

# Warsaw Automated Trading System

NAR-179 FIX 5.0SP2 EP264 Protocol

*Przeprowadzenie prac badawczo-rozwojowych w zakresie opracowania oraz implementacji zintegrowanej nowoczesnej Platformy Transakcyjnej przełomowej pod względem parametrów wydajnościowych i pojemnościowych oraz nowatorskich protokołów komunikacyjnych oraz algorytmów zawierania transakcji*

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## 2. DISCLAIMER

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**This document is part of the WATS project documentation and is significantly modified during the development process.**

## 3. PREFACE

### 3.1. TARGET AUDIENCE

This document is dedicated to entities producing software compatible with the WATS.

### 3.2. NAR-179-DOCUMENT PURPOSE

This document contains specification of the FIX Protocol 5.0SP2 with newest Extension Pack. At the moment of document publication newest Extension Pack was EP264. FIX Protocol 5.0SP2 EP264 is used as connection medium to FIX Trading Port (TP) provided by the WATS.

### 3.3. NAR-179 ASSOCIATED DOCUMENTS

1. FIX Session Layer Technical Specification, Technical Standard, June 2020 - FIX\_Session\_Layer\_June\_2020.pdf [FIXSES]
2. IX Session Layer Test Cases, Version 1.0, June 2020 - FIX\_Session\_Testcases\_June\_2020.pdf [FIXTC]
3. FIX Session Protocol, March 2008 - FIX\_Transport\_1.1.pdf
4. FIX TagValue Encoding Technical Specification, Version 1.0, Technical Standard, June 2020 - FIX\_TagValue\_Encoding\_v1.0\_June\_2020.pdf [FIXTAG]
5. FIX Latest, July 2020 (set of volumes) [FIXLST]
6. FIX-5.0 SP2, VOL-1-7, 20110818 [FIXSP2]
7. FIXimate, FIX Interactive Message And Tag Explorer, <https://fiximate.fixtrading.org>
8. FIX protocol messages functional specification ["FIX messages.xlsx"]
9. Test Scenarios

## 4. NAR-179 DOCUMENT HISTORY

Version	Description
Date	
<b>3.0</b>	Initial publication.
<b>2021-03-22</b>	
<b>3.0.2</b>	Field descriptions changes for improved clarity.
<b>2021-03-22</b>	

## 5. NAR-179 TRADING PORT FIX PORTOCOL SPECIFICATION

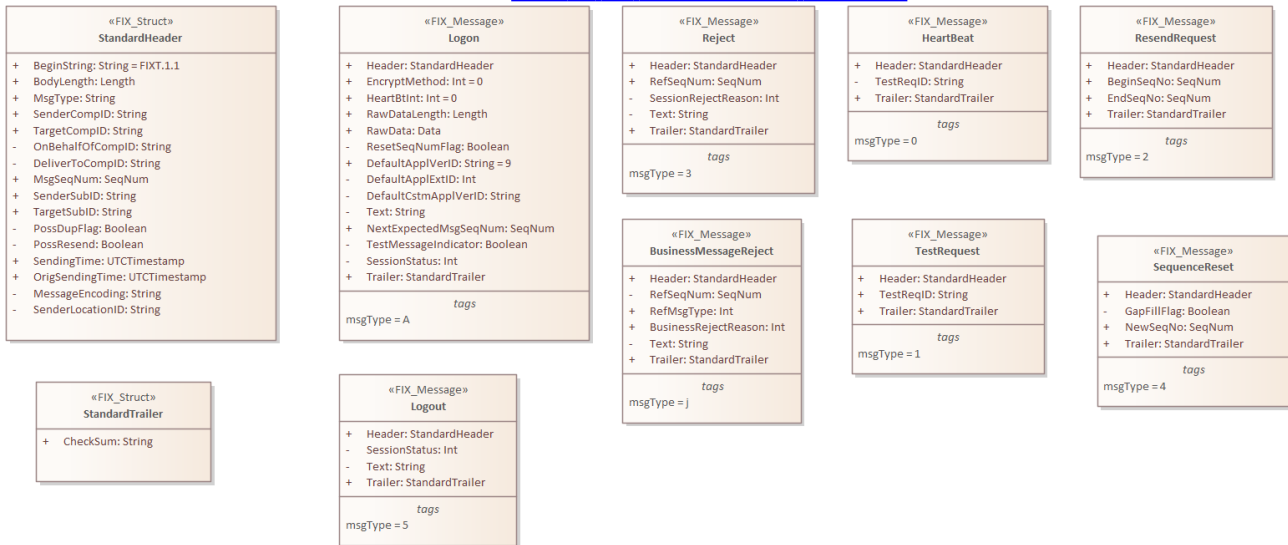
### 5.1. DATA MODEL

The data model includes the following data areas:

- FIX administrative messages
- FIX trading messages

#### 5.1.1. FIX administrative messages

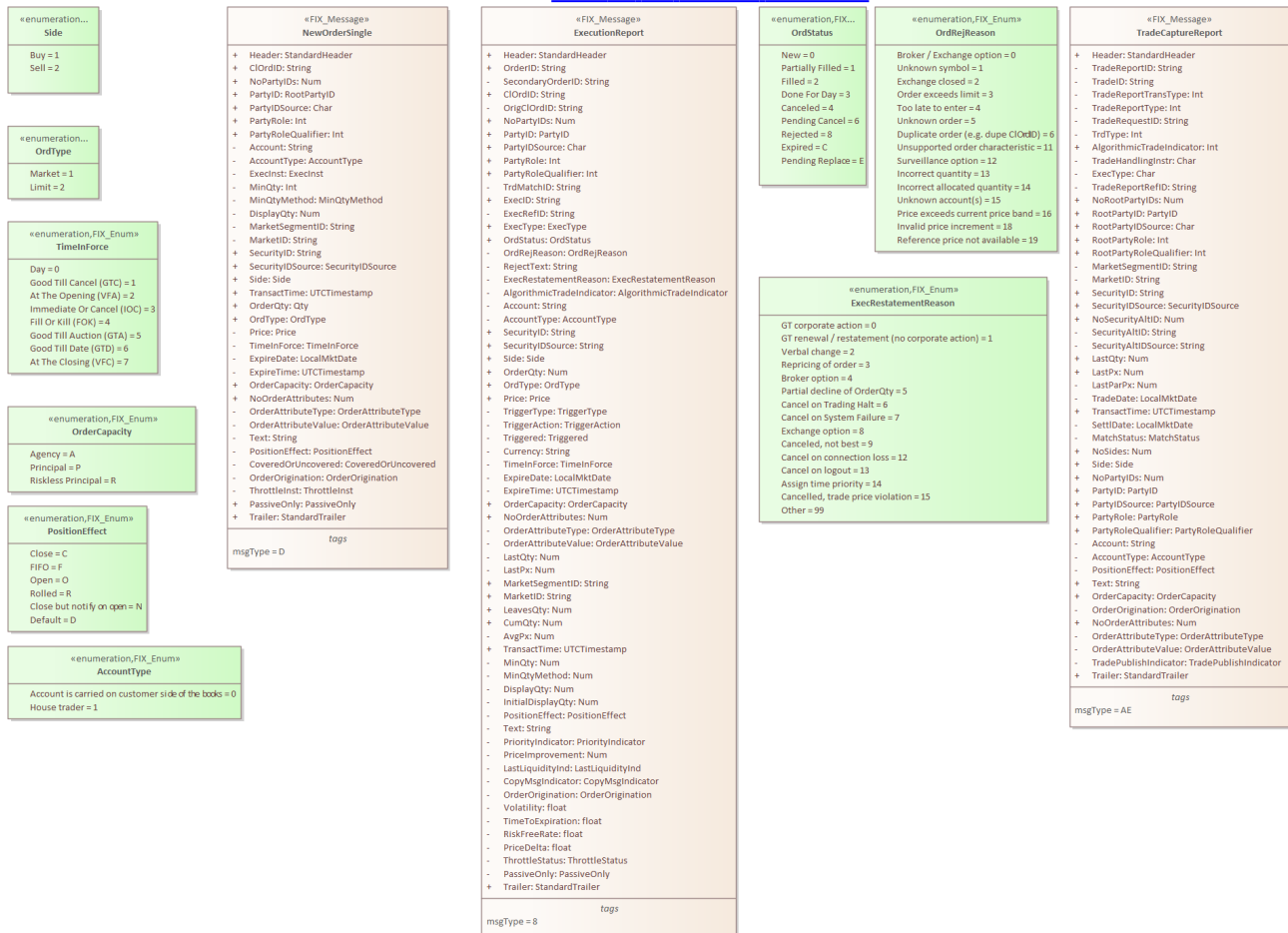
Diagram 1. [NAR-84 FIX Administrative Messages.](#)



The diagram shows the FIX administrative messages as well as their header and trailer. Private fields (the minus sign) are optional.

## 5.1.2. FIX Trading messages

Diagram 2. **NAR-84 FIX Trading Messages.**



The diagram shows the FIX trading messages as well as their significant enums. Private fields (the minus sign ) are optional.

## 5.1.3. FIX messages specification

### 5.1.3.1. StandardHeader

Header used in FIX TP messages.

Tag	Name Type	Req'd	Notes
<u>8</u>	BeginString	✓	Default value: FIXT.1.1
	String		
<u>9</u>	BodyLength	✓	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)
	Length		

Tag	Name	Req'd	Notes
	Type		
<a href="#">35</a>	MsgType	✓	<p>Defines message type ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted) Note: A "U" as the first character in the MsgType field (i.e. U, U2, etc) indicates that the message format is privately defined between the sender and receiver. A few often used message types:</p> <ul style="list-style-type: none"> <li>■ 0=Heartbeat</li> <li>■ 1=TestRequest</li> <li>■ 2=ResendRequest</li> <li>■ 3=Reject</li> <li>■ 4=SequenceReset</li> <li>■ 5=Logout</li> <li>■ A=Logon</li> <li>■ D=NewOrderSingle</li> <li>■ 8=ExecutionReport</li> <li>■ j=BusinessMessageReject</li> </ul> <p>More info: <a href="https://fiximate.fixtrading.org/en/FIX.5.0SP2_EP258/tag35.html">https://fiximate.fixtrading.org/en/FIX.5.0SP2_EP258/tag35.html</a></p>
	String		
<a href="#">49</a>	SenderCompID	✓	Assigned value used to identify firm sending message.
	String		
<a href="#">56</a>	TargetCompID	✓	Assigned value used to identify receiving firm.
	String		
<a href="#">115</a>	OnBehalfOfCompID		Trading partner company ID used when sending messages via a third party.
	String		
<a href="#">128</a>	DeliverToCompID		Trading partner company ID used when sending messages via a third party.
	String		
<a href="#">34</a>	MsgSeqNum	✓	Integer message sequence number.
	SeqNum		
<a href="#">50</a>	SenderSubID	✓	Assigned value used to identify specific message originator (desk, trader, etc.).
	String		
<a href="#">57</a>	TargetSubID	✓	Assigned value used to identify specific individual or unit intended to receive message. "ADMIN" reserved for administrative messages not intended for a specific user.
	String		



Tag	Name	Req'd	Notes
	Type		
<a href="#">43</a>	PossDupFlag		<p>Always required for retransmissions, whether prompted by the sending system or as the result of a resend request. The PossDupFlag is set to Y when resending a message as the result of a session level event (i.e. the retransmission of a message reusing a sequence number). The receiving application should process message with PossDupFlag = "Y" as follows - if a message with this sequence number has been previously received, ignore message, if not, process normally. Valid values:</p> <ul style="list-style-type: none"> <li>■ N = Original transmission</li> <li>■ Y = Possible duplicate</li> </ul>
	Boolean		
<a href="#">97</a>	PossResend		<p>Required when message may be duplicate of another message sent under a different sequence number. The PossResend is set to Y when reissuing a message with a new sequence number (i.e. when resending an order). The receiving application should process message with PossResend = "Y" as follows - forward message to application and determine if previously received (i.e. verify order id and parameters). Valid values:</p> <ul style="list-style-type: none"> <li>■ N = Original Transmission</li> <li>■ Y = Possible Resend</li> </ul>
	Boolean		
<a href="#">52</a>	SendingTime	✓	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT"))
	UTCTimestamp		
<a href="#">122</a>	OrigSendingTime	✓	Required for message retransmitted as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.)
	UTCTimestamp		
<a href="#">347</a>	MessageEncoding		<p>Type of message encoding used for fields of datatype data, commonly referred to as encoded fields. MessageEncoding must be present if any fields of datatype data are present in the message.</p>
	String		
<a href="#">142</a>	SenderLocationID		Assigned value used to identify specific message originator's location (i.e. geographic location and/or desk, trader)
	String		

#### 5.1.3.2. StandardTrailer

Trailer used in FIX TP messages.

Tag	Name	Req'd	Notes
	Type		
<a href="#">10</a>	Checksum	✓	Three byte, simple checksum (see FIX STD Volume 2: "Checksum Calculation" for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted)
	String		

### 5.1.3.3. Logon[A]

The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session. Message by type: 'A'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">98</a>	EncryptMethod	✓	Method of encryption. Default value: <ul style="list-style-type: none"> <li>0 - none encryption.</li> </ul> More info: <a href="https://fiximate.fixtrading.org/en/FIX.5.OSP2_EP258/tag98.html">https://fiximate.fixtrading.org/en/FIX.5.OSP2_EP258/tag98.html</a>
	Int		
<a href="#">108</a>	HeartBtInt	✓	Heartbeat interval (seconds): <ul style="list-style-type: none"> <li>0 - expected value</li> </ul> Heartbeat interval is defined in the Trading Port configuration.
	Int		
<a href="#">95</a>	RawDataLength	✓	Number of bytes in raw data field. Required for some authentication methods.
	Length		
<a href="#">96</a>	RawData	✓	Unformatted raw data - required for some authentication methods.
	Data		
<a href="#">141</a>	ResetSeqNumFlag		Indicates that both sides of the FIX session should reset sequence numbers: <ul style="list-style-type: none"> <li>N = No</li> <li>Y = Yes, reset sequence numbers</li> </ul>
	Boolean		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1137</a>	DefaultAppVerID	✓	Specifies the service pack release being applied, by default, to message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as AppVerID. Default and expected value: 9 = FIX50SP2. More Info: <a href="https://fiximate.fixtrading.org/en/FIX.5.OSP2_EP258/tag1137.html">https://fiximate.fixtrading.org/en/FIX.5.OSP2_EP258/tag1137.html</a>
	String		
<a href="#">1407</a>	DefaultAppExtID		The extension pack number that is the default for a FIX session.
	Int		
<a href="#">1408</a>	DefaultCstmAppVerID		The default custom application version ID that is the default for a session.
	String		
<a href="#">58</a>	Text		Free format text string. (Note: this field does not have a specified maximum length in FIX STD.)
	String		
<a href="#">789</a>	NextExpectedMsgSeqNum	✓	Next expected MsgSeqNum value to be received.
	SeqNum		
<a href="#">464</a>	TestMessageIndicator		Indicates if the FIX Session is intended to be test or production. False (production) True (test)
	Boolean		
<a href="#">1409</a>	SessionStatus		Status of a FIX session. Example values for Logon: <ul style="list-style-type: none"> <li>■ SessionActive - 0 - Session active</li> </ul> Other values are used by the Logout message.
	Int		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

#### 5.1.3.4. Logout[5]

The logout message initiates or confirms the termination of a FIX session. Disconnection without the exchange of logout messages should be interpreted as an abnormal condition. Message by type: '5'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1409</a>	SessionStatus		Status of a FIX session. Example values for Logout: <ul style="list-style-type: none"> <li>■ SessionLogoutComplete - 4 - Session logout complete</li> <li>■ AccountLocked - 6 - Account locked</li> <li>■ LogonsAreNotAllowedAtThisTime - 7 - Logons are not allowed at this time</li> <li>■ ReceivedMsgSeqNumTooLow - 9 -Received MsgSeqNum (34) is too low</li> <li>■ ReceivedNextExpectedMsgSeqNumTooHigh - 10 - NextExpectedMsgSeqNum(789) is too high.</li> <li>■ Other - 100</li> <li>■ SessionFailure - 101 - Logout due to session level failure</li> <li>■ MarktOpertorsLogout - 102 - Logout by market operations</li> <li>■ AuthenticationFailed - 103 - Authentication Failed</li> <li>■ MessageHeaderError - 104 - Logout due to header fields errors</li> </ul> Other values are used by the Logon message.
	Int		
<a href="#">58</a>	Text		Free format text string (Note: this field does not have a specified maximum length)
	String		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

#### 5.1.3.5. HeartBeat[0]

The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received. Message by type: '0'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">112</a>	TestReqID		Identifier included in Test Request message to be returned in resulting Heartbeat
	String		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

## 5.1.3.6. TestRequest[1]

The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID. Message by type: '1'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">112</a>	TestReqID	✓	Identifier included in Test Request message to be returned in resulting Heartbeat
	String		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

## 5.1.3.7. ResendRequest[2]

The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process. Message by type: '2'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">7</a>	BeginSeqNo	✓	Message sequence number of first message in range to be resent
	SeqNum		
<a href="#">16</a>	EndSeqNo	✓	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" (representing infinity).
	SeqNum		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

## 5.1.3.8. SequenceReset [4]

The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side. Message by type: '4'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">123</a>	GapFillFlag		Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent: <ul style="list-style-type: none"> <li>■ N = Sequence Reset, Ignore Msg Seq Num</li> <li>■ Y = Gap Fill Message, Msg Seq Num Field Valid</li> </ul> In the case of a resend action GapFillFlag = Y.
	Boolean		
<a href="#">36</a>	NewSeqNo	✓	New sequence number
	SeqNum		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

#### 5.1.3.9. Reject[3]

The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks. Message by type: '3'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		
<a href="#">45</a>	RefSeqNum	✓	Reference message sequence number
	SeqNum		

Tag	Name	Req'd	Notes
	Type		
<a href="#">373</a>	SessionRejectReason		Code to identify reason for a session-level Reject message: <ul style="list-style-type: none"> <li>■ 0=Invalid Tag Number</li> <li>■ 1=Required Tag Missing</li> <li>■ 2=Tag not defined for this message type</li> <li>■ 3=Undefined tag</li> <li>■ 4=Tag specified without a value</li> <li>■ 5=Value is incorrect (out of range) for this tag</li> <li>■ 6=Incorrect data format for value</li> <li>■ 7=Decryption problem</li> <li>■ 8=Signature problem</li> <li>■ 9=CompID problem</li> <li>■ 10=SendingTime Accuracy Problem</li> <li>■ 11=Invalid MsgType</li> <li>■ 12=XML Validation Error</li> <li>■ 13=Tag appears more than once</li> <li>■ 14=Tag specified out of required order</li> <li>■ 15=Repeating group fields out of order</li> <li>■ 16=Incorrect NumInGroup count for repeating group</li> <li>■ 17=Non "Data" value includes field delimiter (&lt;SOH&gt; character)</li> <li>■ 18=Invalid/Unsupported Application Version</li> <li>■ 99=Other</li> </ul>
	Int		
<a href="#">58</a>	Text		Free format text string (Note: this field does not have a specified maximum length)
	String		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

#### 5.1.3.10. BusinessMessageReject[j]

The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued. Message by type: 'j'.

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Header used in FIX TP messages.
	StandardHeader		

Tag	Name	Req'd	Notes
	Type		
<a href="#">45</a>	RefSeqNum		Reference message sequence number
	SeqNum		
<a href="#">372</a>	RefMsgType	✓	The MsgType (35) of the FIX message being referenced.
	Int		
<a href="#">380</a>	BusinessRejectReason	✓	Code to identify reason for a Business Message Reject message: <ul style="list-style-type: none"> <li>■ 0=Other</li> <li>■ 1=Unknown ID</li> <li>■ 2=Unknown Security</li> <li>■ 3=Unsupported Message Type</li> <li>■ 4=Application not available</li> <li>■ 5=Conditionally required field missing</li> <li>■ 6=Not Authorized</li> <li>■ 7=DeliverTo firm not available at this time</li> <li>■ 8=Throttle limit exceeded</li> <li>■ 9=Throttle limit exceeded, session will be disconnected</li> <li>■ 10=Throttled messages rejected on request</li> <li>■ 18=Invalid price increment</li> </ul>
	Int		
<a href="#">58</a>	Text		---
	String		
---	Trailer	✓	Trailer used in FIX TP messages.
	StandardTrailer		

#### 5.1.3.11. NewOrderSingle[D]

The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution. The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution. More information: <https://fiximate.fixtrading.org/>

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Standard FIX Header.
	StandardHeader		



Tag	Name	Req'd	Notes
	Type		
<a href="#">11</a>	ClOrdID	✓	Unique identifier for order as assigned by the buy-side (institution, broker, intermediary etc. identified by SenderCompID (49) or OnBehalfOfCompID (5) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field.
	String		
<a href="#">453</a>	NoPartyIDs	✓	Number of PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376) entries.
	Num		
<a href="#">448</a>	PartyID	✓	Identification of the party. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	RootPartyID		
<a href="#">447</a>	PartyIDSource	✓	Used to identify classification source. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Char		
<a href="#">452</a>	PartyRole	✓	Identifies the type of PartyID(448). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">2376</a>	PartyRoleQualifier	✓	Used to further qualify the value of PartyRole(452). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">1</a>	Account		Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager. Max 16 characters.
	String		
<a href="#">581</a>	AccountType		Type of account associated with an order
	AccountType		
<a href="#">18</a>	ExecInst		Instructions for order handling on exchange trading floor.
	ExecInst		
<a href="#">110</a>	MinQty		Minimum quantity of an order to be executed.
	Int		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1822</a>	MinQtyMethod		Indicates how the minimum quantity should be applied when executing the order.
	MinQtyMethod		
<a href="#">1138</a>	DisplayQty		The quantity to be displayed. Required for Iceberg orders. On orders specifies the quantity to be displayed, on execution reports the currently displayed quantity.
	Num		
<a href="#">1300</a>	MarketSegmentID		identifies the market segment. Size 2 bytes. Conditions: <ul style="list-style-type: none"> <li>if SecurityIDSource (22) = 4 the field is required.</li> </ul>
	String		
<a href="#">1301</a>	MarketID		Identifies the market. Size 4 bytes. Conditions: <ul style="list-style-type: none"> <li>if SecurityIDSource (22) = 4 the field is required.</li> </ul>
	String		
<a href="#">48</a>	SecurityID	✓	Security identifier value of SecurityIDSource (22) type (e.g. ISIN, exchange symbol, etc). Requires SecurityIDSource.
	String		
<a href="#">22</a>	SecurityIDSource	✓	Identifies class or source of the SecurityID (48) value.
	SecurityIDSource		
<a href="#">54</a>	Side	✓	Identifies class or source of the SecurityID (48) value.
	Side		
<a href="#">60</a>	TransactTime	✓	Time this order request was initiated/released by the trader, trading system, or intermediary.
	UTCTimestamp		
<a href="#">38</a>	OrderQty	✓	Initial total order quantity.
	Qty		
<a href="#">40</a>	OrdType	✓	Order type.
	OrdType		
<a href="#">44</a>	Price		Price per unit of quantity (e.g. per share). Conditions: <ul style="list-style-type: none"> <li>if OrdType = 2 (Limit) the field is conditionally required otherwise ignored.</li> </ul>
	Price		

Tag	Name	Req'd	Notes
	Type		
<a href="#">59</a>	TimeInForce		<p>Specifies how long the order remains in effect. Absence of this field indicates Day order. The field values:</p> <ul style="list-style-type: none"> <li>■ Day - a buy or sell order that, if not executed expires at the end of the trading day on which it was entered.</li> <li>■ Good Till Cancel (GTC) - an order to buy or sell that remains in effect until it is either executed or canceled.</li> <li>■ At The Opening (VFA) - an order to be executed at the opening of the stock or not at all. All or part of the order not executed at the opening is treated as canceled.</li> <li>■ Immediate Or Cancel (IOC) - an order that is to be executed in whole or in part as soon as it is available in the market. Any portion not executed immediately is to be canceled.</li> <li>■ Fill Or Kill (FOK) - an order that is to be executed in its entirety as soon as it is available in the market. If not so executed, the order is to be canceled.</li> <li>■ Good Till Auction (GTA) - an order to buy or sell that is canceled prior to the market entering into an auction or crossing phase.</li> <li>■ Good Till Date (GTD) - an order to buy or sell that remains in effect until it expires, defined by ExpireDate (432) or ExpireTime (126).</li> <li>■ At The Closing (VFC) - an order to be executed at the closing auction (i.e. last auction during the trading day) of the stock or not at all. All or part of the order not executed at the closing auction is treated as canceled.</li> </ul>
	TimeInForce		
<a href="#">432</a>	ExpireDate		<p>Date of order expiration (last day the order can trade), always expressed in terms of the local market date.</p> <p>Conditions:</p> <ul style="list-style-type: none"> <li>■ if TimeInForce = 6 and ExpireTime (126) is not specified the field is conditionally required.</li> </ul>
	LocalMktDate		

Tag	Name	Req'd	Notes
	Type		
<a href="#">126</a>	ExpireTime		Time of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")). It always refers to the current trading day. Conditions: <ul style="list-style-type: none"> <li>if TimeInForce = 6 and ExpireDate (126) is not specified the field is conditionally required.</li> </ul>
	UTCTimestamp		
<a href="#">528</a>	OrderCapacity	✓	Designates the capacity of the firm placing the order.
	OrderCapacity		
<a href="#">2593</a>	NoOrderAttributes	✓	Number of order attribute entries.
	Num		
<a href="#">2594</a>	OrderAttributeType		The type of order attribute. Conditions: <ul style="list-style-type: none"> <li>if NoOrderAttributes (2593) &gt; 0 the field is required.</li> </ul>
	OrderAttributeType		
<a href="#">2595</a>	OrderAttributeValue		The value associated with the order attribute type specified in OrderAttributeType (2594). Conditions: <ul style="list-style-type: none"> <li>if NoOrderAttributes (2593) &gt; 0 the field is required.</li> </ul>
	OrderAttributeValue		
<a href="#">58</a>	Text		Free format text string.
	String		
<a href="#">77</a>	PositionEffect		Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.
	PositionEffect		
<a href="#">203</a>	CoveredOrUncovered		Used for derivative products, such as options
	CoveredOrUncovered		
<a href="#">1724</a>	OrderOrigination		Identifies the origin of the order.
	OrderOrigination		
<a href="#">1685</a>	ThrottleInst		Describes action recipient should take if a throttle limit were exceeded.
	ThrottleInst		
<a href="#">27010</a>	PassiveOnly	✓	Order level parameter to allow clients to specify that they would like their order to rest prior to execution.
	PassiveOnly		
---	Trailer	✓	Standard Trailer.
	StandardTrailer		

## 5.1.3.12. ExecutionReport[8]

The execution report message is used to:

- confirm the receipt of an order
- confirm changes to an existing order (i.e. accept cancel and replace requests)
- relay order status information
- relay fill information on working orders
- relay fill information on tradeable or restricted tradeable quotes
- reject orders
- report post-trade fees calculations associated with a trade

More information: <https://fiximate.fixtrading.org/>

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Standard FIX Header.
	StandardHeader		
<a href="#">37</a>	OrderID	✓	OrderID is required to be unique for each chain of orders. Uniqueness must be guaranteed within a single trading day. Firms which accept multi-day orders should consider embedding a date within the OrderID field to assure uniqueness across days.
	String		
<a href="#">198</a>	SecondaryOrderID		Assigned by the party which accepts the order. Can be used to provide the OrderID (37) used by an exchange or executing system.
	String		
<a href="#">11</a>	ClOrdID	✓	Unique identifier for order as assigned by the buy-side (institution, broker, intermediary etc. identified by SenderCompID (49) or OnBehalfOfCompID (5) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field.
	String		
<a href="#">41</a>	OrigClOrdID		ClOrdID (11) of the previous order (NOT the initial order of the day) as assigned by the institution, used to identify the previous order in cancel and cancel/replace requests.
	String		
<a href="#">453</a>	NoPartyIDs	✓	Number of PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376) entries.
	Num		

Tag	Name	Req'd	Notes
	Type		
<a href="#">448</a>	PartyID	✓	Identification of the party. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	PartyID		
<a href="#">447</a>	PartyIDSource	✓	Used to identify classification source. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Char		
<a href="#">452</a>	PartyRole	✓	Identifies the type of PartyID(448). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">2376</a>	PartyRoleQualifier	✓	Used to further qualify the value of PartyRole (452). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">800</a>	TrdMatchID		Identifier assigned to a trade by a matching system. Conditions: <ul style="list-style-type: none"> <li>in case of trades the field is required.</li> </ul>
	String		
<a href="#">17</a>	ExecID	✓	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (150)=I (Order Status)). Uniqueness must be guaranteed within a single trading day or the life of a multi-day order. Firms which accept multi-day orders should consider embedding a date within the ExecID field to assure uniqueness across days.
	String		
<a href="#">19</a>	ExecRefID		Unique identifier of referenced execution message. Conditions: <ul style="list-style-type: none"> <li>if ExecType (150) = H (Trade Cancel) and ExecType (150) = G (Trade Correct) the field is required.</li> </ul>
	String		
<a href="#">150</a>	ExecType	✓	Describes the specific ExecutionRpt (e.g. Pending Cancel) while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).
	ExecType		
<a href="#">39</a>	OrdStatus	✓	Identifies current status of order.
	OrdStatus		

Tag	Name	Req'd	Notes
	Type		
<a href="#">103</a>	OrdRejReason		Code to identify reason for order rejection. Note: Values 3, 4, and 5 will be used when rejecting an order due to pre-allocation information errors.
	OrdRejReason		
<a href="#">1328</a>	RejectText		Reason description for rejecting the transaction request. Conditions: <ul style="list-style-type: none"> <li>if ExecType = 8 (Rejected) the field could be optionally used.</li> </ul>
	String		
<a href="#">378</a>	ExecRestatementReason		The reason for restatement when an ExecutionReport (35=8) or TradeCaptureReport (35=AE) message is sent with ExecType (150) = D (Restated) or used when communicating an unsolicited cancel. Conditions: <ul style="list-style-type: none"> <li>if ExecType = D (Restated) the field is required.</li> </ul>
	ExecRestatementReason		
<a href="#">2667</a>	AlgorithmicTradeIndicator		Indicates that the order or trade originates from a computer program or algorithm requiring little-to-no human intervention.
	AlgorithmicTradeIndicator		
<a href="#">1</a>	Account		Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.
	String		
<a href="#">581</a>	AccountType		Type of account associated with the order.
	AccountType		
<a href="#">48</a>	SecurityID	✓	Security identifier value of SecurityIDSource (22) type (e.g. ISIN, exchange symbol, etc). Requires SecurityIDSource.
	String		
<a href="#">22</a>	SecurityIDSource	✓	Identifies class or source of the SecurityID (48) value.
	String		
<a href="#">54</a>	Side	✓	Side of order.
	Side		
<a href="#">38</a>	OrderQty	✓	Initial total order quantity.
	Num		
<a href="#">40</a>	OrdType	✓	Order type.
	OrdType		

Tag	Name	Req'd	Notes
	Type		
<a href="#">44</a>	Price	✓	Price per unit of quantity (e.g. per share).
	Price		
<a href="#">1100</a>	TriggerType		<p>Defines when the trigger will hit, i.e. the action specified by the trigger instructions will come into effect. Conditions:</p> <ul style="list-style-type: none"> <li>if TimeInForce (59) = 2 (VFA) or 7 (VFC) the field is required.</li> </ul>
	TriggerType		
<a href="#">1101</a>	TriggerAction		<p>Defines the type of action to take when the trigger hits. Conditions:</p> <ul style="list-style-type: none"> <li>if ExecType (150) = L (Triggered) the field is required.</li> </ul>
	TriggerAction		
<a href="#">1823</a>	Triggered		<p>Indicates whether order has been triggered during its lifetime. Applies to cases where original information, e.g. OrdType(40), is modified when the order is triggered. Conditions:</p> <ul style="list-style-type: none"> <li>if TimeInForce (59) = 2 (VFA) or 7 (VFC) the field is required.</li> </ul>
	Triggered		
<a href="#">15</a>	Currency		<p>Identifies currency used for price. Absence of this field is interpreted as the default for the security. Size 3 bytes</p>
	String		



Tag	Name	Req'd	Notes
	Type		
<a href="#">59</a>	TimeInForce		<p>Specifies how long the order remains in effect.</p> <ul style="list-style-type: none"> <li>Day - a buy or sell order that, if not executed expires at the end of the trading day on which it was entered.</li> <li>Good Till Cancel (GTC) - an order to buy or sell that remains in effect until it is either executed or canceled.</li> <li>At The Opening (VFA) - an order to be executed at the opening of the stock or not at all. All or part of the order not executed at the opening is treated as canceled.</li> <li>Immediate Or Cancel (IOC) - an order that is to be executed in whole or in part as soon as it is available in the market. Any portion not executed immediately is to be canceled.</li> <li>Fill Or Kill (FOK) - an order that is to be executed in its entirety as soon as it is available in the market. If not so executed, the order is to be canceled.</li> <li>Good Till Auction (GTA) - an order to buy or sell that is canceled prior to the market entering into an auction or crossing phase.</li> <li>Good Till Date (GTD) - an order to buy or sell that remains in effect until it expires, defined by ExpireDate (432) or ExpireTime (126).</li> <li>At The Closing (VFC) - an order to be executed at the closing auction (i.e. last auction during the trading day) of the stock or not at all. All or part of the order not executed at the closing auction is treated as canceled.</li> </ul>
	TimeInForce		
<a href="#">432</a>	ExpireDate		<p>Date of order expiration (last day the order can trade), always expressed in terms of the local market date. Conditions:</p> <ul style="list-style-type: none"> <li>if TimeInForce = 6 and ExpireTime (126) is not specified the field is conditionally required.</li> </ul>
	LocalMktDate		

Tag	Name	Req'd	Notes
	Type		
<a href="#">126</a>	ExpireTime		Time of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT")). It always refers to the current trading day. Conditions: <ul style="list-style-type: none"><li>if TimeInForce = 6 and ExpireDate (126) is not specified the field is required.</li></ul>
	UTCTimestamp		
<a href="#">528</a>	OrderCapacity	✓	Designates the capacity of the firm placing the order.
	OrderCapacity		
<a href="#">2593</a>	NoOrderAttributes	✓	Number of order attribute entries.
	Num		
<a href="#">2594</a>	OrderAttributeType		The type of order attribute. Conditions: <ul style="list-style-type: none"><li>if NoOrderAttributes (2593) &gt; 0 the field is required.</li></ul>
	OrderAttributeType		
<a href="#">2595</a>	OrderAttributeValue		The value associated with the order attribute type specified in OrderAttributeType (2594). Conditions: <ul style="list-style-type: none"><li>if NoOrderAttributes (2593) &gt; 0 the field is required.</li></ul>
	OrderAttributeValue		
<a href="#">32</a>	LastQty		Quantity (e.g. shares) bought/sold on this (last) fill. Conditions: <ul style="list-style-type: none"><li>if ExecType (150) = F (Trade) or ExecType (150) = G (Trade Correct) unless FillsGrp or OrderEventGrp is used the field is required.</li></ul>
	Num		
<a href="#">31</a>	LastPx		Price of this (last) fill. Conditions: <ul style="list-style-type: none"><li>if ExecType (150) = F (Trade) or ExecType = G (Trade Correct), unless FillsGrp or OrderEventGrp or TradePriceCondition (1839) = 17 (Price is pending) or 18 (Price is not applicable) is used the field is required.</li></ul>
	Num		
<a href="#">1300</a>	MarketSegmentID	✓	Identifies the market segment.
	String		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1301</a>	MarketID	✓	Identifies the market.
	String		
<a href="#">151</a>	LeavesQty	✓	Quantity open for further execution. Conditions: <ul style="list-style-type: none"> <li>if OrdStatus (39) is = 4 (Canceled), 3 (Done For Day), C (Expired), or 8 (Rejected) (in which case the order is no longer active) then LeavesQty (151) could be 0, otherwise LeavesQty (151) = OrderQty (38) - CumQty (14)</li> </ul>
	Num		
<a href="#">14</a>	CumQty	✓	Total quantity (e.g. number of shares) filled.
	Num		
<a href="#">6</a>	AvgPx		Calculated average price of all fills on this order.
	Num		
<a href="#">60</a>	TransactTime	✓	Timestamp when the business transaction represented by the message occurred.
	UTCTimestamp		
<a href="#">110</a>	MinQty		Minimum quantity of an order to be executed.
	Num		
<a href="#">1822</a>	MinQtyMethod		Indicates how the minimum quantity should be applied when executing the order.
	Num		
<a href="#">1138</a>	DisplayQty		The quantity to be displayed. Required for Iceberg orders. On orders specifies the quantity to be displayed, on execution reports the currently displayed quantity.
	Num		
<a href="#">1608</a>	InitialDisplayQty		Used to convey the initially requested display quantity specified in DisplayQty (1138) on order entry and modification messages in ExecutionReport message. Applicable only in ExecutionReport message where DisplayQty (1138) is the currently displayed quantity and the requested display quantity of the order also needs to be conveyed. The values of the two fields are different as soon as the order is partially filled and also after a refresh of the order whenever DisplayMethod (1084) is not 1=Initial.
	Num		

Tag	Name	Req'd	Notes
	Type		
<a href="#">77</a>	PositionEffect		Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.
	PositionEffect		
<a href="#">58</a>	Text		Free format text string.
	String		
<a href="#">638</a>	PriorityIndicator		Indicates if a Cancel/Replace has caused an order to lose book priority. Conditions: <ul style="list-style-type: none"> <li>if Cancel/Replace accepted the field is required.</li> </ul>
	PriorityIndicator		
<a href="#">639</a>	PriceImprovement		Amount of price improvement.
	Num		
<a href="#">851</a>	LastLiquidityInd		Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Conditions: <ul style="list-style-type: none"> <li>if Fills or Partial Fills the field is required.</li> </ul>
	LastLiquidityInd		
<a href="#">797</a>	CopyMsgIndicator		Indicates whether or not this message is a drop copy of another message.
	CopyMsgIndicator		
<a href="#">1724</a>	OrderOrigination		Identifies the origin of the order.
	OrderOrigination		
<a href="#">1188</a>	Volatility		Annualized volatility for option model calculations.
	float		
<a href="#">1189</a>	TimeToExpiration		Time to expiration in years calculated as the number of days remaining to expiration divided by 365 days per year.
	float		
<a href="#">1190</a>	RiskFreeRate		Interest rate. Usually some form of short term rate.
	float		
<a href="#">811</a>	PriceDelta		The rate of change in the price of a derivative with respect to the movement in the price of the underlying instrument(s) upon which the derivative instrument price is based.
	float		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1609</a>	ThrottleStatus		Indicates whether a message was queued as a result of throttling.
	ThrottleStatus		
<a href="#">27010</a>	PassiveOnly		Order level parameter to allow clients to specify that they would like their order to rest prior to execution.
	PassiveOnly		
---	Trailer	✓	Standard Trailer.
	StandardTrailer		

### 5.1.3.13. TradeCaptureReport[AE]

The Trade Capture Report message can be:

- Used to report trades between counterparties.
- Used to report trades to a trade matching system.
- Sent unsolicited between counterparties.
- Sent as a reply to a Trade Capture Report Request.
- Used to report unmatched and matched trades.

More information: <https://fiximate.fixtrading.org/>

Tag	Name	Req'd	Notes
	Type		
---	Header	✓	Standard FIX Header.
	StandardHeader		
<a href="#">571</a>	TradeReportID		Unique identifier of trade capture report.
	String		
<a href="#">1003</a>	TradeID		The unique ID assigned to the trade entity once it is received or matched by the exchange or central counterparty.
	String		
<a href="#">487</a>	TradeReportTransType		Identifies Trade Report message transaction type: <ul style="list-style-type: none"> <li>■ 0 = New</li> <li>■ 1 = Cancel</li> <li>■ 2 = Replace</li> </ul>
	Int		

Tag	Name	Req'd	Notes
	Type		
<a href="#">856</a>	TradeReportType		Type of Trade Report. <ul style="list-style-type: none"> <li>■ 0 = Submit</li> <li>■ 1 = Alleged</li> <li>■ 2 = Accept</li> <li>■ 3 = Decline</li> <li>■ 6 = Trade Report Cancel</li> </ul>
	Int		
<a href="#">568</a>	TradeRequestID		Identifier for the Trade Capture Report Request associated with this trade capture report.
	String		
<a href="#">828</a>	TrdType		Type of trade: <ul style="list-style-type: none"> <li>■ 22 = Privately negotiated trade</li> <li>■ 38 = Block trade</li> </ul>
	Int		
<a href="#">2667</a>	AlgorithmicTradeIndicator	✓	Indicates that the order or trade originates from a computer program or algorithm requiring little-to-no human intervention. The filed values: <ul style="list-style-type: none"> <li>■ 0 = Non-algorithmic trade</li> <li>■ 1 = Algorithmic trade</li> </ul>
	Int		
<a href="#">1123</a>	TradeHandlingInstr		Specified how the TradeCaptureReport (35=AE) should be handled by the respondent; <ul style="list-style-type: none"> <li>■ 0 = Trade confirmation</li> <li>■ 1 = Two-party report</li> <li>■ 3 = One-party report for pass-through</li> </ul>
	Char		
<a href="#">150</a>	ExecType		Type of execution being reported. Uses subset of ExecType (150) for trade capture reports: <ul style="list-style-type: none"> <li>■ 0 = New</li> <li>■ 8 = Rejected</li> <li>■ F = Trade</li> <li>■ G = Trade Correct</li> <li>■ H = Trade Cancel</li> </ul>
	Char		
<a href="#">572</a>	TradeReportRefID		Reference identifier used with Cancel and Replace transaction types. The TradeReportID (571) that is being referenced for trade correction or cancelation.
	String		

Tag	Name	Req'd	Notes
	Type		
<a href="#">1116</a>	NoRootPartyIDs	✓	Number of RootPartyID (1117), RootPartyIDSource (1118), RootPartyRole (1119) and RootPartyRoleQualifier (2388) entries.
	Num		
<a href="#">1117</a>	RootPartyID	✓	Identification of the party. Conditions: <ul style="list-style-type: none"> <li>if NoRootPartyIDs (1116) &gt; 0 the field is required.</li> </ul>
	PartyID		
<a href="#">1118</a>	RootPartyIDSource	✓	PartyIDSource value within a root parties component. Same values as PartyIDSource (447). Required if NoRootPartyIDs (1116) > 0
	Char		
<a href="#">1119</a>	RootPartyRole	✓	PartyRole value within a root parties component. Same values as PartyRole (452). Conditions: <ul style="list-style-type: none"> <li>if NoRootPartyIDs (1116) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">2388</a>	RootPartyRoleQualifier	✓	Used to further qualify the value of RootPartyRole (1119). Conditions: <ul style="list-style-type: none"> <li>if NoRootPartyIDs (1116) &gt; 0 the field is required.</li> </ul>
	Int		
<a href="#">1300</a>	MarketSegmentID		Identifies the market segment. Size 2 bytes. Conditions: <ul style="list-style-type: none"> <li>if SecurityIDSource (22) = 4 the field is required.</li> </ul>
	String		
<a href="#">1301</a>	MarketID		Identifies the market. Size 4 bytes. Conditions: <ul style="list-style-type: none"> <li>if SecurityIDSource (22) = 4 the field is required.</li> </ul>
	String		
<a href="#">48</a>	SecurityID	✓	Security identifier value of SecurityIDSource (22) type (e.g. ISIN, exchange symbol, etc). Requires SecurityIDSource.
	String		
<a href="#">22</a>	SecurityIDSource	✓	Identifies class or source of the SecurityID (48) value.
	SecurityIDSource		
<a href="#">454</a>	NoSecurityAltID	✓	Number of SecurityAltID (455) entries.
	Num		

Tag	Name	Req'd	Notes
	Type		
<a href="#">455</a>	SecurityAltID		Ignored in incoming AE messages. Provided only in outgoing AE messages.
	String		
<a href="#">456</a>	SecurityAltIDSource		Identifies class or source of the SecurityAltID (455) value. Conditions: <ul style="list-style-type: none"> <li>if SecurityAltID is specified the field is required.</li> </ul>
	String		
<a href="#">32</a>	LastQty	✓	Quantity (e.g. shares) bought/sold on this (last) fill.
	Num		
<a href="#">31</a>	LastPx	✓	Price of this (last) fill.
	Num		
<a href="#">669</a>	LastParPx		Last price expressed in percent-of-par. Conditions: <ul style="list-style-type: none"> <li>if trades are fixed Income type and LastPx (31) is expressed in Yield, Spread, Discount or any other type the field is conditionally required.</li> </ul>
	Num		
<a href="#">75</a>	TradeDate		Indicates date of trading day. Absence of this field indicates current day (expressed in local time at place of trade).
	LocalMktDate		
<a href="#">60</a>	TransactTime	✓	Timestamp when the business transaction represented by the message occurred. Time the transaction represented by when this TradeCaptureReport (35=AE) occurred. Execution time of trade. Also describes the time of block trades.
	UTCTimestamp		
<a href="#">64</a>	SettlDate		Specific date of trade settlement (SettlementDate) in YYYYMMDD format.
	LocalMktDate		
<a href="#">573</a>	MatchStatus		The status of this trade with respect to matching or comparison. Provided only in outgoing messages.
	MatchStatus		
<a href="#">552</a>	NoSides	✓	Number of Side repeating group instances.
	Num		
<a href="#">54</a>	Side	✓	Side of order. Conditions: <ul style="list-style-type: none"> <li>if NoSides(552) &gt; 0 the field is required.</li> </ul>
	Side		



Tag	Name	Req'd	Notes
	Type		
<a href="#">453</a>	NoPartyIDs	✓	Number of PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376) entries.
	Num		
<a href="#">448</a>	PartyID	✓	Identification of the party. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs (453) &gt; 0 the field is required.</li> </ul>
	PartyID		
<a href="#">447</a>	PartyIDSource	✓	Used to identify classification source. Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	PartyIDSource		
<a href="#">452</a>	PartyRole	✓	Identifies the type of PartyID(448). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	PartyRole		
<a href="#">2376</a>	PartyRoleQualifier	✓	Used to further qualify the value of PartyRole (452). Conditions: <ul style="list-style-type: none"> <li>if NoPartyIDs(453) &gt; 0 the field is required.</li> </ul>
	PartyRoleQualifier		
<a href="#">1</a>	Account		Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.
	String		
<a href="#">581</a>	AccountType		Type of account associated with the order.
	AccountType		
<a href="#">77</a>	PositionEffect		Indicates whether the resulting position after a trade should be an opening position or closing position. Used for omnibus accounting - where accounts are held on a gross basis instead of being netted together.
	PositionEffect		
<a href="#">58</a>	Text	✓	Free format text string. Maximum size 20 bytes.
	String		
<a href="#">528</a>	OrderCapacity	✓	Designates the capacity of the firm placing the order.
	OrderCapacity		
<a href="#">1724</a>	OrderOrigination		Identifies the origin of the order.
	OrderOrigination		
<a href="#">2593</a>	NoOrderAttributes	✓	Number of order attribute entries.
	Num		

Tag	Name	Req'd	Notes
	Type		
<a href="#">2594</a>	OrderAttributeType		The type of order attribute. Conditions: <ul style="list-style-type: none"><li>■ if NoOrderAttributes (2593) &gt; 0 the field is required.</li></ul>
	OrderAttributeType		
<a href="#">2595</a>	OrderAttributeValue		The value associated with the order attribute type specified in OrderAttributeType (2594). Conditions: <ul style="list-style-type: none"><li>■ if NoOrderAttributes (2593) &gt; 0 the field is required.</li></ul>
	OrderAttributeValue		
<a href="#">1390</a>	TradePublishIndicator		Indicates if a trade should be or has been published via a market publication service. The indicator governs all publication services of the recipient.
	TradePublishIndicator		
---	Trailer	✓	Standard Trailer.
	StandardTrailer		