/USD would indicate 0.0005 points.
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.15 Order Status Request

The status of all open orders can be obtained by sending an OrderStatus request with ClientID (11) and OrderID (37) set to “OPEN_ORDER” and Symbol (55) = NA. A ListStatus message will be returned.

Tag	Field Name	OrderType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
Standard Header		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType = H
37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	OPEN_ORDER or specific Currenex OrderID
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	OPEN_ORDER or specific Client Order ID
Component <Parties>												
453	NoPartyIDs	N	N	N	N	N	N	N	N	N	N	Number of parties. For Individual Trading, this should equal 1.
→	448 PartyID	N	N	N	N	N	N	N	N	N	N	Owner userID.
→	452 PartyRole	N	N	N	N	N	N	N	N	N	N	Party role. Supported values: 3 = ClientID
End Component <Parties>												
55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	NA – only value supported
460	Product	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	4 = Currency
54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell 7 = Undisclosed (use when requesting all open orders).
40	OrdType	Y	Y	NA	NA	Y	Y	Y	Y	Y	Y	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order R- Discretionary order T - Market slippage order V – Trailing Stop W – OCO order X – IFD order Y – IFD OCO order Order type is required to be specified for individual order status request, omit for all open orders requests.

Tag	Field Name	OrderType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												NOTE: If OrdType is specified for all open order request – behavior is not specified.
7559	OpenOrders	N	N	N	N	N	N	N	N	N	N	Y = requests all open orders. Must be set to 'Y' when tags 11, 37 and 41 = "OPEN_ORDER." Returns a List Status message.
Standard Trailer		Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.16 List Status

Tag	Field Name	OrderType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
	Standard Header	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	MsgType= N
66	ListID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex defined list ID.
429	ListStatusType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 2 (response type.)
82	NoRpts	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.
431	ListOrderStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1 (in bidding status).
83	RptSeq	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Only value supported: 1.
444	ListStatusText	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
68	TotNoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	The total orders outstanding; will always be equal to NoOrders (73).
60	TransactTime	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Time at which Currenex sent out the report.
73	NoOrders	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Number of repeated fields to follow; will always equals TotNoOrders (68).
11	ClOrdID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Client assigned order ID.
	Component <Parties>											
14	CumQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Total amount of an order currently executed in a chain of partial fills.
39	OrdStatus	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order status.

Tag	Field Name	OrderType (40)										Comments
		3	4	C	F	R	T	V	W	X	Y	
												0 = New 1 = Partial 2 = Filled
151	LeavesQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount still outstanding for the order. For IFD and IFD OCO orders is the IF Leg outstanding amount.
84	CxlQty	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order amount canceled for the order. For IFD and IF OCO orders is the IF Leg canceled amount.
59	TimeInForce	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Specifies how long an order remains in effect: 0 – Day 1 – Good Till Cancel 3 – Immediate or Cancel 4 – Fill or Kill 6 – Good Till Date (the ExpireDate (432) or ExpireTime (126) fields must also be included) X – Good for Seconds (the ExpireSeconds (7558) field must also be included) TimeInForce = 3, 4 and X cannot be used with stop-loss orders, OrdType of 3.
432	ExpireDate	N	N	N	N	N	N	N	N	N	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireTime (126) is not specified.
126	ExpireTime	N	N	N	N	N	N	N	N	N	N	Present if order was submitted with TimeInForce (59) = GTD and ExpireDate (432) is not specified.
6	AvgPx	Y	Y	Y	Y	Y	Y	Y	NA	Y	Y	If the order has prior partial fills, equals the Volume Weighted Average Price (VWAP). Equals 0.0 for orders without any

Tag		Field Name	OrderType (40)										Comments
			3	4	C	F	R	T	V	W	X	Y	
													partial fills. For IFD and IF OCO this field represents VWAP of IF Leg.
	37	OrderID	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currenex order ID.
	55	Symbol	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Currency pair for the order
	54	Side	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Side of order: 1 = Buy 2 = Sell
	40	OrdType	Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	Order type. Supported values are: 3 – Stop-Loss order 4 – Stop-Limit order C – Foreign exchange market order F – Foreign exchange limit order R- Discretionary order T - Market Slippage order V - Trailing Stop order W – OCO order X – IFD order Y – IFD OCO order
	58	Text	N	N	N	N	N	N	N	N	N	N	Descriptive text message.
	7547	IFDIfOrdStatus	NA	NA	NA	NA	NA	NA	NA	NA	Y	Y	IFD order status for If leg. Conditionally required if OrdType (40) = X or Y. Valid values: 0 = New 1 = Partial fill 2 = Fill 4 = Canceled C = Expired
	7554	IFDThenAvgPx	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	IFD order then leg VWAP price.
	7555	IFDThenCumQty	NA	NA	NA	NA	NA	NA	NA	NA	N	NA	IFD order then leg amount, currently executed.

Tag		Field Name	OrderType (40)										Comments
			3	4	C	F	R	T	V	W	X	Y	
	7556	IFDThenPrLeavesQty	NA	NA	NA	NA	NA	NA	NA	NA	Y	NA	IFD order then leg amount, still outstanding.
	7548	OCOLeg1AvgPx	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	If the order has prior partial fills on the Leg1, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType (40) = O or (Y and IFDThenOrdType (7535) = W).
	7549	OCOLeg1CumQty	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	Total amount of OCO Leg2 executed in a chain of partial fills.
	7550	OCOLeg2AvgPx	NA	NA	NA	NA	NA	NA	NA	Y	NA	Y	If the order has prior partial fills on the Leg2, equals to the VWAP of all partial fills, otherwise 0.0. This field is required for OrdType (40) = O or (Y and IFDThenOrdType (7535) = W).
	7551	OCOLeg2CumQty	NA	NA	NA	NA	NA	NA	NA	N	NA	N	Total amount of OCO Leg2 executed in a chain of partial fills.
	End Component <Parties>												
Standard Trailer			Y	Y	Y	Y	Y	Y	Y	Y	Y	Y	

6.3.17 Order Mass Status Request (Order History)

Tag		Field Name	Req'd	Comments
Standard Header			Y	MsgType = AF
584	MassStatusReqID		Y	Mass status unique request ID
585	MassStatusReqType		Y	8 = StatusAllOrders
Component <Parties>			Y	
453	NoPartyIDs		N	Number of parties.
→	448	PartyID	N	Owner userID.
→	452	PartyRole	N	Party role. Supported values: 3 = ClientID
End Component <Parties>				
60	TransactTime		Y	The time from which Order Status Execution Reports will be sent. YYYYMMDD-HH:MM:SS format.
Standard Trailer			Y	

6.3.18 Request for Positions

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = AN
710	PosReqID		Y	Unique identifier for the Request for Positions as assigned by the submitter.
724	PosReqType		Y	0 = Positions (Positions only) 1 = Trades (All Margin Info, which includes Positions)
263	SubscriptionRequestType		Y	1 = Snapshot + Update (Request snapshot report plus subscribe for Updates) 2 = Unsubscribe
Component <Parties>			Y	
453	NoPartyIDs		Y	Number of parties. For Individual Trading, this should equal 1.
→	448	PartyID	Y	Owner userID.
→	452	PartyRole	Y	Party role. Supported value same as 3 = ClientID
End Component <Parties>				
1	Account		Y	Margin Account ID.
581	AccountType		Y	1 = Account Customer
715	Clearing BusinessDate		N	Start date from which to retrieve history position reports. Specified in YYYYMMDD-HH:mm:ss format. Omitted for active position snapshot
60	TransactTime		Y	Time when request was initiated.
Standard Trailer			Y	

6.3.19 Request For Positions Ack

Note: No acknowledgement is sent if the request is accepted.

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = AO
721	PosMaintRepID		Y	Same as 710
710	PosReqID		Y	Unique identifier for the Request for Positions as assigned by the submitter.
728	PosReqResult		Y	1 = Invalid Or Unsupported Request
729	PosReqStatus		Y	2 = Rejected
Component <Parties>			Y	
453	NoPartyIDs		Y	Number of parties. For Individual Trading, this should equal 1.
→	448	PartyID	Y	Owner userID.
→	452	PartyRole	Y	Party role. Supported value same as 3 = ClientID
End Component <Parties>				

Tag	Field Name	Req'd	Comments
1	Account	Y	Margin Account ID
581	AccountType	Y	1 = Account Customer
Standard Trailer		Y	

6.3.20 Collateral Response (Balance Information)

For balance info

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = AZ
904	CollRespID		Y	Unique identifier for Collateral Response.
894	CollReqID		Y	Unique identifier for the Collateral Reports request.
905	CollAsgnRespType		Y	1 = Accepted 3 = Rejected
60	TransactTime		Y	Timestamp for the request
291	FinancialStatus		Y	Margin Account Status 1 = Disabled 3 = Active
Component <Parties>			N	
453	NoPartyIDs		Y	Number of parties.
→	448	PartyID	Y	Owner userID.
→	452	PartyRole	Y	Party role. Supported value same as 3 = ClientID
End Component <Parties>				
1	Account		Y	Account ID or PartyID
581	AccountType		Y	1- Margin Account NET 2- Margin Account Hedge 3- Institutional Account Credit
15	Currency		N	Account home currency
898	MarginRatio		N	Account equity ratio
921	StartCash		N	Opening Cash Balance of the current trading day
922	EndCash		N	Current Account Balance
58	Text		N	Comment
Standard Trailer			Y	

6.3.21 Position Report

Tag		Field Name	Req'd	Comments
Standard Header			Y	MsgType = AP
721	PosMaintRepID		Y	Position ID
710	PosReqID		Y	Position request ID
17	ExecID		N	Trade ID
263	SubscriptionRequestType		Y	1 = sent due to new position open/close update
727	TotalNumPosReports		N	Total number of Position Reports being returned NOTE. If no snapshot or historical reports, 727=0, the remaining fields in the report will be all 0.
728	PosReqResult		Y	0 = Valid Request 2 = No positions found that match criteria
715	Clearing BusinessDate		N	Start date from which to retrieve history position reports. Specified in YYYYMMDD-hh:mm:ss format Omitted for active position snapshot.
Component <Parties>			Y	
453	NoPartyIDs		Y	Number of parties. For Individual Trading, this should equal 1.
→	448	PartyID	Y	Owner userID.
→	452	PartyRole	Y	Party role. Supported value same as 3 = ClientID
End Component <Parties>				
1	Account		Y	Margin Account ID.
581	AccountType		Y	1 = AccountCustomer
Component <Instrument>			Y	
55	Symbol		Y	The currency pair for which Market Data is being requested.
End Component <Instrument>				
15	Currency		Y	Amount specified currency
730	SettlPrice		Y	Position Price
731	SettlPriceType		Y	1 = Final
734	PriorSettlPrice		N	P&L conversion rate.
711	NoUnderlyings		N	Number of underlying prices Supported value: 1
	311	UnderlyingSymbol	N	Same as tag 55
	732	UnderlyingSettlPrice	N	Closing trade Price
	733	UnderlyingSettlPriceType	N	1= Final
Component <PositionQty>			Y	

Tag	Field Name		Req'd	Comments
702	NoPositions		Y	Number of positions.
	703	PosType	Y	Position type. Supported values: OPN - open position CLS - close position
	704	LongQty	N	Long quantity. NOTE: 704 or 705 should be specified. When 703=TOT, LongQty means account balance
	705	ShortQty	N	Short quantity. NOTE: 704 or 705 should be specified.
End Component <PositionQty>				
8018	TradeRealizedP&L		N	Historical trade realized P&L on the position
Component <PositionAmountData>			Y	
753	NoPosAmt		Y	1 to 5 – only values supported: the number of times the PosAmtType (707) and PosAmt (708) group repeats
	707	PosAmtType	Y	Note: Realized P&L is based on P&L for the current day, i.e. at 17:00 EST/EDT it will be nullified. VADJ = Realized P&L in home currency CASH = Trade realized P&L in home currency TVAR = Realized P&L in term currency FMTM = Unrealized P&L in home currency IMTM = Unrealized P&L in term currency PREM = Margin requirement CRES = Position changed amount (due to trade) NOTE: VADJ, TVAR, FMTM, IMTM, PREM, and CRES are used for updates. CRES is not used for historical position report.
	708	PosAmt	Y	Amount NOTE: value can be negative
End Component <PositionAmountData>				
Standard Trailer			Y	

6.3.22 Collateral Report

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = BA
908	CollRptID		Y	Unique identifier for Collateral Report.
909	CollIncuiryID		Y	Unique identifier for the Collateral Reports request.
910	CollStatus		Y	3 = Journal Entry
911	TotNumReports		N	Total number for the historical journal entries. In case of no historical journal entries, this value will be 0.
912	LastRptRequested		N	N = Not last message Y = Last message
Component <Parties>			N	
453	NoPartyIDs		N	Number of parties.
→	448	PartyID	N	Owner userID.
→	452	PartyRole	N	Party role. Supported value same as 3 = ClientID
End Component <Parties>				
526	SecondaryClOrdID		N	Trade reference ID.
64	SettlDate		Y	Effective Date.
53	Quantity		Y	Journal Entry amount. Positive amount for Credit Entry or negative amount for Debit Entry.
854	QtyType		Y	Journal Entry type Supported values: 10 = Deposit 11 = Withdrawal 12 = Interest 13 = Roll 14 = Profit and Loss 15 = House Commission 16 = IB Commission 17 = Money Manager Commission 18 = Collateral
15	Currency		Y	Journal Entry amount currency.
Component <TrdRegTimestamps>			Y	
768	NoTrdRegTimestamps		Y	1 - supported value
	769	TrdRegTimestamp	Y	Entry timestamp YYYYMMDD-hh:mm:ss format
	770	TrdRegTimestampType	Y	1 = ExecutionTime
End Component < TrdRegTimestamps >				

Tag	Field Name	Req'd	Comments
922	EndCash	N	Current Account Balance
58	Text	N	Comment.
Standard Trailer		Y	

6.3.23 Party Details List Report

Margin Account Notifications

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = CG
1510	PartyDetailsListReportID		Y	Unique ID to identify the Party Details List Report
1505	PartyDetailsListRequestID		Y	Provided for Party Details List Request
1511	PartyDetailsRequestResult		Y	0 = Valid Request 1 = Invalid or unsupported request
911	TotNumReports		N	Total number for the historical records. In case of no historical records, this value will be 0.
7593	PartyDetailsType		Y	Type of notifications 1 – Account Update 3 – Sell Out Triggered 4 – Account Disabled 5 – BR Rollover Complete 8 – Margin Roller Complete
60	TransactTime		N	For Rollover Complete this will be the last rollover complete time. Otherwise, it will be transaction time for the party detail event
58	Text		N	Status text for the event
Component <PartyListGroup>			Y	
1513	NoPartyList		Y	Number of Party List Response Type Values
→	448	PartyID	Y	Margin Account ID
→	447	PartyIDSource	Y	C – Generally accepted market participant identifier
→	452	PartyRole	Y	Party role. Supported value same as 3 = ClientID
End Component <PartyListGroup>				
Standard Trailer			Y	

6.3.24 Email

Information Notifications

Tag	Field Name		Req'd	Comments
Standard Header			Y	MsgType = C
164	EmailThreadID		Y	Unique identifier for the email message thread
94	EmailType		Y	0 - New
42	OrigTime		N	Time of message origination
147	Subject		Y	Specifies the Subject Text
Component <LinesOfTextGroup>			Y	
33	NoLinesOfText		Y	Number of repeating lines of text specified
→	58	Text	Y	Body text
End Component <LinesOfTextGroup>				
Standard Trailer			Y	

6.3.25 Order Mass Cancel Request

Order mass action request is used to close all active positions as well as cancel all active orders.

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = q (lowercase Q)
11	ClOrdID	Y	Unique ID, but does not reference any particular order.
530	MassCancelRequestType	Y	7 = Cancel all Orders and close all positions
336	TradingSessionID	N	AccountID for which all positions will be closed.
625	TradingSessionSubID	N	UserID for which all orders will be cancelled.
60	TransactTime	Y	Transaction time of the request
Standard Trailer		Y	

6.3.26 Order Mass Cancel Report

Indicates that order mass action request is rejected or accepted.

Tag	Field Name	Req'd	Comments
Standard Header		Y	MsgType = r (lowercase R)
11	ClOrdID	Y	Unique ID, provided for order mass action request
37	OrderID	Y	Unique ID, for order mass cancel report
530	MassCancelRequestType	Y	7 = Cancel all Orders and close all positions
531	MassCancelResponse	Y	0 = Rejected 7 = Accepted
336	TradingSessionID	N	AccountID for which all positions will be closed.
625	TradingSessionSubID	N	UserID for which all orders will be cancelled.
60	TransactTime	N	Transaction time of the request
58	Text	N	Reject reason
Standard Trailer		Y	

7 APPENDICES

7.1 UTC (GMT) Time Format

All time and date formats are delivered and expected in Coordinated Universal Time (UTC), which is commonly known as Greenwich Meantime (GMT). As listed in W3C Date and Time Formats document, the formats of various dates are as follows:

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

Where

YYYY = four-digit year

MM = two-digit month (01=January, etc.)

DD = two-digit day of month (01 through 31)

hh = two digits of hour (00 through 23) (am/pm NOT allowed)

mm = two digits of minute (00 through 59)

ss = two digits of second (00 through 59)

s = one or more digits representing a decimal fraction of a second

7.2 Order Reject Reason List

List of values for Tag 103 (OrdRejReason) of Execution Report message:

ORDREJREASON_BrokerOption	0
ORDREJREASON_UnknownSymbol	1
ORDREJREASON_ExchangeClosed	2
ORDREJREASON_OrderExceedsLimit	3
ORDREJREASON_TooLateToEnter	4
ORDREJREASON_UnknownOrder	5
ORDREJREASON_DuplicateOrder	6
ORDREJREASON_DuplicateVerbalOrder	7
ORDREJREASON_StaleOrder	8
ORDREJREASON_TradeAlong	9
ORDREJREASON_InvalidInvestor	10
ORDREJREASON_Unsupported	11
ORDREJREASON_Surveillence	12
ORDREJREASON_Other	99

7.3 Order Reject Detail Text

List of values for Tag 58 (Text) of Order Cancel Reject message:

invalid user	too late to cancel oco order
invalid margin account	unknown origClOrdId
invalid permission	origClOrdId match failed
no routing permission	invalid origClOrdId
maximum operation limit exceeded	clOrdId already exists
order does not exist	price is not available
not owner user	amount is grater then then price max
limit permission not allowed	price match failed
market permission not allowed	invalid fields replace request
stop loss permission not allowed	cannot replace IOC order
unknown origClOrdId	not active
origClOrdId match failed	order filled
invalid origClOrdId	in execution
clOrdId already exists	invalid expiration type
missing ordId or clOrdId	min less than suppoted min
order type error	min greater than supported max
maximum active order limit exceeded	min is greater than specified
data error	expiration date already passed
configuration error	max expiration exceeded
expiration date already passed	unknown origClOrdId
invalid expiration	origClOrdId match failed
rate is negative	invalid origClOrdId
invalid instrument	clOrdId already exists
amount is below minimum	missing ordId or clOrdId
minimum amount is too low	invalid instrument
trading limit exceeded	absolute trading limit exceeded
invalid amount	invalid amount
no relationship found	
insufficient permission for oco orders	

7.4 Revision History

Revision Number	Revision Date	Page Number	Update
1	3 August 2012	29	Section 6.3.8 Two (2) fields of Tag 278 (MDEntryID) were updated: • “Req’d” was changed from ‘N’ to ‘Y’ • “Market Data Example” now includes examples for ‘Daily High’, ‘Daily Low’, and ‘Spread.’
2	5 September 2012	28	Section 6.3.6 Market Data Request Message (MsgType = Y) Tag 58 added as text reason for rejection.
3	13 Sept. 2013	5, 32, 39, 40, 51	Changed Market Order with slippage attributes from two (2) to one (1). Added to description of BenchmarkPrice (662)
4	31 October 2013	58	Section 6.3.20 Added Account (1) and AccountType (581) to a Collateral Response (35=AZ) message.
5	11 November 2013	5, 33-58	Support added for discretionary orders (40=R) throughout.
6	25 February 2014	33	Added Market (C) as valid value for IFDIfType (7569) for Market OCO support
7	22 May 2014	7	Sections 2.3.6 and 2.3.7: Added.
8	22 August 2014	30	Section 6.3.8: Added NumberOfOrders (346) to MarketDataIncrementalRefresh (35=X) message
9	12 Sept. 2014	45	Section 6.3.10: Removed MatchingType (7585).
10	20 November 2015	6, 32	Sections 2.3.2 and 6.3.9: Support added for Smart IOC orders
11	23 March 2016	29, 32, 39	Section 6.3.8: Added support for MinQty (110). Sections 6.3.9, 6.3.10: Added support for MaxShow on OCO orders.
12	22 July 2016	6,	Section 2.3.2: Added a note on Day orders converting to Good Til Day. Section 6.3.10: Added TimeInForce.