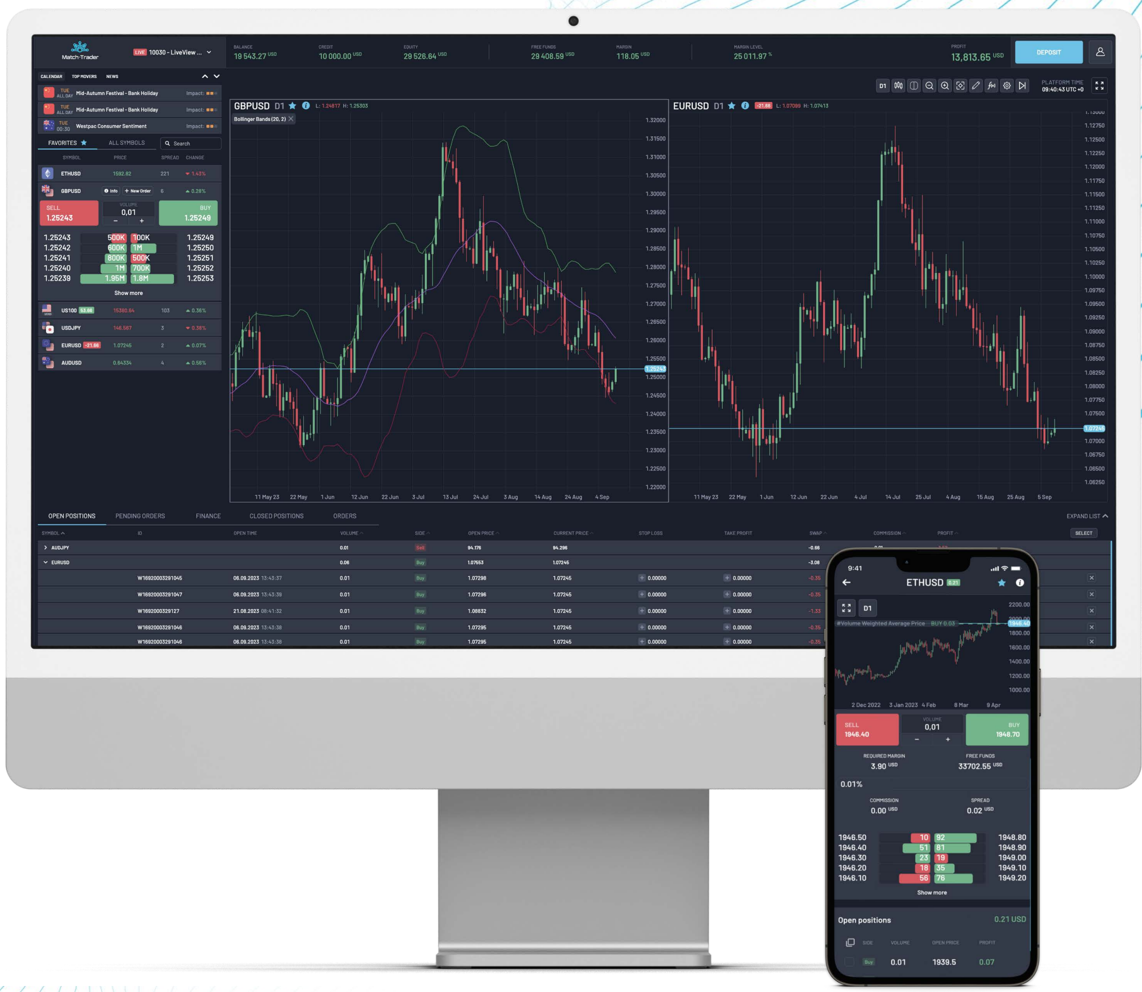
Match·Trader

Powered by Match-Trade Technologies

Match-Trader



FIX Rules Of Engagement

v. 1.12

History of modifications

Date	Version	Author	Description
07/02/2014	V1.0	MATCH-TRADE/AD	Initial version
21/06/2014	V1.1	MATCH-TRADE/AD	Snapshots added
15/04/2015	V1.2	MATCH-TRADE/AD	Additional FIX messages
15/05/2015	V1.3	MATCH-TRADE/AD	Exec report corrections
20/12/2015	V1.4	MATCH-TRADE/AD	Handling Limit and Stop Orders
30/09/2016	V1.5	MATCH-TRADE/AD	Docs corrections
25/02/2019	V1.9	MATCH-TRADE/AD	Position Report
01/07/2019	V1.10	MATCH-TRADE/RW	Active Orders and Account Info
30/11/2021	V1.11	MATCH-TRADE/AD	GTD and Post-Only Orders
18/11/2022	V.1.12	MATCH-TRADE/AD	Some mistakes fixes

Table of contents

1. Introduction

This document contains description of FIX protocol for interactions with services offered by Match-Trader system (further called Match-Trader).

Solution offered by Match-Trader allows to:

1. Connect electronically to desired liquidity Providers, ECN networks and other source of liquidity
2. Obtain flexible environment to manage your coverage strategy and connectivity to LPs

The solutions offered by Match-Trader are supported, so corporate partners benefits not only from receiving the ready – made trading solution but also maintenance and further functional development.

All FIX functionalities and features described in this document refer to FIX version 4.4.

1.1 What is FIX?

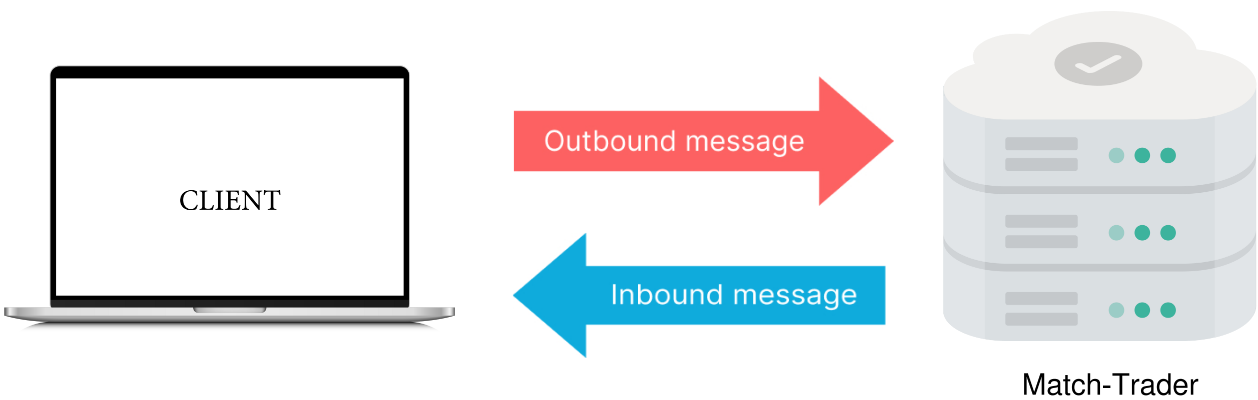
The Financial Information eXchange ("FIX") Protocol is a series of messaging specifications for the electronic communication of trade-related messages. It has been developed through the collaboration of banks, broker-dealers, exchanges, industry utilities and associations, institutional investors, and information technology providers from around the world. These market participants share a vision of a common, global language for the automated trading of financial instruments.

FIX is open and free, but it is not software. FIX is rather a specification, base on which, software developers can create commercial or open source software.

1.2 How FIX Messages Work

Client machine and Match-Trader server exchange messages in two – direction mode:

From client to Match-Trader: so called “outbound” messages
From Match-Trader to client: so called “inbound” messages



The Match-Trader FIX API distinguishes between two session types to optimize your trading message flows:

- **Price Session** for sending/receiving market data and quotes. Messages are time-sensitive and transient to enable the high message volume typically associated with prices and price streams. System does not resend price session messages in response to a resend request.
- **Order Session** for order submission and trade execution. Messages are transactional and persistent with no lost messages allowed, reflecting their business criticality. System resends order session messages in response to a resend request. You must establish an order session to initiate trading workflow.

A client must log on and establish each FIX session separately.

A session is started with logon messages and lasts as long as client's server sends heartbeat messages at defined intervals. Client's sessions should be finished by sending Logout message.

Following "outbound" and "inbound" messages diversion the messages supported by Match-Trader are:

Outbound Messages (from client to server)

Supported Message (MsgType) (from Client)	Server Responses	Session Type
Logon <A>	Logon <A>, Reject <3>	Price / Order
Logout <5>	Logout <5>	Price / Order
Heartbeat <0>	Heartbeat <0>	Price / Order
Resend Request <2>	Resend Request <2>	Price / Order
Sequence Reset <4>	Sequence Reset <4>	Price / Order
New Order - Single <D>	Execution Report <8>	Order
Order Cancel Request <F>	Execution Report <8> / Order Cancel Reject <9>	Order
Request for Positions <AN>	Position Request Ack <AO> Positions Report <AP>	Order
Market Data Request <V>	Market Data - Snapshot / Full Refresh <W>	Price

Inbound Messages (from server to client)

Supported Message (MsgType) (from Server)	In Response To Client Message	Session Type
Logon <A>	Logon <A>	Price / Order
Logout <5>	Logout <5>	Price / Order
Heartbeat <0>	Heartbeat <0>	Price / Order
Reject <3>	Any client message with incorrect syntax	Price / Order
Execution Report <8>	New Order - Single <D>, Order Cancel Request <F>	Order
Order Cancel Reject <9>	Order Cancel Request <F>	Order
Position Request Ack <AO>	Request for Positions <AN>	Order
Positions Report <AP>	Request for Positions <AN>	Order
Market Data Snapshot/Full Refresh <W>	Market Data Request <V>	Price
Market Data Request Reject <Y>	Market Data Request <V>	Price

1.3 Requirements

To exchange messages with Match-Trader following conditions must be fulfilled:

1. Agreement on Match-Trader use signed
2. FIX engine is installed

Running the whole technical solution in productivity mode shall be preceded by conformance test. After client goes live it is strongly recommended to perform some live but still trading tests (for e.g. period of the first 24 hours after going live).

1.4 Match-Trader Compliance to the FIX Protocol

The version of FIX Protocol supported for technical solution offered by Match-Trader is FIX 4.4.

FIX dedicated official documents and best practices examples are available on the FIX Protocol Ltd website

2. Headers and Trailers

Every FIX message is required to have both: a header and a trailer. They provide essential information about the accompanying message. The header defines:

- the message type,
- its origin and destination,
- its length and its sequence number.

2.1 The standard FIX message header

Field or Component	FIXML name	Req'd	Comments
8	BeginString	Y	Always first field in the message. Supported values: 'FIX.4.4'
9	BodyLength	Y	Message length, in bytes, forward to the CheckSumfield. Always second field in message
35	MsgType	Y	Defines message type. Always third field in message.
			Supported values: 'D' – New Order Single 'V' – Market Data Request '8' - Execution Report 'W' – Market Data snapshot/Full Refresh 'Y' – Market Data Request Reject
34	MsgSeqNum	Y	Integer message sequence number
49	SenderCompID	Y	Assigned value used to identify firm sending message
56	TargetCompID	Y	Assigned value used to identify receiving firm
52	SendingTime	Y	Time of message transmission (expressed in UTC). Format: YYYYMMDD-HH:MM:SS.sss

2.2 The standard FIX message trailer

Field or Component	Field Name	Req'd	Comments
10	CheckSum		Three byte, simple checksum. Always last field in message

3. Supported Message Types

Match-Trader FIX implementation consists of two categories of messages:

1. Session level messages (which are of administrative characteristics and are typically found in nearly all FIX implementations
2. Application level messages (which facilitate business specific transactions)

3.1 Session - level messages

- Logon (‘A’)
- Logout (‘5’)
- Heartbeat (‘0’)
- Session Level Reject (‘3’)
- Resend request (‘2’)
- Sequence reset (‘4’)

3.2 Application-level messages

- New Order – Single (‘D’)
- Order Cancel Request (‘F’)
- Market Data Request (‘V’)
- Execution Report (‘8’)
- Order Cancel Reject (‘9’)
- Request For Positions <AN>
- Request for Positions Ack <AO>
- Position Report <AP>
- Market Data - Snapshot/Full Refresh (‘W’)
- Market Data Request Reject (‘Y’)

Other application-level messages are not supported. If unsupported message is received by Server Plug-in, Session Level Reject (MsgType = '3') message is sent in response.

4. General information and remarks on FIX for Match-Trader System

4.1 Technical Support

The Match-Trader support team is ready to answer questions and answer technical questions under following:

- Phone: +1 949 783 9974
- Email: technology@match-trade.com

In order to shorten Match-Trader response time please include detailed text files of the time stamped local logs of the FIX messaging demonstrating the issue or concern.

4.2 Clock Synchronization

Clocks must be synchronized to assure proper messages receiving. Match-Trader works in GMT. Clock synchronization is so important because Match-Trader is designed to reject orders if the sending time is greater than predefined X period.

4.3 Connection-Oriented Sessions

Match-Trader supports connection-oriented behavior. Each connection establishes its own separate session for the lifetime of the connection. Some ramifications of connection-oriented sessions include:

- Match-Trader acts as a FIX acceptor only
- ResetSeqNumFlag ('141') = Y is required for all sessions in Logon ('A') messages. For trading sessions both Y or N are accepted.

4.4 Hours for Trading Sessions

Trading sessions last from Sunday night (11 p.m.) till Friday midnight (10 p.m.). Notice! The hours are expressed using Central European Time (CET).

The trading sessions hours are configured basing on time zone which is a configurable parameter.

4.5 Supported Order Types

The supported order types are: Market Orders, Limit Orders, Stop Orders.

5. Session level messages

5.1 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.

Receiving Logon message by Match-Trader result with:

- Authentication of the user by Match-Trader and replying with logon message for accepted 'logon' messages or
- Not authenticating the user and replying with logout ('5') or reject ('3') for refused 'logon' messages

Important:

1. ResetSeqNumFlag=Y must be used on logon.
2. The HeartBtInt ('108') field must be included in the logon request and echoed back in the logon message from Match-Trader. It declares the timeout interval for generating heartbeat messages (the same interval is used by both sides). The field value must be at least 30 seconds.

Field or Component	Field Name	Comments
Component	**StandardMessageHeader**	
98	EncryptMethod	Method of encryption. Supported value: 0
108	HeartBtInt	Heartbeat interval (seconds)
553	Username	Username for fix session
554	Password	Password for fix session
141	ResetSeqNumFlag	Indicates that the both sides of the FIX session should reset sequence numbers. Supported values: Y = Yes, reset sequence numbers N = No
Component	**StandardMessageTrailer**	

5.2 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.

Important:

Before closing the session, the client should wait for Match-Trader to respond with a confirming Logout message. This allows the server to complete any final operations.

Field or Component	Field Name	Req'd	Comments

Component	**StandardHeader**	**Y**	MsgType=5
58	Text	**N**	Free format text
Component	**StandardTrailer**	**Y**	

5.3 Heartbeat ('0')

The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.

Field or Component	Field Name	Req'd	Comments
Component	**StandardHeader**	**Y**	MsgType='0'
112	TestReqID	**Y**	Identifier included in Test Request to be returned in resulting HeartBeat
Component	**StandardTrailer**	**Y**	

5.4 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.

Field or Component	Field Name	Req'd	Comments
Component	**StandardMessageHeader**	**Y**	MsgType='3'
45	RefSeqNum	**Y**	MsgSeqNum of rejected message
372	RefMsgType	**N**	MsgType of rejected message
373	SessionRejectReason	**N**	Code to identify reason for a session-level Reject (3) message. 0 = InvalidTagNumber 1 = RequiredTagMissing 2 = TagNotDefinedForThisMessage 3 = UndefinedTag 4 = TagSpecifiedWithoutValue 5 = ValueIsIncorrectOutOfRangeForThisTag 6 = IncorrectDataFormatForValue 9 = CompIDProblem 10 = SendingTimeAccuracyProblem 11 = InvalidMsgType 13 = TagAppearsMoreThanOnce 14 = TagSpecifiedOutOfRequiredOrder 99 = Other
58	Text	**N**	Reason for rejection
Component	**StandardMessageTrailer**	**Y**	

5.5 Resend Request ('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.

Field or Component	Field Name	Req' d	Comments
Component	**StandardMessageHeader**	**Y**	MsgType='2'
7	BeginSeqNo	**Y**	Message sequence number of first message in range to be resent Message sequence number of last message in range to be resent. If request is for a single message
16	EndSeqNo	**Y**	BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).
Component	**StandardMessageTrailer**	**Y**	

5.6 Sequence Reset ('4')

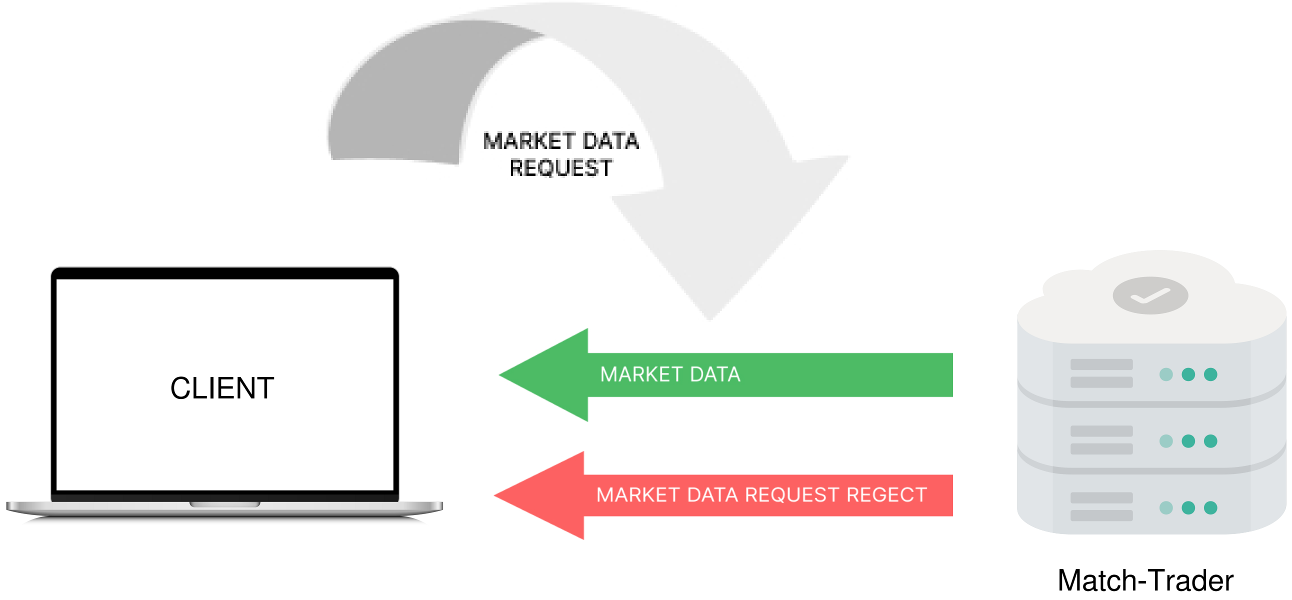
The Sequence Reset message has two modes: Gap Fill mode and Reset mode.

Field or Component	Field Name	Req'd	Comments
Component	**StandardMessageHeader**	**Y**	MsgType='4'
		N	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Supported values: 'Y'=Gap Fill message, MsgSeqNum field valid (GapFillMessage) 'N'= Sequence Reset, ignore MsgSeqNum (SequenceReset)
123	GapFillFlag		
3 6	NewSeqNo	**Y**	New sequence number
Component	**StandardMessageTrailer**	**Y**	

6. Application-level messages

6.1 Market Data Request ('V')

Some systems allow the transmission of real-time quote, order, trade, trade volume, open interest, and/or other price information on a subscription basis. A Market Data Request is a general request for market data on specific securities or Forex quotes.
A separate request has to be sent for each instrument/symbol.



Field or Component	Field Name	Req 'd	Comments
StandardMessageHeader		**Y**	MsgType= 'V'
262	MdReqID	**Y**	Unique identifier of Market Data Request message
263	SubscriptionRequestType	**Y**	Subscription Request Type Supported values: '1'=Subscribe '2'=Unsubscribe
264	MarketDepth	**Y**	Depth of market for Book Snapshot Supported value: '0' = All book entries '1' = Top of the book
265	MDUpdatetype	**C**	Specifies the type of Market Data update. Conditionally required if SubscriptionRequestType (263) = '1' Supported value: '0'=Full refresh
▷ 267	NoMDEntryTypes	**Y**	Supported value: '2'
269	MDEntryType	**Y**	Type of market data entry. Supported values: '0'=Bid '1'=Ask
▷ 146	NoRelatedSym	**Y**	Number of currency pair which market data is requested for. Supported value: '1'
55	Symbol	**Y**	Currency pair (i.e. EURUSD)

StandardMessageTrailer	**Y**	

6.2 Market Data - Snapshot/Full Refresh ('W')

Market Data - Snapshot/Full Refresh ('W') messages are sent in response to Market Data Request ('V') messages. The market data messages are being sent as long as the session remains active and 'unsubscribe' ('V' with 263=2) message is not received for a symbol. A separate message will be sent for each instrument/symbol.

Indicative prices (for non-tradable pairs) report MDEntrySize=0 and Text="Indicative".

Field or Component	Field Name	Req'd	Comments
StandardMessageHeader		**Y**	MsgType= 'W'
262	MdReqID	**Y**	Unique identifier of Market Data Request message
55	Symbol	**Y**	Currency pair
ᐅ 268	NoMDEntries	**Y**	Number of entries in the repeating group (i.e. 6)
269	MDEntryType	**Y**	Market Data entry type. Supported values: '0'=Bid '1'=Offer
270	MDEnrtyPx	**Y**	Bid/Ask price
271	MDEntrySize	**Y**	Quantity available at the price (i.e. 500000)
290	MDEntryPosNo	**Y**	Position of the entry in book (1 = first band)
278	MDEntryId	**Y**	Unique Market Data Entry identifier.
StandardMessageTrailer		**Y**	

6.3 Market Data Request Reject ('Y')

If a MarketDataRequest received from client can't be supported either because of error in the request or if the instrument is not available for the client account, then Match-Trader will send a MarketDataRequestReject.

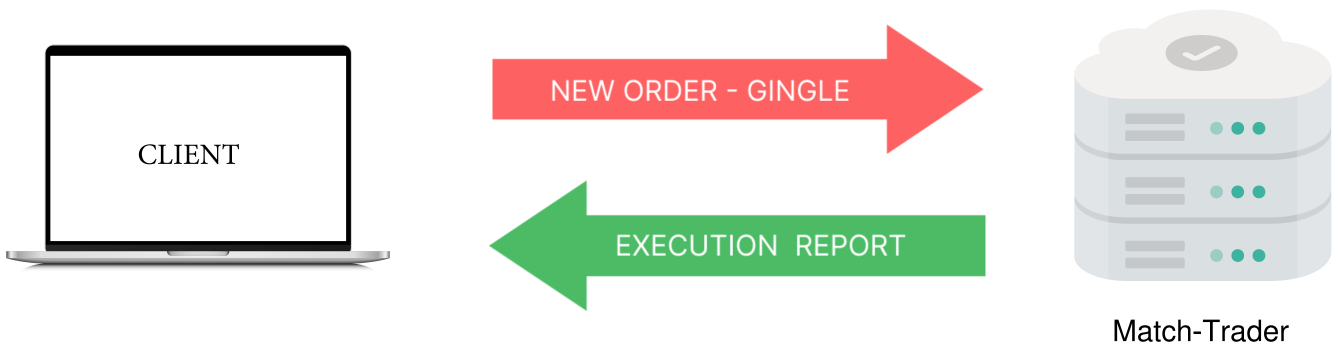
Field or Component	Field Name	Req'd	Comments
Component	**StandardHeader**	**Y**	MsgType='Y'
262	MDReqID	Y	Unique id of the request specified by client
281	MDRejectReason	Y	0=UNKNOWN_SYMBOL 1=DUPLICATE_MDREQID 4=UNSUPPORTED_SUBSCRIPTION REQUEST TYPE

58	Text	N	Extra explanation of reject
Component	**StandardTrailer**	**Y**	

6.4 New Order - Single ('D')

The new order message type is used by institutions wishing to electronically submit securities and Forex orders to a broker for execution

This communicate will be accepted by Match-Trader only if ‘Logon” communicate was accepted first. The communicate is used to provide Forex orders to Match-Trader. The response to NewOrderSingle message is Execution Report (‘8’) describing providing info on successful/failed execution of the order.



Field or Component	Field Name	Req'd	Comments
StandardMessageHeader		**Y**	MsgType = 'D'
11	ClOrdID	**Y**	Unique identifier for order as assigned by institution.
526	SecondaryClOrdID	**N**	Closing order ID only for retail accounts
1	Account	**N**	An internal account id, identifying what account to trade on. Should in most cases not be used.
55	Symbol	**Y**	Currency pair
18	ExecInst	**N**	Only ‘6’ = Participate don’t initiate is supported for limit orders (thus a limit order will become a post-only limit order). For other order types, this field should be omitted.
54	Side	**Y**	Side of order. Supported values: ‘1' = Buy '2' = Sell
60	TransactTime	**Y**	Time of execution/order creation (expressed in UTC). Format: YYYYMMDD-HH:MM:SS.sss or YYYYMMDD-HH:MM:SS
38	OrderQty	**Y**	Order quantity
40	OrdType	**Y**	Order type. Supported values:

			'1' = Market '2' = Limit '3' = Stop
44	Price	**N**	Order Price for Limit Orders
99	StopPx	**N**	Price for Stop Orders
59	TimeInForce	**N**	Specifies how long the order remains in effect. Supported values: '0' = Day or session (Default) '1' = Good Till Cancel (GTC) '3' = Immediate or Cancel '4' = Fill or Kill '6'= Good Till Date 0 – Day Orders means: FoK for Market Orders and GTC for limit and stop orders
126	ExpireTime	**N**	Expiration timestamp in UTC TimeZone YYYYMMDD-HH:MM:SS Required for TimeInForce='6' – Good Till Date
58	Text	**N**	Free format text string
StandardMessageTrailer		**Y**	

6.5 Order Cancel Request ('F')

This Order Cancel Request message is sent by a Market participant (Client) to cancel a pending order in the order book. The order has to be previously created by "New Order Single" FIX message. Other orders will not be cancelled.

Additionally correct order Symbol and Side should be specified.

Tag	Fieldname	Required	Comments
StandardMessageHeader		MsgType = 'F'	
41	OrigClOrdID	**N**	Order ID to be cancelled
11	ClOrdID	**Y**	Client Order ID. May be equal to OrigClOrdID. In such case OrigClOrdID is not required.
55	Symbol	**Y**	Currency pair (CCY1CCY2)
54	Side	**Y**	Buy/Sell Indicator. Side of the order to cancel.
60	TransactTime	**Y**	UTC timestamp of order cancel request
StandardMessageTrailer		**Y**	

6.6 Execution Report ('8')

The execution report message is used to:

1. Confirm the receipt of an order
2. Confirm changes to an existing order (i.e. accept cancel and replace requests)
3. Relay order status information
4. Relay fill information on working orders

5. Relay fill information on tradable or restricted tradable quotes
6. Reject orders

Field or Component	Field Name	Req'd	Comments
StandardMessageHeader		Y	MsgType= '8'
37	OrderID	Y	Assigned unique identifier for order
11	ClOrdID	Y	Unique identifier for order as assigned by institution
17	ExecID	Y	Unique identifier of execution message
584	MassStatusReqID	N	Required if responding to Order Mass Status Request <AF>. Echo back the value provided by the requester.
911	TotNumReports	N	Identify the total number of Execution Reports which will be returned as a result of Order Mass Status Request <AF>.
912	LastRptRequested	N	Indicate if that is the last Execution Report which will be returned as a result of Order Mass Status Request <AF>.
150	ExecType	Y	Identifies the type of execution report. Supported values: '0' = New '4' = Cancelled '8' = Rejected 'F' = Trade 'I' = OrderStatus
39	OrdStatus	Y	Current status of order. Supported values: '0' = New '1' = Partially Filled '2' = Filled '4' = Cancelled '8' = Rejected
1	Account	N	Should not be used in most cases
55	Symbol	Y	Currency pair (i.e EURUSD)
54	Side	Y	Side of order. Supported values: '1'=Buy '2'=Sell
38	OrderQty	N	Initial Order Quantity
59	TimeInForce	N	Specifies how long the order remains in effect. Supported values: '0'=Day or session '1'=Good Till Cancel (GTC) '3'=Immediate or Cancel '4'=Fill or Kill
32	LastQty	N	Quantity bought/sold on this (last) fill.
31	LastPx	N	Price of this (last) fill.
151	LeavesQty	Y	Amount of shares open for further execution
14	CumQty	Y	Total number of shares filled
6	AvgPx	Y	Calculated average price of all fills on this order
12	Commission	N	Present if ExecType=F and a commission has been applied. (not implemented yet)

479	Commission currency	**N**	Present if ExecType=F and a commission has been applied (not implemented yet)
103	OrdRejReason	**C**	Code to identify reason for order rejection. Required if ExecType (150)= '8' Supported values: 0 = Broker / Exchange option 1 = Unknown Symbol 2 = Exchange closed 4 = Too late to enter 5 = Unknown Order 6 = Duplicate Order (e.g. ClOrdID) 99 = Other
58	Text	**N**	Free format text string.
60	TransactTime	**N**	Time of execution/order creation (expressed in UTC).
			Format: YYYYMMDD-HH:MM:SS.sss
StandardMessageTrailer		**Y**	

6.7 Order Cancel Reject ('9')

The OrderCancelReject message is issued upon the receipt of a OrderCancelRequest from Client that cannot be honored.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = 9
37	OrderID	**Y**	Internal Order id
11	ClOrdID	**Y**	ClOrdID which could not be canceled
41	OrigClOrdID	**Y**	ClOrdID which could not be canceled
39	OrdStatus	**Y**	OrdStatus value after this cancel reject is applied. 8 = Rejected
60	TransactTime	**N**	Time this OrderCancelReject was initiated/released by the trader, trading system, or intermediary
434	CxlRejResponseTo	**Y**	Identifies the type of request that a Cancel Reject is in response to. 1 = OrdCxlReq
102	CxlRejReason	**N**	Code to identify reason for cancel rejection. 0 = TooLate 1 = Unknown order 2 = BrokerOpt
58	Text	**N**	Free format text string
StandardMessageTrailer		**Y**	

6.8 Request For Positions ('AN')

This message is sent by the client to obtain the current open positions for a given instrument or for all instruments (tag 55 missing). The positions are sent in non-aggregated form.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = 'AN'
710	PosReqID	**Y**	Unique identifier for the request for position defined by the client
724	PosReqType	**Y**	ClOrdID which could not be canceled
1	Account	**Y**	Business account on which the positions are stored ('FIX' will get the account from the current FIX session)
581	AccountType	**Y**	Type of account associated with an order: '1' : Account is carried on customer Side of Books [CarriedCustomerSide]
55	Symbol	**N**	Currency pair for FX, format is: AAABBB. If omitted, all positions will be sent.
715	ClearingBusinessDate	**Y**	Local DateTime – currently not used 'CURRENT' or any other text will fit the requirements
60	TransactTime	**Y**	Time of execution/order creation (expressed in UTC). Format: YYYYMMDD-HH:MM:SS.sss or YYYYMMDD-HH:MM:SS
StandardMessageTrailer		**Y**	

6.9 Position Request Acknowledgement ('AO')

This message is the acknowledgment of a received request for positions as well as the number of positions that will be sent to the client.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = 'AO'
721	PosMaintRptID	**Y**	Unique report message ID
710	PosReqID	**Y**	Unique identifier for the request for position sent by the client
727	TotalNumPosReports	**Y**	Total number of position reports that will be sent to the client, 0 if no position found or error.
728	PosReqResult	**Y**	Result code for the position report: '0' : Valid request '1' : Invalid/Unsupported request

729	PosReqStatus	**Y**	'0' : Completed (if #728=0) '2' : Rejected (#728=1)
1	Account	**Y**	Business account on which the positions are Stored.
581	AccountType	**Y**	1 = Account is carried on customer Side of Books [CarriedCustomerSide]
58	Text	**N**	Text of error message
StandardMessageTrailer		**Y**	

6.10 Positions Report ('AP')

This message is sent by the server after a position request message.

Tag	**Fieldname**	**Required**	**Comments**
StandardMessageHeader		**Y**	MsgType = 'AP'
721	PosMaintRptID	**Y**	Unique report message ID as sent by PositionRequestAck message
710	PosReqID	**Y**	Unique identifier for the request for position sent by the client
728	PosReqResult	**Y**	Value equals: '0' = Valid Request
715	ClearingBusinessDate	**Y**	Clearing business date (value date)
453	NoPartyID	**Y**	Set to 0
1	Account	**Y**	Business account on which the positions are stored
581	Account Type	**Y**	1 = Account is carried on customer Side of Books [CarriedCustomerSide]
55	Symbol	**Y**	Currency pair for FX, format is: AAABBB
730	SettlPrice	**Y**	Rate for the position
731	SettlPriceType	**Y**	Value equals: 1 = Final
734	PriorSettlPrice	**Y**	Accrued rate for the position (same as #730)
▷ 702	NoPositions	**Y**	Number of positions (positions are sent one by one and not aggregated): 1
704	LongQty	**Y**	Long amount if position is Long, 0 otherwise
705	ShortQty	**Y**	Short amount if position is short, 0 otherwise
▷ 753	NoPositionAmount	**Y**	Number of position amount entries value:1
707	PosAmtType	**Y**	'FMTM' = Final Mark to Market Amount
708	PosAmt	**Y**	Amount for the position
StandardMessageTrailer		**Y**	

6.11 Order Mass Status Request (‘AF’)

This message is sent by the client to obtain active orders for a given instrument or for all instruments (tag 55 missing). ExecutionReports with ExecType<150>=”OrderStatus” are returned for all orders matching criteria provided on the request.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = ‘AF’’
584	MassStatusReqID	**Y**	Unique identifier for the request for active orders defined by the client.
585	MassStatusReqType	**Y**	Specifies the scope of the order mass status request. Currently only one value is supported: 6=Status for orders for a trading session.
1	Account	**Y**	Business account on which the orders are placed. (‘FIX’ will get the account from the current FIX session)
55	Symbol	**N**	Currency pair for FX, format is: AAABBB. If omitted, all active orders will be sent.
StandardMessageTrailer		**Y**	

6.12 Account Info Request (‘UAA’)

An AccountInfoRequest is a custom FIX message introduced to allow client to retrieve account information.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = ‘UAA’’
3336	AccountInfoReqID	**Y**	Unique identifier for the request for account info defined by the client.
1	Account	**Y**	Business account that request is for. (‘FIX’ will get the account from the current FIX session)
StandardMessageTrailer		**Y**	

6.13 Account Info (‘UAB’)

An AccountInfo is a custom FIX message containing account information. The message is filled with requested values only if AccountInfoResult<3337>=1.

Tag	Fieldname	Required	Comments
StandardMessageHeader		**Y**	MsgType = ‘UAB’’
3336	AccountInfoReqID	**Y**	Unique identifier for the request for account info sent by the client
1	Account	**Y**	Business account that info is for.
3337	AccountInfoResult	**Y**	Result code for the account info request: 0 : Successful 1 : Invalid or unknown account 99 : Other
15	Currency	**N**	The account currency symbol. (i.e. USD)
898	MarginRatio	**N**	Percent ratio of account equity to account margin. (i.e. equity/margin * 100%)
3330	Balance	**N**	The account balance. (in account currency)
3331	Equity	**N**	The account equity. (in account currency)
3332	Margin	**N**	Margin required for all open positions. (in account currency)
3333	Credit	**N**	The account credit. (in account currency)
3334	FreeMargin	**N**	The amount available for further margin trading. (i.e. equity - margin) (in account currency)
3335	Profit	**N**	Summed profit of all account open positions. (in account currency)
StandardMessageTrailer		**Y**	