

FIX – QUICK REFERENCE GUIDE

FIELDS			
35	MsgType	4,2	4,4
A	Logon	Y	Y
0	Heartbeat	Y	Y
1	Test Request	Y	Y
2	Resend Request	Y	Y
3	Reject	Y	Y
4	Sequence Reset	Y	Y
5	Logout	Y	Y
6	Indication of Interest	Y	Y
7	Advertisement	Y	Y
8	Execution Report	Y	Y
9	Order Cancel Reject	Y	Y
D	New Order Single	Y	Y
F	Order Cancel	Y	Y
G	Order Cancel Replace	Y	Y
H	Order Status Request	Y	Y
J	Allocation Instruction	Y	Y
P	Allocation Instruction Ack	Y	Y
Q	Don't Know Trade	Y	Y
R	Quote Request	Y	Y
S	Quote	Y	Y
j	Business Msg Reject	Y	Y
AB	New Order – Multileg	-	Y
AC	Multileg Order Cancel Repl	-	Y
AD	Trade Capture Report Req	-	Y
AE	Trade Capture Report	-	Y
AK	Confirmation	-	Y
BC	Netwrk Cntrparty Status Req	-	Y
BD	Netwrk Cntrparty Status Resp	-	Y
COMPONENT BLOCKS			
Instrument			
55	Symbol (*)	M	M
15	Currency	O	O
22	IDSource/SecurityIDSource	O	O
48	SecurityID	O	O
65	SymbolSfx	O	O
100	ExDestination	O	O
106	Issuer	O	O
107	SecurityDesc	O	O
167	SecurityType	O	O
200	MaturityMonthYear	O	O
201	PutOrCall	O	O
202	StrikePrice	O	O
205	MaturityDay	O	-
206	OptAttribute	O	O
207	SecurityExchange	O	O
461	CFIcode	-	O
541	MaturityDate	-	O
Parties			
453	NoPartyIDs	O	O
448	-> PartyID	O	O
447	-> PartyIDSource	O	O
452	-> PartyRole	O	O

SESSION LAYER			
Message Header			
8	BeginString	M	M
9	BodyLength	M	M
35	MsgType	M	M
34	MsgSeqNum	M	M
52	SendingTime	M	M
49	SenderCompID	M	M
56	TargetCompID	M	M
43	PossDupFlag	O	O
50	SenderSubID	O	O
57	TargetSubID	O	O
97	PossResend	O	O
115	OnBehalfOfCompID	O	O
116	OnBehalfOfSubID	O	O
122	OrigSendingTime	O	O
128	DeliverToCompID	O	O
129	DeliverToSubID	O	O
142	SenderLocationID	O	O
144	OnBehalfOfLocationID	O	O
145	DeliverToLocationID	O	O
369	LastMsgSeqNumProcesd	O	O
1128	AppVerID	-	-
Trailer			
10	Checksum	M	M
Logon (35=A)			
98	EncryptMethod	M	M
108	HeartBtInt	M	M
141	ResetSeqNumFlag	O	O
789	NextExpectedMsgSeqNum	-	O
1137	DefaultAppVerID	-	O
Heartbeat (35=0)			
112	TestReqID	C	C
Test Request (35=1)			
112	TestReqID	M	M
Resend Request (35=2)			
7	BeginSeqNo	M	M
16	EndSeqNo	M	M
System Level Reject (35=3)			
45	RefSeqNum	M	M
58	Text	O	O
371	RefTagID	O	O
372	RefMsgType	O	O
373	SessionRejectReason	O	O
Sequence Reset (35=4)			
36	NewSeqNo	M	M
123	GapFillFlag	O	O
Logout (35=5)			
58	Text	O	O

APPLICATION MESSAGES			
New Order Single (35=D)			
11	ClOrdID	M	M
21	HandlInst	M	M
40	OrdType	M	M
54	Side	M	M
Component : Instrument			
60	TransactTime	M	M
38	OrderQty	C	C
152	CashOrderQty	C	C
516	OrderPercent	-	C
Component : Parties			
1	Account	O	O
18	ExecInst	O	O
23	IOIid	O	O
44	Price	C	C
58	Text	O	O
59	TimeInForce	O	O
64	FutSettDate	O	O
77	OpenClose/PositionEffect	O	O
99	StopPx	C	C
109	ClientID	O	-
110	MinQty	O	O
111	MaxFloor	O	-
117	QuoteID	O	O
126	ExpireTime	C	C
210	MaxShow	O	-
432	ExpireDate	C	C
Order Cancel Request (35=F)			
11	ClOrdID	M	M
41	OrigClOrdID	M	M
54	Side	M	M
Component : Instrument			
60	TransactTime	M	M
38	OrderQty	C	C
152	CashOrderQty	C	C
516	OrderPercent	-	C
1	Account	O	O
58	Text	O	O
76	ExecBroker	O	-
109	ClientID	O	-
Component : Parties			
-	-	O	O
Order Cancel Replace (35=G)			
All 35=D fields above plus			
41	OrigClOrdID	M	M
37	OrderID	O	O
Dont Know Trade (35=Q)			
17	ExecID	M	M
37	OrderID	M	M
54	Side	M	M
55	Symbol	M	M
127	DKReason	M	M
Component : Instrument			
58	Text	O	O

APPLICATION MESSAGES			
Execution Report (35=8)			
6	AvgPx	M	M
14	CumQty	M	M
17	ExecID	M	M
20	ExecTransType	M	-
37	OrderID	M	M
39	OrdStatus	M	M
54	Side	M	M
Component: Instrument			
150	ExecType	M	M
151	LeavesQty	M	M
11	ClOrdID	O	O
12	Commission	O	O
13	CommType	O	O
19	ExecRefID	C	C
29	LastCapacity	O	O
30	LastMkt	O	O
31	LastPx	C	C
32	LastShares	C	C
41	OrigClOrdID	O	O
58	Text	O	O
60	TransactTime	O	O
66	ListID	O	O
75	TradeDate	O	O
76	ExecBroker	O	O
103	OrdRejReason	O	O
851	LastLiquidityInd	O	O
*	... plus order fields..	O	O
OrderCancelReject (35=9)			
11	ClOrdID	M	M
37	OrderID	M	M
39	OrdStatus	M	M
41	OrigClOrdID	M	M
434	CxlRejResponseTo	M	M
1	Account	O	O
58	Text	O	O
60	TransactTime	O	O
66	ListID	O	O
76	ExecBroker	O	-
100	ExDestination	-	O
102	CxlRejReason	O	O
109	ClientID	O	-
Component : Parties			
-	-	O	O
Business Msg Reject (35=j)			
372	RefMsgType	M	M
380	BusinessRejectReason	M	M
45	RefSeqNum	O	O
58	Text	O	O
379	BusinessRejectRefID	O	O

FIELDS			
20	ExecTransType	4,2	4,4
0	New	Y	-
1	Cancel	Y	-
2	Correct	Y	-
21 HandlInst			
1	Auto,private	Y	Y
2	Auto,public,intervene ok	Y	Y
3	Manual,best execution	Y	Y
22 IDSource/SecurityIDSource			
1	CUSIP	Y	Y
2	SEDOL	Y	Y
3	QUIK	Y	Y
4	ISIN	Y	Y
5	RIC	Y	Y
8	Exchange	Y	Y
A	Bloomberg	-	Y
29 Last Capacity			
1	Agent	Y	Y
2	Cross as agent	Y	Y
3	Cross as principal	Y	Y
4	Principal	Y	Y
5	Riskless principal	-	-
39 OrdStatus			
0	New	Y	Y
1	Partially Filled	Y	Y
2	Filled	Y	Y
3	Done for day	Y	Y
4	Cancelled	Y	Y
5	Replaced	Y	-
6	Pending Cancel	Y	Y
8	Rejected	Y	Y
9	Suspended	Y	Y
A	Pending New	Y	Y
B	Calculated	Y	Y
C	Expired	Y	Y
E	Pending Replace	Y	Y
40 OrdType			
1	Market	Y	Y
2	Limit	Y	Y
3	Stop	Y	Y
4	Stop limit	Y	Y
54 Side			
1	Buy	Y	Y
2	Sell	Y	Y
59 TimeInForce			
0	Day	Y	Y
1	Good Till Cancel (GTC)	Y	Y
2	At the Opening (OPG)	Y	Y
3	Immediate or Cancel	Y	Y
4	Fill or Kill (FOK)	Y	Y
5	Good Till Crossing	Y	Y
6	Good Till Date (GTD)	Y	Y
7	At the Close	-	Y

FIELDS			
102	CxlRejReason	4,2	4,4
0	Too late to cancel	Y	Y
1	Unknown order	Y	Y
2	Broker Option	Y	Y
3	Order already pending	Y	Y
6	Duplicate ClOrdID	-	Y
99	Other	-	Y
103 OrdRejReason			
0	Broker/Exchange option	Y	Y
1	Unknown symbol	Y	Y
2	Exchange closed	Y	Y
3	Order exceeds limit	Y	Y
4	Too late to enter	Y	Y
5	Unknown order	Y	Y
6	Duplicate Order	Y	Y
7	Dupe of verbally order	Y	Y
8	Stale order	Y	Y
99	Other	-	Y
150 ExecType			
0	New	Y	Y
1	Partial Fill	Y	-
2	Fill	Y	-
3	Done for day	Y	Y
4	Cancelled	Y	Y
5	Replace	Y	Y
6	Pending Cancel	Y	Y
8	Rejected	Y	Y
A	Pending New	Y	Y
B	Calculated	Y	Y
C	Expired	Y	Y
D	Restated	Y	Y
E	Pending Replace	Y	Y
F	Trade (partial or fill)	-	Y
G	Trade Correct	-	Y
H	Trade Cancel	-	Y
I	Order Status	-	Y
201 PutOrCall			
0	Put	Y	Y
1	Call	Y	Y
380 BusinessRejectReason			
0	Other	Y	Y
1	Unknown ID	Y	Y
2	Unknown Security	Y	Y
3	Unsupported msg type	Y	Y
4	Application not avail	Y	Y
5	Cond req field missing	Y	Y
6	Not authorized	-	Y
7	DeliverToFirm not avail	-	Y
434 CxlRejResponseTo			
1	Order Cancel	Y	Y
2	Order Cancel Replace	Y	Y

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