London Stock Exchange message catalogue

Standard Header, used in all messages

Tag	FieldName	FIX Req'd	Comments	Enums/Values
8	BeginString	Y	FIXT.1.1 (Always unencrypted, must be first field in message)	
9	BodyLength	Y	(Always unencrypted, must be second field in message)	
35	MsgType	Y	(Always unencrypted, must be third field in message)	0 - Heartbeat 1 - Test Request 2 - Resend Request 3 - Reject 4 - Sequence Reset 5 - Logout 8 - Execution Report 9 - Order Cancel Reject A - Logon AE - Trade Capture Report AF - Order Mass Status Request AI - Quote Status Report AQ - Trade Capture Report Request Ack AR - Trade Capture Report Ack b - Mass Quote Acknowledgement D - New Order - Single F - Order Cancel Request G - Order Cancel/Replace Request (a.k.a. Order Modification Request) i - Mass Quote j - Business Message Reject o - Registration Instructions p - Registration Instructions Response q - Order Mass Cancel Request r - Order Mass Cancel Report X - Market Data - Incremental Refresh Z - Quote Cancel

				BW - ApplicationMessageRequest BX - ApplicationMessageRequestAck AD - Trade Capture Report Request
49	SenderCompID	Y	(Always unencrypted)	
56	TargetCompID	Y	(Always unencrypted)	
1128	ApplVerID	N	Indicates application version using a service pack identifier. The ApplVerID applies to a specific message occurrence.	9 - FIX50SP2
1129	CstmApplVerID	N	Used to support bilaterally agreed custom functionality	
1156	ApplExtID	N		
115	OnBehalfOfCompID	N	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)	
128	DeliverToCompID	N	Trading partner company ID used when sending messages via a third party (Can be embedded within encrypted data section.)	
34	MsgSeqNum	Y	(Can be embedded within encrypted data section.)	
43	PossDupFlag	N	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. (Can be embedded within encrypted data section.)	N - Original transmission Y - Possible duplicate
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number. (Can be embedded within encrypted data section.)	N - Original Transmission Y - Possible Resend
52	SendingTime	Y	(Can be embedded within encrypted data section.)	
122	OrigSendingTime	N	Required for message resent as a result of a ResendRequest. If data is not available set to same value as SendingTime (Can be embedded within encrypted data section.)	

Standard Trailer, used in all messages

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
93	SignatureLength	N	Required when trailer contains signature. Note: Not to be included within SecureData field	
89	Signature	N	Note: Not to be included within SecureData field	
10	CheckSum	Y	(Always unencrypted, always last field in message)	

Heartbeat message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 0	
112	TestReqID	N	Required when the heartbeat is the result of a Test Request message.	
StandardTrailer		Y		

TestRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 1	
112	TestReqID	Y		
StandardTrailer		Y		

ResendRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 2	
7	BeginSeqNo	Y		
16	EndSeqNo	Y		
StandardTrailer		Y		

Reject message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 3	
45	RefSeqNum	Y	MsgSeqNum of rejected message	
373	SessionRejectReason	N	Code to identify reason for a session-level Reject message.	0 - Invalid Tag Number 1 - Required Tag Missing 10 - SendingTime Accuracy Problem 11 - Invalid MsgType 12 - XML Validation Error 13 - Tag appears more than once 14 - Tag specified out of required order 15 - Repeating group fields out of order 16 - Incorrect NumInGroup count for repeating group 17 - Non "Data" value includes field delimiter (<SOH> character) 2 - Tag not defined for this message type 3 - Undefined tag 4 - Tag specified without a value 5 - Value is incorrect (out of range) for this tag 6 - Incorrect data format for value 7 - Decryption problem 8 - Signature problem 9 - CompID problem 99 - Other 18 - Invalid/Unsupported Application Version

58	Text	N	Where possible, message to explain reason for rejection	
1130	RefApplVerID	N	Recommended when rejecting an application message that does not explicitly provide ApplVerID (1128) on the message being rejected. In this case the value from the DefaultApplVerID(1137) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.	
1406	RefApplExtID	N	Recommended when rejecting an application message that does not explicitly provide ApplExtID(1156) on the rejected message. In this case the value from the DefaultApplExtID(1407) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.	
1131	RefCstmApplVerID	N	Recommended when rejecting an application message that does not explicitly provide CstmApplVerID(1129) on the message being rejected. In this case the value from the DefaultCstmApplVerID(1408) or the default value specified in the NoMsgTypes repeating group on the logon message should be provided.	
StandardTrailer		Y		

SequenceReset message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 4	
123	GapFillFlag	N		N - Sequence Reset, Ignore Msg Seq Num (N/A For FIXML - Not Used) Y - Gap Fill Message, Msg Seq Num Field Valid
36	NewSeqNo	Y		
StandardTrailer		Y		

Logout message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 5	
1409	SessionStatus	N	Session status at time of logout.	0 - Session active 4 - Session logout complete
58	Text	N	Free format text string (Note: this field does not have a specified maximum length)	
StandardTrailer		Y		

ExecutionReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
StandardHeader		Y	MsgType = 8	
37	OrderID	Y	OrderID is required to be unique for each chain of orders.	
526	SecondaryClOrdID	N	In the case of quotes can be mapped to: - QuoteID(117) of a single Quote - QuoteEntryID(299) of a Mass Quote.	
11	ClOrdID	N	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.	
41	OrigClOrdID	N	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. Not provided for an Own Order Download execution report.	
17	ExecID	Y	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) forExecType=I (Order Status)).	
150	ExecType	Y	Describes the purpose of the execution report.	0 - New 4 - Cancelled 5 - Replaced 8 - Rejected 9 - Suspended C - Expired F - Trade (partial fill or fill) I - Order Status

39	OrdStatus	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, LeavesQty, and AvgPx	0 - New 1 - Partially filled 2 - Filled 4 - Cancelled 8 - Rejected 9 - Suspended C - Expired
103	OrdRejReason	N	For optional use with ExecType = 8 (Rejected)	99 - Other
component block <Instrument>		N		
component block <OrderQtyData>		N	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" **IMPORTANT NOTE: OrderQty field is required for Single Instrument Orders unless rejecting or acknowledging an order for a CashOrderQty or PercentOrder. **	
236	Yield	N		
component block <DisplayInstruction>		N	Insert here the set of "DisplayInstruction" fields defined in "common components of application messages"	
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
54	Side	Y		1 - Buy 2 - Sell
15	Currency	N		
32	LastQty	N	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType = Trade or Trade Correct. If ExecType=Stopped, represents the quantity stopped/guaranteed/protected for.	
31	LastPx	N	Price of this (last) fill. Required if ExecType = Trade or Trade Correct. Should represent the "all-in" (LastSpotRate + LastForwardPoints) rate for F/X orders.). If ExecType=Stopped, represents the price stopped/guaranteed/protected at. Not required for FX Swap when ExecType = Trade or Trade Correct as there is no "all-in" rate that applies to both legs of the FX Swap.	

151	LeavesQty	Y	Quantity open for further execution. If the OrdStatus is Canceled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty - CumQty.	
14	CumQty	Y	Currently executed quantity for chain of orders.	
893	LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented.	N - Not Last Message Y - Last Message
1361	TotNoFills	N	Used to support fragmentation. Sum of NoFills across all messages with the same ExecID.	
component block <FillsGrp>		N	Specifies the partial fills included in this Execution Report	
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	
58	Text	N		
584	MassStatusReqID	N	Value assigned by issuer of Mass Status Request to uniquely identify the request	
912	LastRptRequested	N	Indicates whether this message is that last report message in response to a request, such as Order Mass Status Request.	N - Not last message Y - Last message
581	AccountType	N	Type of account associated with an order NOTE: if tag is not present, a default to the standing account held in LSE static data will be used.	1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader.
40	OrdType	N	Order type. *** SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)	1 - Market 2 - Limit P - Pegged
44	Price	N	Price per unit of quantity (e.g. per share). For an execution report describing a suspended order (39=9 and 150=9) the Price will be either 0 (if no price update is available for the instrument) or will be the last price update for the instrument.	
59	TimeInForce	N	Specifies how long the order remains in effect. NOTE not applicable to CIV Orders. (see Volume : "Glossary" for value definitions)	0 - Day (or session) 1 - Good Till Cancel (GTC) 2 - At the Opening (OPG) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 6 - Good Till Date (GTD) 7 - At the Close 8 - Good For Auction (GFA)

				9 – Good For Intra-Day Auction (GFX)
126	ExpireTime	N	Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT") The meaning of expiration is specific to the context where the field is used. For orders, this is the expiration time of a Good Til Date TimeInForce. For Quotes - this is the expiration of the quote. Expiration time is provided across the quote message dialog to control the length of time of the overall quoting process. For collateral requests, this is the time by which collateral must be assigned. For collateral assignments, this is the time by which a response to the assignment is expected.	
528	OrderCapacity	N	Designates the capacity of the firm placing the order. (as of FIX 4.3, this field replaced Rule80A (tag 47) --used in conjunction with OrderRestrictions (529) field) (see Volume : "Glossary" for value definitions)	A - Agency P - Principal R - Riskless Principal
110	MinQty	N	Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar).	0 - Regular booking (Cash) 1 - CFD (Contract for difference)
component block <PegInstructions>		N		
1091	PreTradeAnonymity	N	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.	
529	OrderRestrictions	N	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple	F - Cross. (Combine with Order Capacity to describe AgencyCross ,

			instructions separated by space.	Principal Cross)
1	Account	N	Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.	
StandardTrailer		Y		

Instrument component used in ExecutionReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

OrderQtyData component used in ExecutionReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
38	OrderQty	N	Order Quantity, This field is mandatory for the following messages. New Order Single. Order Quantity must be set to zero (0) for a cancellation request. When modifying an Order this field must contain either the original Qty provided on the Order Message or the required Qty for the modification. If no value is supplied the field will be populated with zero.	

DisplayInstruction component used in ExecutionReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
1138	DisplayQty	N		
1083	DisplayWhen	N		2 - Exhaust (when DisplayQty = 0)
1084	DisplayMethod	N		4 - HIdden Order

Parties component used in ExecutionReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values

453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

FillsGrp component used in ExecutionReport message

Tag	***FieldName***		***FIX Req'd***	***Comments***	***Enums/Values***
1362	NoFills		N	Specifies the number of partial fills included in this Execution Report	
→	1363	FillExecID	N	Unique identifier of execution as assigned by sell-side (broker, exchange, ECN). Must not overlap ExecID(17). Required if NoFills > 0	
→	1364	FillPx	N	Price of this partial fill. Conditionally required if NoFills > 0. Refer to LastPx(31).	
→	1365	FillQty	N	Quantity (e.g. shares) bought/sold on this partial fill. Required if NoFills > 0.	
→	1443	FillLiquidityIn	N	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity.	1 - Added Liquidity 2 - Removed Liquidity

		d		Applicable only for OrdStatus of Partial or Filled.	4 - Auction
→	1623	FillYield	N		
→	component block <NestedParties4>		N	Contraparty information	

NestedParties4 component used in ExecutionReport message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
1414	NoNested4PartyIDs		Y	Repeating group below should contain unique combinations of Nested4PartyID, Nested4PartyIDSource, and Nested2PartyRole	
→	1415	Nested4Party ID	Y	Used to identify source of Nested4PartyID. Required if Nested4PartyIDSource is specified. Required if NoNested4PartyIDs > 0.	
→	1416	Nested4Party IDSource	N	Used to identify class source of Nested4PartyID value (e.g. BIC). Required if Nested4PartyID is specified. Required if NoNested4PartyIDs > 0.	
→	1417	Nested4Party Role	N	Identifies the type of Nested4PartyID (e.g. Executing Broker). Required if NoNested4PartyIDs > 0.	

PegInstructions component used in ExecutionReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
211	PegOffsetValue	N	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType	
835	PegMoveType	N	Describes whether peg is static/fixed or floats	0 - Floating (default)

836	PegOffsetType	N	Type of Peg Offset (e.g. price offset, tick offset etc)	2 - Ticks
837	PegLimitType	N	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)	0 - Or better (default) - price improvement allowed.
1094	PegPriceType	N	Defines the type of peg.	2 - Mid-price peg (midprice of inside quote) 4 - Market peg 5 - Primary peg (primary market - buy at bid or sell at offer)

OrderCancelReject message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = 9	
37	OrderID	Y	If CxlRejReason="Unknown order", specify "NONE".	
526	SecondaryClOrdID	N		
11	ClOrdID	Y	Unique order id assigned by institution or by the intermediary with closest association with the investor. to the cancel request or to the replacement order.	
41	OrigClOrdID	N	ClOrdID(11) which could not be canceled/replaced. ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID.	
39	OrdStatus	Y	OrdStatus value after this cancel reject is applied. If CxlRejReason = "Unknown Order", specify Rejected.	0 - New 1 - Partially filled 2 - Filled 4 - Cancelled 8 - Rejected 9 - Suspended C - Expired
434	CxlRejResponseTo	Y		1 - Order cancel request 2 - Order cancel/replace request
102	CxlRejReason	N		99 - Other

58	Text	N		
StandardTrailer		Y		

Logon message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = A	
component block <MsgTypeGrp>		N		
98	EncryptMethod	Y	(Always unencrypted)	0 - None / Other
108	HeartBtInt	Y	Note same value used by both sides	
383	MaxMessageSize	N	Can be used to specify the maximum number of bytes supported for messages received	
1137	DefaultApplVerID	Y	The default version of FIX messages used in this session.	
1407	DefaultApplExtID	N	The default extension pack for FIX messages used in this session	
1408	DefaultCstmApplVerID	N	The default custom application version (dictionary) for FIX messages used in this session	
StandardTrailer		Y		

MsgTypeGrp component used in Logon message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
384	NoMsgTypes	N	Specifies the number of repeating RefMsgTypes specified	

→	372	RefMsgType	N	Specifies a specific, supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message	
→	385	MsgDirection	N	Indicates direction (send vs. receive) of a supported MsgType. Required if NoMsgTypes is > 0. Should be specified from the point of view of the sender of the Logon message	R - Receive S - Send
→	1130	RefApplVerID	N	Specifies the service pack release being applied to an application message.	
→	1406	RefApplExtID	N	Specified the extension pack being applied to a message.	
→	1410	DefaultVerIndicator	N	Indicates that this Application Version (RefApplVerID(1130), RefApplExtID(1406),RefCstmApplVerID(1131)) is the default for the RefMsgType(372) field.	

NewOrderSingle message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = D	
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.	
526	SecondaryClOrdID	N		
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
1	Account	N		
581	AccountType	N	Type of account associated with the order (Origin). NOTE: If tag is not present, a default to the standing account held in LSE static data will be used.	1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader..
110	MinQty	N		
54	Side	Y		1 - Buy 2 - Sell
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	
40	OrdType	Y	Order type. *** SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" *** (see Volume : "Glossary" for value definitions). Order Type is mandatory in the New Order Single.	1 - Market 2 - Limit P - Pegged
1091	PreTradeAnonymity	N	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are	

			not normally visible.	
44	Price	N	This field is mandatory except for market orders	
59	TimeInForce	Y		0 - Day (or session) 1 - Good Till Cancel (GTC) 2 - At the Opening (OPG) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 6 - Good Till Date (GTD) 7 - At the Close 8 = Good For Auction (GFA) 9 = Good For Intra-Day Auction (GFX)
126	ExpireTime	N	Conditionally required if TimeInForce = GTD and ExpireDate is not specified.	
528	OrderCapacity	Y		A - Agency P - Principal R - Riskless Principal
529	OrderRestrictions	N	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.	F - Cross. (Combine with Order Capacity to describe AgencyCross , Principal Cross)
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Absence of this field implies regular booking.	0 - Regular booking (Cash) 1 - CFD (Contract for difference)
58	Text	N		
component block <Instrument>		Y		
component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages"	
component block <DisplayInstruction>		N		
component block <PegInstructions>		N	Insert here the set of "PegInstruction" fields defined in "Common Components of Application Messages"	
StandardTrailer		Y		

component block <MatchingInstructions>	N		

Parties component used in NewOrderSingle message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

Instrument component used in NewOrderSingle message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

OrderQtyData component used in NewOrderSingle message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
38	OrderQty	N	Order Quantity, This field is mandatory for the following messages. New Order Single. Order Quantity must be set to zero (0) for a cancellation request. When modifying an Order this field must contain either the original Qty provided on the Order Message or the required Qty for the modification. If no value is supplied the field will be populated with zero.	

DisplayInstruction component used in NewOrderSingle message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
1138	DisplayQty	N		
1083	DisplayWhen	N		2 - Exhaust (when DisplayQty = 0)
1084	DisplayMethod	N		4 - HIdden Order

PegInstructions component used in NewOrderSingle message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
211	PegOffsetValue	N	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType	
835	PegMoveType	N	Describes whether peg is static/fixed or floats	0 - Floating (default)
836	PegOffsetType	N	Type of Peg Offset (e.g. price offset, tick offset etc)	2 - Ticks
837	PegLimitType	N	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)	0 - Or better (default) - price improvement allowed.
1094	PegPriceType	N	Defines the type of peg.	2 - Mid-price peg (midprice of inside quote) 4 - Market peg 5 - Primary peg (primary market - buy at bid or sell at offer)

MatchingInstructions component used in NewOrderSingle message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1624	NoMatchInst		Y	Number of Instructions. Required if MatchingInstructions block used.	
→	1625	MatchInst	N	Matching Instruction for the order. (1st position). 1 = Match 2 = Do Not Match. Required if NoMatchInst >0.	1 - Match
2 - Do Not Match					
→	1626	MatchAttribTagID	N	Existing FIX field to be applied as a MatchingCriteria to the Instruction, bilaterally agreed between parties. (3rd position). Required if NoMatchInst >0.	
→	1627	MatchAttribFieldValue	N	Enumeration value of the MatchAttribField to be applied as a MatchingCriteria to the Instruction. (4th position). Required if NoMatchInst >0.	

OrderCancelRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = F	
41	OrigClOrdID	Y	ClOrdID(11) of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID	
11	ClOrdID	Y	Unique ID of cancel request as assigned by the institution.	
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
54	Side	Y		1 - Buy 2 - Sell
component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty = CumQty + LeavesQty (see exceptions above)	
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	
component block <Instrument>		Y		
StandardTrailer		Y		

Parties component used in OrderCancelRequest message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

OrderQtyData component used in OrderCancelRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
38	OrderQty	N	Order Quantity, This field is mandatory for the following messages. New Order Single. Order Quantity must be set to zero (0) for a cancellation request.	

			When modifying an Order this field must contain either the original Qty provided on the Order Message or the required Qty for the modification. If no value is supplied the field will be populated with zero.	

Instrument component used in OrderCancelRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

OrderCancelReplaceRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = G	
11	ClOrdID	Y	Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor.. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.	
41	OrigClOrdID	Y	ClOrdID(11) of the previous non rejected order (NOT the initial order of the day) when canceling or replacing an order. Required when referring to orders that where electronically submitted over FIX or otherwise assigned a ClOrdID	
526	SecondaryClOrdID	N		
1	Account	N	When modifying an order this field must contain either the original Client Reference provided on the Order Message or the required Client Reference for the modification. If no value is supplied the field will be populated with the ASCII blank.	
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
54	Side	Y	Should match original order's side, however, if bilaterally agreed to the following groups could potentially be interchanged: Buy and Buy Minus Sell, Sell Plus, Sell Short, and Sell Short Exempt Cross, Cross Short, and Cross Short Exempt	1 - Buy 2 - Sell
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	
component block <Instrument>		Y		

component block <OrderQtyData>		Y	Insert here the set of "OrderQtyData" fields defined in "Common Components of Application Messages" Note: OrderQty value should be the "Total Intended Order Quantity" (including the amount already executed for this chain of orders)	
40	OrdType	N	Order type. *** SOME VALUES ARE NO LONGER USED - See "Deprecated (Phased-out) Features and Supported Approach" *** (see Volume : "Glossary" for value definitions)	1 - Market 2 - Limit P - Pegged
44	Price	N	This field is mandatory except for market orders. When modifying a Limit Order this field must contain either the original Price provided on the Order Message or the required Price for the modification. If no value is supplied the field will be populated with zero.	
126	ExpireTime	N	Conditionally required if TimeInForce = GTD /GTT. When modifying an order this field must contain either the original ExpireTime provided on the Order Message or the required ExpireTime for the modification. If no value is supplied the modify will be rejected.	
component block <DisplayInstruction>		N		
1091	PreTradeAnonymity	N	Allows trader to explicitly request anonymity or disclosure in pre-trade market data feeds. Anonymity is relevant in markets where counterparties are regularly disclosed in order depth feeds. Disclosure is relevant when counterparties are not normally visible.	
775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar).	0 - Regular booking (Cash) 1 - CFD (Contract for difference)
581	AccountType	N	Type of account associated with an order. NOTE: if tag is not present, a default to the standing account held in LSE static data will be used.	1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader.
528	OrderCapacity	Y	Designates the capacity of the firm placing the order. This field is mandatory for the following messages. New Order Single, Trade Capture Report (except where a trade is being denied) and Order Cancel Replace Request. This field is conditionally mandatory for Mass Quotes with Quote Type of Tradeable.	A - Agency P - Principal R - Riskless Principal
529	OrderRestrictions	N	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.	F - Cross. (Combine with Order Capacity to describe AgencyCross , Principal Cross)

110	MinQty	N	Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)	
component block <PegInstructions>		N		
59	TimeInForce	Y	Specifies how long the order remains in effect. The following messages must have this field present. New Order Single, Order Cancel Replace Request	0 - Day (or session) 1 - Good Till Cancel (GTC) 2 - At the Opening (OPG) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 6 - Good Till Date (GTD) 7 - At the Close 8 = Good For Auction (GFA) 9 = Good For Intra-Day Auction (GFX)
StandardTrailer		Y		
component block <MatchingInstructions>		N		

Parties component used in OrderCancelReplaceRequest message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0.	

				Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

Instrument component used in OrderCancelReplaceRequest message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	

107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

OrderQtyData component used in OrderCancelReplaceRequest message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
38	OrderQty	N	Order Quantity, This field is mandatory for the following messages. New Order Single. Order Quantity must be set to zero (0) for a cancellation request. When modifying an Order this field must contain either the original Qty provided on the Order Message or the required Qty for the modification. If no value is supplied the field will be populated with zero.	

DisplayInstruction component used in OrderCancelReplaceRequest message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
1138	DisplayQty	N		
1083	DisplayWhen	N		2 - Exhaust (when DisplayQty = 0)
1084	DisplayMethod	N		4 - HIdden Order

PegInstructions component used in OrderCancelReplaceRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
211	PegOffsetValue	N	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType	
835	PegMoveType	N	Describes whether peg is static/fixed or floats	0 - Floating (default)
836	PegOffsetType	N	Type of Peg Offset (e.g. price offset, tick offset etc)	2 - Ticks
837	PegLimitType	N	Specifies nature of resulting pegged price (e.g. or better limit, strict limit etc)	0 - Or better (default) - price improvement allowed.
1094	PegPriceType	N	Defines the type of peg.	2 - Mid-price peg (midprice of inside quote) 4 - Market peg 5 - Primary peg (primary market - buy at bid or sell at offer)

MatchingInstructions component used in OrderCancelReplaceRequest message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1624	NoMatchInst		Y	Number of Instructions. Required if MatchingInstructions block used.	
→	1625	MatchInst	N	Matching Instruction for the order. (1st position). 1 = Match 2 = Do Not Match.	1 - Match

				Required if NoMatchInst >0.	
2 - Do Not Match					
→	1626	MatchAttribTagID	N	Existing FIX field to be applied as a MatchingCriteria to the Instruction, bilaterally agreed between parties. (3rd position). Required if NoMatchInst >0.	
→	1627	MatchAttribFieldValue	N	Enumeration value of the MatchAttribField to be applied as a MatchingCriteria to the Instruction. (4th position). Required if NoMatchInst >0.	

MarketDataIncrementalRefresh message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = X	
262	MDReqID	N	Conditionally required if this message is in response to a Market Data Request.	
component block <MDIncGrp>		Y	Number of entries following.	
StandardTrailer		Y		

MDIncGrp component used in MarketDataIncrementalRefresh message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
268	NoMDEntries		N	Number of entries following.	
→	279	MDUpdateAction	Y	Must be first field in this repeating group.	5 - Overlay
→	58	Text	N	Text to describe the Market Data Entry. Part of repeating group.	
→	component block <Parties>		N		
→	354	EncodedTextLen	N	Byte length of encoded (non-ASCII characters) EncodedText (355) field.	

→	355	EncodedText	N	Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be specified in the Text field.	

Parties component used in MarketDataIncrementalRefresh message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

QuoteCancel message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = Z	
117	QuoteID	Y	Conditionally required when QuoteCancelType = 5 (cancel quote specified in QuoteID). Maps to: - QuoteID(117) of a single Quote - QuoteEntryID(299) of a Mass Quote	
298	QuoteCancelType	Y	Identifies the type of Quote Cancel request.	6 - Cancel retransmission and unsubscribe to the specified applications.
537	QuoteType	N	Identifies the type of quote. An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade. A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market. A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with restrictions are sent to the quote issuer who can choose to accept or decline the order. A counter quote is used in the negotiation model. See Volume 7 – Product: Fixed Income for example usage.	0 - Indicative 1 - Tradeable

component block <Parties>	Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
component block <QuotCxlEntriesGrp>	Y	The number of securities (instruments) whose quotes are to be canceled Not required when cancelling all quotes.	
StandardTrailer	Y		

Parties component used in QuoteCancel message

Tag	***FieldName***		***FIX Req'd***	***Comments***	***Enums/Values***
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

QuotCxlEntriesGrp component used in QuoteCancel message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
295	NoQuoteEntries	Y	The number of securities (instruments) whose quotes are to be canceled Not required when cancelling all quotes.	
component block <Instrument>		Y		

Instrument component used in QuoteCancel message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

MassQuoteAcknowledgement message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = b (lowercase)	
117	QuoteID	N	Required when acknowledgment is in response to a Mass Quote, mass Quote Cancel or mass Quote Status Request message. Maps to: - QuoteID(117) of a Mass Quote - QuoteMsgID(1166) of Quote Cancel - QuoteStatusReqID(649) of Quote Status Request	
297	QuoteStatus	Y	Status of the mass quote acknowledgement.	0 - Accepted 5 - Rejected 17 - Cancelled
300	QuoteRejectReason	N	Reason Quote was rejected.	99 - Other
537	QuoteType	N	Type of Quote	0 - Indicative 1 - Tradeable
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
58	Text	N		
component block <QuotSetAckGrp>		N	The number of sets of quotes in the message	

StandardTrailer	Y		

Parties component used in MassQuoteAcknowledgement message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

QuotSetAckGrp component used in MassQuoteAcknowledgement message

Tag	FieldName	FIX	Comments	Enums/Values

			Req'd		
→	296	NoQuoteSets	Y	The number of sets of quotes in the message.	
→	302	QuoteSetID	N	First field in repeating group. Required if NoQuoteSets > 0	
→	component block <UnderlyingInstrument>		N	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages" Required if NoQuoteSets > 0	
→	304	TotNoQuoteEntries	N	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set. Required if NoQuoteEntries > 0	
→	component block <QuotEntryAckGrp>		N		

UnderlyingInstrument component used in MassQuoteAcknowledgement message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
309	UnderlyingSecurityID	Y		
305	UnderlyingSecurityIDSource	Y		

QuotEntryAckGrp component used in MassQuoteAcknowledgement message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
295	NoQuoteEntries		N	The number of quotes for this Symbol (QuoteSet) that follow in this message.	
→	299	QuoteEntryID	N	Uniquely identifies the quote across the complete set of all quotes for a given quote provider. First field in repeating group. Required if NoQuoteEntries > 0.	
→	132	BidPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.	
→	133	OfferPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.	
→	134	BidSize	N		
→	135	OfferSize	N		
→	15	Currency	N	Can be used to specify the currency of the quoted price.	
→	632	BidYield	N		
→	634	OfferYield	N		

MassQuote message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = i (lowercase)	
117	QuoteID	Y		
537	QuoteType	Y	Type of Quote Default is Indicative if not specified	0 - Indicative 1 - Tradeable
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
581	AccountType	N	Type of account associated with the order (Origin) . Mandatory when Quote Type is Executable/Tradeable for a Mass Quote message. NOTE: if tag is not present, a default to the standing account held in LSE static data will be used.	1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader.
component block <QuotSetGrp>		Y	The number of sets of quotes in the message	
StandardTrailer		Y		

Parties component used in MassQuote message

Tag	FieldName	FIX Req'd	Comments	Enums/Values

453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

QuotSetGrp component used in MassQuote message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
296	NoQuoteSets		Y	The number of sets of quotes in the message	
→	302	QuoteSetID	Y	Sequential number for the Quote Set. For a given QuoteID – assumed to start at 1. Must be the first field in the repeating group.	
→	component block <UnderlyingInstrument>		Y	Insert here the set of "UnderlyingInstrument" (underlying symbology) fields defined in "Common Components of Application Messages"	

→	304	TotNoQuoteEntries	Y	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries in each message that has repeating quotes that are part of the same quote set.	
→	component block <QuotEntryGrp>		Y		

UnderlyingInstrument component used in MassQuote message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
309	UnderlyingSecurityID	Y		
305	UnderlyingSecurityIDSource	Y		

QuotEntryGrp component used in MassQuote message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
295	NoQuoteEntries		Y	The number of quotes for this Symbol (instrument) (QuoteSet) that follow in this message. ** Nested Repeating Group follows **	
→	299	QuoteEntryID	Y	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.	
→	775	BookingType	N	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar).	0 - Regular booking (Cash) 1 - CFD (Contract for difference)
→	528	OrderCapacity	N	Designates the capacity of the firm placing the order.	A - Agency P - Principal

				Conditionally mandatory for Mass Quotes with Quote Type of Executable/Tradeable. EG Required for executable quotes.	R - Riskless Principal
→	529	OrderRestrictions	N	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space.	F - Cross. (Combine with Order Capacity to describe AgencyCross , Principal Cross)
→	132	BidPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.	
→	133	OfferPx	N	If F/X quote, should be the "all-in" rate (spot rate adjusted for forward points). Note that either BidPx, OfferPx or both must be specified.	
→	134	BidSize	N		
→	135	OfferSize	N		
→	15	Currency	N	Can be used to specify the currency of the quoted price.	

BusinessMessageReject message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = j (lowercase)	
45	RefSeqNum	N	MsgSeqNum of rejected message	
372	RefMsgType	Y	The MsgType of the FIX message being referenced.	
380	BusinessRejectReason	Y	Code to identify reason for a Business Message Reject message.	0 - Other 1 - Unknown ID 2 - Unknown Security 3 - Unknown Message Type 4 - Application not available 5 - Conditionally required field missing 6 - Not Authorized 7 - DeliverTo firm not available at this time 18 - Invalid price increment
58	Text	N	Where possible, message to explain reason for rejection	
StandardTrailer		Y		

RegistrationInstructions message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = o (lowercase O)	
513	RegistID	Y		
514	RegistTransType	Y		1 - Replace
508	RegistRefID	Y	Required for Cancel and Replace RegistTransType messages	
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or intermediary to which Registration relates	
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
1	Account	Y		
StandardTrailer		Y		

Parties component used in RegistrationInstructions message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
453	NoPartyIDs	N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	

→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

RegistrationInstructionsResponse message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
StandardHeader		Y	MsgType = p (lowercase P)	
513	RegistID	Y	Unique identifier of the original Registration Instructions details	
514	RegistTransType	Y	Identifies original Registration Instructions transaction type	1 - Replace
508	RegistRefID	Y	Required for Cancel and Replace RegistTransType messages	
11	ClOrdID	N	Unique identifier of the order as assigned by institution or intermediary.	
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
506	RegistStatus	Y		A - Accepted R - Rejected
507	RegistRejReasonCode	N		99 - Other
496	RegistRejReasonText	N		
StandardTrailer		Y		

Parties component used in RegistrationInstructionsResponse message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

OrderMassCancelRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = q (lowercase Q)	
11	ClOrdID	Y	Unique ID of Order Mass Cancel Request as assigned by the institution.	
530	MassCancelRequestType	Y	Specifies the type of cancellation requested	9 - Cancel all orders for a segment 7 - Cancel all orders
component block <Parties>		Y	Insert here the set of "Parties" (firm identification) fields defined in "common components of application messages"	
1300	MarketSegmentID	Y	Required for MassCancelRequestType = 9 (Cancel orders for a market segment)	
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")	
StandardTrailer		Y		

Parties component used in OrderMassCancelRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
453	NoPartyIDs	N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	

→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

OrderMassCancelReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = r (lowercase R)	
11	ClOrdID	N	ClOrdID provided on the Order Mass Cancel Request. Unavailable in case of an unsolicited report, such as after a trading halt or a corporate action requiring the deletion of outstanding orders.	
1369	MassActionReportID	Y	Unique Identifier for the Order Mass Cancel Report assigned by the recipient of the Order Mass Cancel Request	
530	MassCancelRequestType	Y	Order Mass Cancel Request Type accepted by the system	9 - Cancel all orders for a segment 7 - Cancel all orders
531	MassCancelResponse	Y	Indicates the action taken by the counterparty order handling system as a result of the Cancel Request 0 - Indicates Order Mass Cancel Request was rejected.	0 - Cancel Request Rejected - See MassCancelRejectReason (532) 9 - Cancel orders for a market segment
532	MassCancelRejectReason	N	Indicates why Order Mass Cancel Request was rejected Required if MassCancelResponse = 0	99 - Other
58	Text	N		
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "common components of application messages"	
component block <Instrument>		N		
StandardTrailer		Y		

Parties component used in OrderMassCancelReport message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSourc e	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

Instrument component used in OrderMassCancelReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)

48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

TradeCaptureReportRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AD	
568	TradeRequestID	Y	Identifier for the trade request	
569	TradeRequestType	Y		0 - All Trades
263	SubscriptionRequestType	Y	Used to subscribe / unsubscribe for trade capture reports . If the field is absent, the value 0 will be the default (snapshot only - no subscription)	0 - Snapshot
828	TrdType	N	To request all trades of a specific trade type. NOTE: if tag not present, both manual and At trades will be returned.	0 - Regular (Automatic) 54 - OTC (Manual)
component block <Parties>		N	Used to specify the parties for the trades to be returned (clearing firm, execution broker, trader id, etc.) ExecutingBroker ClearingFirm ContraBroker ContraClearingFirm SettlementLocation - depository, CSD, or other settlement party ExecutingTrader InitiatingTrader	

			OrderOriginator	
component block <Instrument>		Y		
component block <TrdCapDtGrp>		Y	Number of date ranges provided (must be 1 or 2 if specified)	
58	Text	N	Free format text string (Note: this field does not have a specified maximum length)	
1041	FirmTradeID	N	The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be assigned either before or after submission to the exchange or central counterpary	
StandardTrailer		Y		

Parties component used in TradeCaptureReportRequest message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client

				Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

Instrument component used in TradeCaptureReportRequest message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

TrdCapDtGrp component used in TradeCaptureReportRequest message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*

580	NoDates		N	Number of Date fields provided in date range	
→	75	TradeDate	N	Used when reporting other than current day trades. Mandatory when requesting an Own Trades Download.	

TradeCaptureReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AE	
571	TradeReportID	N	TradeReportID is used to identify the AE message.	
1003	TradeID	N	TradeID is used to identify a trade. Must be specified when entering a Trade Report where Trade Report Type is Accepted or Declined/Denied. Must be specified when cancelling a trade report or prereleasing a trade report.	
487	TradeReportTransType	N	Identifies Trade Report message transaction type. Only use the value 3 to denote a Prerelease of a previously submitted and delayed Trade Report.	3 - Release
856	TradeReportType	N	Mandatory for a Trade Capture Report EXCEPT when Trade Report Type is Declined/Denied.	0 - Submit (Request) 1 - Alleged (Unmatched) 2 - Accept (Matched or Confirmed) 3 - Decline (Denied) 6 - Trade Report Cancel (Cancelled) 8 - Defaulted (Blank/Rejected) 14 - Alleged Trade Report Cancel
828	TrdType	N	Must not be sent when Trade Report Type is Declined/Denied.	30 - Special price (SP)
829	TrdSubType	N	Must not be sent when Trade Report Type is Declined/Denied.	17 - LC (Late Trade Correction) 20 - NM (Not To Mark) 24 - PC (Previous Day Contra) 1000 - O (Ordinary Trade) 1001 - UT (Uncrossing Trade)

				1002 - AT (Automatic Trade) 1003 - CT (Contra Trade) 1004 - IF (Inter Fund Transfer) 1005 - NK (Negotiated Trade Delayed Publication Requested) 1006 - NT (Negotiated Trade Immediate Publication) 1007 - OC (OTC Late Correction) 1008 - OK (Ordinary Trade Delayed Publication Requested) 1009 - OT (Ordinary Trade Immediate Publication) 1010 - SC (SI Late Correction) 1011 - SI (SI Trade Immediate Publication) 1012 - SK (SI Trade Delayed Publication Requested) 1013 - TK (OTC Trade Delayed Publication Requested) 2000 - AS (Asset Swap) 2001 - BT (JSE Block Trade) 2002 - CF (Corporate Finance Trade) 2003 - LT (Late Trade, After Hours) 2004 - NX (Namibia Trade) 2005 - OD (Option Delta) 2006 - OP (Off Order Book Principal) 2007 - OX (Option Exercised) 2008 - TX (Trade Option Exercised) 2009 - PF (Portfolio Trade) 2010 - SS (Settlement Specified Trade) 2011 - WX (Warrant Exercised) 2012 - BU (Book Build) 2013 - GU (Give Up) 3000 - Non Standard Settlement 3001 - Repo 3002 - Other 3003 - Odd lot 3004 - Outside opening hours 3005 - Exchange granted trade 3006 - Exchange granted trade delayed publication 3007 - Non standard settlement delayed publication 3008 - Repo delayed publication 3009 - Other delayed publication

				3010 - Odd lot delayed publication 3011 - Outside opening hours delayed publication 3012 - Derivatives trade 3013 - VWAP Trade
1123	TradeHandlingInstr	N		0 - Trade Confirmation (Single Sided) 3 - One-Party Report for Pass Through (Dual Sided)
32	LastQty	N	Trade Quantity. Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined/Denied in which case LastQty must be set to 0.	
31	LastPx	N	Trade Price. Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined/Denied in which case LastQty must be set to 0.	
component block <TrdCapRptSideGrp>		Y	Number of sides	
64	SettlDate	N	Takes precedence over SettlType value and conditionally required/omitted for specific SettlType values. Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined/Denied SettlDate must not be sent.	
component block <Instrument>		Y		
component block <RootParties>		Y	Insert here the set of "Root Parties" fields defined in "common components of application messages" Used for acting parties that applies to the whole message, not individual legs, sides, etc..	
60	TransactTime	N	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT") Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined/Denied TransactTime must not be sent.	
15	Currency	N	Currency of the Trades being relayed via an Own Trades download retransmission.	
912	LastRptRequested	N	Indicates if this is the last report in the response to a Trade Capture Report Request	N - Not last message Y - Last message

573	MatchStatus	N		0 - Compared, matched or affirmed 1 - Uncompared, unmatched, or unaffirmed 2 - Advisory or alert
component block <FinancingDetails>		N		
568	TradeRequestID	N	Trade Capture Report Request ID	
916	StartDate	N		
917	EndDate	N		
236	Yield	N		
StandardTrailer		Y		

TrdCapRptSideGrp component used in TradeCaptureReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
552	NoSides	Y	Number of sides	2 - Both Sides
→	54 Side	Y		1 - Buy 2 - Sell
→	component block <Parties>	N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages" Range of values on report:	
→	1 Account	N	Account mnemonic as agreed between buy and sell sides, e.g. broker and institution or investor/intermediary and fund manager.	

→	581	AccountType	N	Specifies type of account , Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined. NOTE: if tag is not present, a default to the standing account held in LSE static data will be used.	1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader.
→	58	Text	N	May be used by the executing market to record any execution Details that are particular to that market	
→	1444	SideLiquidityInd	N		1 - Added Liquidity 2 - Removed Liquidity 4 - Auction or Uncrossing
→	component block <TradeReportOrderDetail>		N		

Parties component used in TradeCaptureReport message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is

					being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

TradeReportOrderDetail component used in TradeCaptureReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
11	ClOrdID	N		
526	SecondaryClOrdID	N	Participant Order Reference.	
component block <MatchingInstructions>		N		
528	OrderCapacity	N	Required except where a trade is being declined	A - Agency P - Principal R - Riskless Principal
529	OrderRestrictions	N		F - Cross. (Combine with Order Capacity to describe AgencyCross , Principal Cross)
775	BookingType	N		0 - Regular booking (Cash) 1 - CFD (Contract for difference)

MatchingInstructions component used in TradeCaptureReport message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1624	NoMatchInst		Y	Number of Instructions. Required if MatchingInstructions block used.	
→	1625	MatchInst	N	Matching Instruction for the order. (1st position). 1 = Match 2 = Do Not Match. Required if NoMatchInst >0.	1 - Match
2 - Do Not Match					
→	1626	MatchAttribTagID	N	Existing FIX field to be applied as a MatchingCriteria to the Instruction, bilaterally agreed between parties. (3rd position). Required if NoMatchInst >0.	
→	1627	MatchAttribFieldValue	N	Enumeration value of the MatchAttribField to be applied as a MatchingCriteria to the Instruction. (4th position). Required if NoMatchInst >0.	

Instrument component used in TradeCaptureReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values

22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

RootParties component used in TradeCaptureReport message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
1116	NoRootPartyIDs		N	Repeating group below should contain unique combinations of RootPartyID, RootPartyIDSource, and RootPartyRole	
→	1117	RootPartyID	Y	Used to identify source of RootPartyID. Required if RootPartyIDSource is specified. Required if NoRootPartyIDs > 0.	
→	1118	RootPartyIDSource	N	Used to identify class source of RootPartyID value (e.g. BIC). Required if RootPartyID is specified. Required if NoRootPartyIDs > 0.	D - Proprietory / Custom LSE code
→	1119	RootPartyRole	N	Identifies the type of RootPartyID (e.g. Executing Broker). Required if NoRootPartyIDs > 0.	12 - Executing Trader (Trader ID is optional when RootParty block is required)) 76 - Desk ID (Trader Group is mandatory when RootParty block is required) Mandatory when

FinancingDetails component used in TradeCaptureReport message

Tag	*FieldName*	*FIX Req'd*	*Comments*	*Enums/Values*
918	AgreementCurrency	N	Currency of the underlying agreement. Mandatory when entering a Trade Report EXCEPT when Trade Report Type is Declined.	

OrderMassStatusRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AF	
584	MassStatusReqID	Y	Unique ID of mass status request as assigned by the institution.	
585	MassStatusReqType	Y	Specifies the scope of the mass status request	7 - Status for all orders
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
StandardTrailer		Y		

Parties component used in OrderMassStatusRequest message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSourc	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0.	D - Proprietary / Custom code

		e		Required EXCEPT when Trade Report Type is Declined/Denied.	
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

QuoteStatusReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AI	
117	QuoteID	N	Maps to: - QuoteID(117) of a single Quote - QuoteEntryID(299) of a Mass Quote.	
537	QuoteType	N	Quote Type If not specified, the default is an indicative quote	0 - Indicative 1 - Tradeable
15	Currency	N	Can be used to specify the currency of the quoted prices. May differ from the 'normal' trading currency of the instrument being quoted	
297	QuoteStatus	N	Quote Status	0 - Accepted 5 - Rejected 17 - Cancelled
300	QuoteRejectReason	N	Reason Quote was rejected	99 - Other
58	Text	N		
component block <Parties>		N	Insert here the set of "Parties" (firm identification) fields defined in "Common Components of Application Messages"	
component block <Instrument>		N		
component block		N		

<OrderQtyData>			
StandardTrailer	Y		

Parties component used in QuoteStatusReport message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSourc e	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

Instrument component used in QuoteStatusReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

OrderQtyData component used in QuoteStatusReport message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
38	OrderQty	N	Order Quantity, This field is mandatory for the following messages. New Order Single. Order Quantity must be set to zero (0) for a cancellation request. When modifying an Order this field must contain either the original Qty provided on the Order Message or the required Qty for the modification. If no value is supplied the field will be populated with zero.	

TradeCaptureReportRequestAck message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AQ	
568	TradeRequestID	Y	Identifier for the trade request	
569	TradeRequestType	Y		0 - All Trades
58	Text	N	May be used by the executing market to record any execution Details that are particular to that market	
750	TradeRequestStatus	Y	Status of Trade Request	0 - Accepted 1 - Completed 2 - Rejected
749	TradeRequestResult	Y	Result of Trade Request	0 - Successful (default) 99 - Other
component block <Instrument>		N		
StandardTrailer		Y		

Instrument component used in TradeCaptureReportRequestAck message

Tag	FieldName	FIX	Comments	Enums/Values

		Req'd		
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

TradeCaptureReportAck message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = AR	
571	TradeReportID	N	Unique identifier for the Trade Capture Report	
1003	TradeID	N		
487	TradeReportTransType	N	Identifies Trade Report message transaction type.	3 - Release
856	TradeReportType	N	Indicates action to take on trade	0 - Submit (Request) 1 - Alleged (Unmatched) 2 - Accept (Matched or Confirmed) 3 - Decline (Denied) 6 - Trade Report Cancel (Cancelled) 8 - Defaulted (Blank/Rejected) 14 - Alleged Trade Report Cancel
828	TrdType	N		30 - Special price (SP) 0 - Regular (Automatic) 54 - OTC (Manual)
829	TrdSubType	N		17 - LC (Late Trade Correction) 20 - NM (Not To Mark) 24 - PC (Previous Day Contra) 1000 - O (Ordinary Trade) 1001 - UT (Uncrossing Trade) 1002 - AT (Automatic Trade) 1003 - CT (Contra Trade) 1004 - IF (Inter Fund Transfer) 1005 - NK (Negotiated Trade Delayed

				Publication Requested) 1006 - NT (Negotiated Trade Immediate Publication) 1007 - OC (OTC Late Correction) 1008 - OK (Ordinary Trade Delayed Publication Requested) 1009 - OT (Ordinary Trade Immediate Publication) 1010 - SC (SI Late Correction) 1011 - SI (SI Trade Immediate Publication) 1012 - SK (SI Trade Delayed Publication Requested) 1013 - TK (OTC Trade Delayed Publication Requested) 2000 - AS (Asset Swap) 2001 - BT (JSE Block Trade) 2002 - CF (Corporate Finance Trade) 2003 - LT (Late Trade, After Hours) 2004 - NX (Namibia Trade) 2005 - OD (Option Delta) 2006 - OP (Off Order Book Principal) 2007 - OX (Option Exercised) 2008 - TX (Trade Option Exercised) 2009 - PF (Portfolio Trade) 2010 - SS (Settlement Specified Trade) 2011 - WX (Warrant Exercised) 2012 - BU (Book Build) 2013 - GU (Give Up) 3000 - Non Standard Settlement 3001 - Repo 3002 - Other 3003 - Odd lot 3004 - Outside opening hours 3005 - Exchange granted trade 3006 - Exchange granted trade delayed publication 3007 - Non standard settlement delayed publication 3008 - Repo delayed publication 3009 - Other delayed publication 3010 - Odd lot delayed publication 3011 - Outside opening hours delayed publication 3012 - Derivatives trade

				3013 - VWAP Trade
751	TradeReportRejectReason	N	Reason for Rejection of Trade Report	99 - Other
58	Text	N	May be used by the executing market to record any execution Details that are particular to that market	
component block <TrdCapRptAckSideGrp>		N		
component block <Instrument>		N		
component block <RootParties>		N	Insert here the set of "Root Parties" (firm identification) fields defined in "common components of application messages" Range of values on report:	
573	MatchStatus	N		0 - Compared, matched or affirmed 1 - Uncompared, unmatched, or unaffirmed 2 - Advisory or alert
StandardTrailer		Y		

TrdCapRptAckSideGrp component used in TradeCaptureReportAck message

Tag	*FieldName*		*FIX Req'd*	*Comments*	*Enums/Values*
552	NoSides		Y		1 - One Side 2 - Both Sides
→	54	Side	Y		1 - Buy 2 - Sell

Instrument component used in TradeCaptureReportAck message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
22	SecurityIDSource	Y	Required if SecurityID is specified.	8 - Exchange defined symbol (the LSE 4 way key)
48	SecurityID	N	Security identifier value of SecurityIDSource (22) type (e.g. CUSIP, SEDOL, ISIN, etc). Requires SecurityIDSource. This field is mandatory for the following messages. New Order Single (except for market orders), Order Cancel Replace (except for market orders). A TradeCaptureReportRequest message (Own Trades Download request) must contain the segment only in field 48.	
207	SecurityExchange	N	Market used to help identify a security. Valid values: See "Appendix 6-C"	
107	SecurityDesc	N	Can be used to provide an optional textual description for a financial instrument.	

RootParties component used in TradeCaptureReportAck message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1116	NoRootPartyIDs		N	Repeating group below should contain unique combinations of RootPartyID, RootPartyIDSource, and RootPartyRole	
→	1117	RootPartyID	Y	Used to identify source of RootPartyID. Required if RootPartyIDSource is specified. Required if NoRootPartyIDs > 0.	
→	1118	RootPartyIDS ource	N	Used to identify class source of RootPartyID value (e.g. BIC). Required if RootPartyID is specified. Required if NoRootPartyIDs > 0.	D - Proprietory / Custom LSE code
→	1119	RootPartyRol	N	Identifies the type of RootPartyID (e.g. Executing Broker). Required if NoRootPartyIDs > 0.	12 - Executing Trader (Trader ID is optional when RootParty block is

		e			required)) 76 - Desk ID (Trader Group is mandatory when RootParty block is required) Mandatory when

ApplicationMessageRequest message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = BW	
1346	ApplReqID	Y	Unique identifier for request	
1347	ApplReqType	Y	Type of Application Message Request being made	0 - Retransmission of application messages for the specified Applications 5 - Cancel Retransmission
component block <ApplIDRequestGrp>		N		
component block <Parties>		Y		
StandardTrailer		Y		

ApplIDRequestGrp component used in ApplicationMessageRequest message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1351	NoApplIDs		Y	Specifies number of application id occurrences	
→	1355	RefApplID	Y		

→	1433	RefApplReqID	N	The linking identifier that refers to the ApplReqID being cancelled	
→	1182	ApplBegSeqNum	N	Message sequence number of first message in range to be resent	
→	1183	ApplEndSeqNum	N	Message sequence number of last message in range to be resent. If request is for a single message ApplBeginSeqNo = ApplEndSeqNo. If request is for all messages subsequent to a particular message, ApplEndSeqNo = "0" (representing infinity).	

Parties component used in ApplicationMessageRequest message

Tag	***FieldName***		***FIX Req'd***	***Comments***	***Enums/Values***
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

ApplicationMessageRequestAck message

Tag	FieldName	FIX Req'd	Comments	Enums/Values
StandardHeader		Y	MsgType = BX	
1353	ApplResponseID	Y	Identifier for the Application Message Request Ack	
1346	ApplReqID	N	Identifier of the request associated with this ACK message	
1347	ApplReqType	N		0 - Retransmission of application messages for the specified Applications 5 - Cancel Retransmission
1348	ApplResponseType	N		0 - Request successfully processed 1 - Application does not exist 2 - Messages not available
354	EncodedTextLen	N		
component block <Parties>		N		
58	Text	N	Free format text string (Note: this field does not have a specified maximum length)	
component block <ApplIDRequestAckGrp>		N		
StandardTrailer		Y		

Parties component used in ApplicationMessageRequestAck message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
453	NoPartyIDs		N	Repeating group below should contain unique combinations of PartyID, PartyIDSource, and PartyRole. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	448	PartyID	N	Used to identify source of PartyID. Required if PartyIDSource is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	
→	447	PartyIDSource	N	Used to identify class source of PartyID value (e.g. BIC). Required if PartyID is specified. Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	D - Proprietary / Custom code
→	452	PartyRole	N	Identifies the type of PartyID (e.g. Executing Broker). Required if NoPartyIDs > 0. Required EXCEPT when Trade Report Type is Declined/Denied.	1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group) 12 - Executing Trader (Trader ID)

ApplIDRequestAckGrp component used in ApplicationMessageRequestAck message

Tag	FieldName		FIX Req'd	Comments	Enums/Values
1351	NoApplIDs		N	Number of applications	
→	1355	RefApplID	N		

→	1182	ApplBegSeqNum	N		
→	1183	ApplEndSeqNum	N		
→	1357	RefApplLastSeqNum	N		
→	1354	ApplResponseError	N		0 - Application does not exist 1 - Messages requested are not available 2 - User not authorized for application
→	1433	RefApplReqID	N	The linking identifier that refers to the ApplReqID being cancelled. Conditionally required for ApplReType=5 or 6	

Field Dictionary

Tag	FieldName	Data Type	Description
1	Account	String	Account mnemonic as agreed between parties e.g. the Client Reference. Is mandatory for OrderCancelReplace when Order Capacity is Agency. Is mandatory for NewOrderSingle when Order Capacity is Agency.
7	BeginSeqNo	SeqNum	Message sequence number of first message in range to be resent
8	BeginString	String	Identifies beginning of new message and protocol version. ALWAYS FIRST FIELD IN MESSAGE. (Always unencrypted) Valid values: FIXT.1.1
9	BodyLength	Length	Message length, in bytes, forward to the CheckSum field. ALWAYS SECOND FIELD IN MESSAGE.

			(Always unencrypted)
10	CheckSum	String	Three byte, simple checksum (see 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)
11	ClOrdID	String	Unique identifier for Order as assigned by the participant. This field is limited to 10 bytes for the LSE implementation.
14	CumQty	Qty	Total quantity (e.g. number of shares) filled. (Prior to FIX 4.2 this field was of type int)
15	Currency	String	Identifies currency used for price. Absence of this field is interpreted as the default for the security. It is recommended that systems provide the currency value whenever possible. See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values.
16	EndSeqNo	SeqNum	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).
17	ExecID	String	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN) (will be 0 (zero) for ExecType (50) =I (Order Status)).
22	SecurityIDSource	String	Identifies class or source of the SecurityID (48) value. Required if SecurityID is specified. Valid Values 8 - Exchange defined symbol (the LSE 4 way key)

31	LastPx	Price	Price of this (last) fill.
32	LastQty	Qty	Quantity (e.g. shares) bought/sold on this (last) fill.
34	MsgSeqNum	SeqNum	Integer message sequence number.
35	MsgType	String	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. *** Note the use of lower case letters *** Valid Values 0 - Heartbeat 1 - Test Request 2 - Resend Request 3 - Reject 4 - Sequence Reset 5 - Logout 8 - Execution Report 9 - Order Cancel Reject A - Logon AE - Trade Capture Report AF - Order Mass Status Request AI - Quote Status Report AQ - Trade Capture Report Request Ack AR - Trade Capture Report Ack b - Mass Quote Acknowledgement

			D - New Order - Single F - Order Cancel Request G - Order Cancel/Replace Request (a.k.a. Order Modification Request) i - Mass Quote j - Business Message Reject o - Registration Instructions p - Registration Instructions Response q - Order Mass Cancel Request r - Order Mass Cancel Report X - Market Data - Incremental Refresh Z - Quote Cancel BW - ApplicationMessageRequest BX - ApplicationMessageRequestAck AD - Trade Capture Report Request
36	NewSeqNo	SeqNum	New sequence number
37	OrderID	String	Unique identifier for Order as assigned by the LSE. This is the LSE Public Order code.
38	OrderQty	Qty	Quantity ordered. This represents the number of shares for equities or par, face or nominal value for FI instruments.
39	OrdStatus	String	Identifies current status of order. *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *** (see Volume : "Glossary" for value definitions) Valid Values 0 - New 1 - Partially filled 2 - Filled

			4 - Cancelled 8 - Rejected 9 - Suspended C - Expired
40	OrdType	String	Must contain a valid LSE order type. Valid Values 1 - Market 2 - Limit P - Pegged
41	OrigClOrdID	String	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. This field is limited to 10 bytes for the LSE implementation.
43	PossDupFlag	Boolean	Indicates possible retransmission of message with this sequence number Valid Values N - Original transmission Y - Possible duplicate
44	Price	Price	Price per unit of quantity (e.g. per share).
45	RefSeqNum	SeqNum	Reference message sequence number
48	SecurityID	String	Must contain a valid LSE 4 way key (except for the OrderMassCancelRequest and OrderMassCancelRequestReport, where this field will only hold Segment).

49	SenderCompID	String	Assigned value used to identify firm sending message.
52	SendingTime	UTCTimestamp	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")
54	Side	String	Side of order. Valid Values 1 - Buy 2 - Sell
56	TargetCompID	String	Assigned value used to identify receiving firm.
58	Text	String	Free format text string. When used to enter a trade report this is used to enter the reason text. When used to reject a trade report this is used to enter a reason text. (Note: this field does not have a specified maximum length)
59	TimeInForce	String	Specifies how long the order remains in effect. Valid Values 0 - Day (or session) 1 - Good Till Cancel (GTC) 2 - At the Opening (OPG) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 6 - Good Till Date (GTD) 7 - At the Close 8 = Good For Auction (GFA)

			9 = Good For Intra-Day Auction (GFX)
60	TransactTime	UTCTimestamp	Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT")).
64	SettlDate	LocalMktDate	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.
75	TradeDate	LocalMktDate	Indicates date of trade referenced in this message in YYYYMMDD format. Absence of this field indicates current day (expressed in local time at place of trade).
89	Signature	String	Electronic signature
93	SignatureLength	Length	Number of bytes in signature field
97	PossResend	Boolean	Indicates that message may contain information that has been sent under another sequence number. Valid Values N - Original Transmission Y - Possible Resend
98	EncryptMethod	String	The LSE only accepts 0 (no encryption) Valid Values 0 - None / Other
102	CxlRejReason	int	Code to identify reason for cancel rejection. Valid Values

			99 - Other
103	OrdRejReason	int	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. Valid Values 99 - Other
107	SecurityDesc	String	Can be used to provide an optional textual description for a financial instrument.
108	HeartBtInt	int	Heartbeat interval (seconds)
110	MinQty	Qty	Minimum quantity of an order to be executed. (Prior to FIX 4.2 this field was of type int)
112	TestReqID	String	Identifier included in Test Request message to be returned in resulting Heartbeat
115	OnBehalfOfCompID	String	Assigned value used to identify firm originating message if the message was delivered by a third party i.e. the third party firm identifier would be delivered in the SenderCompID field and the firm originating the message in this field.
117	QuoteID	String	Unique identifier for quote. This field is limited to 10 bytes for the LSE implementation.
122	OrigSendingTime	UTCTimestamp	Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT") when transmitting orders as the result of a resend request.

123	GapFillFlag	Boolean	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Valid Values N - Sequence Reset, Ignore Msg Seq Num (N/A For FIXML - Not Used) Y - Gap Fill Message, Msg Seq Num Field Valid
126	ExpireTime	UTCTimestamp	Time/Date of order expiration (always expressed in UTC (Universal Time Coordinated, also known as "GMT") The meaning of expiration is specific to the context where the field is used. For orders, this is the expiration time of a Good Til Date TimeInForce.
128	DeliverToCompID	String	Assigned value used to identify the firm targeted to receive the message if the message is delivered by a third party i.e. the third party firm identifier would be delivered in the TargetCompID (56) field and the ultimate receiver firm ID in this field.
132	BidPx	Price	Required for the bid side of a mass quote
133	OfferPx	Price	Required for the offer side of a mass quote
134	BidSize	Qty	Required for the bid side of a mass quote Quantity of bid
135	OfferSize	Qty	Required for the offer side of a mass quote Quantity of offer
150	ExecType	String	Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify

			the current order status (i.e. Partially Filled) *** SOME VALUES HAVE BEEN REPLACED - See "Replaced Features and Supported Approach" *** Valid Values 0 - New 4 - Cancelled 5 - Replaced 8 - Rejected 9 - Suspended C - Expired F - Trade (partial fill or fill) I - Order Status
151	LeavesQty	Qty	Quantity open for further execution. If the OrdStatus (39) is Cancelled, DoneForTheDay, Expired, Calculated, or Rejected (in which case the order is no longer active) then LeavesQty could be 0, otherwise LeavesQty = OrderQty (38) – CumQty (14).
207	SecurityExchange	String	Conditionally required for pegged orders to identify the price feed source i.e. must contain a MIC code valid for LSE pegged orders.
211	PegOffsetValue	float	Amount (signed) added to the peg for a pegged order in the context of the PegOffsetType (836)
236	Yield	Percentage	Yield percentage. (Note tag # was reserved in FIX 4.1, added in FIX 4.3)
262	MDReqID	String	Unique identifier for Market Data Request. This field is limited to 10 bytes for the LSE

			implementation.
263	SubscriptionRequest Type	String	Subscription Request Type Valid Values 0 - Snapshot
268	NoMDEntries	NumInGroup	Number of entries in Market Data message.
279	MDUpdateAction	String	Type of Market Data update action. Valid Values 5 - Overlay
295	NoQuoteEntries	NumInGroup	The number of quote entries for a QuoteSet. Always set to 2 for a LSE dual sided quote (35=i) and always set to 1 for a quote cancel (35=Z)
296	NoQuoteSets	NumInGroup	The number of sets of quotes in the message. Always set to 1 for LSE equity quotes.
297	QuoteStatus	int	Identifies the status of the quote acknowledgement. Valid Values 0 - Accepted 5 - Rejected 17 - Cancelled
298	QuoteCancelType	int	Identifies the type of quote cancel.

			Valid Values 6 - Cancel retransmission and unsubscribe to the specified applications.
299	QuoteEntryID	String	Unique identifier for a quote. The QuoteEntryID stays with the quote as a static identifier even if the quote is updated. This ID becomes the ClOrdID of the Quote Side when it is placed on the appropriate LSE book. This field is limited to 10 bytes for the LSE implementation.
300	QuoteRejectReason	int	Reason Quote was rejected: Valid Values 99 - Other
302	QuoteSetID	String	Unique id for the Quote Set. Always set to 1 for LSE equity quotes.
304	TotNoQuoteEntries	String	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set. Always set to 2 for the LSE implementation.
305	UnderlyingSecurityIDSource	String	Underlying security's SecurityIDSource. Valid values: see SecurityIDSource (22) field. The LSE will only accept value 8=Exchange Symbol.
309	UnderlyingSecurityID	String	Underlying security's SecurityID. See SecurityID (48) field for description. The LSE will only accept the 4 way key.
354	EncodedTextLen	Length	Byte length of encoded (non-ASCII characters) EncodedText (355) field.
355	EncodedText	String	Encoded (non-ASCII characters) representation of the Text (58) field in the encoded format specified via the MessageEncoding (347) field. If used, the ASCII (English) representation should also be

			specified in the Text field.
372	RefMsgType	String	The MsgType (35) of the FIX message being referenced.
373	SessionRejectReason	int	Code to identify reason for a session-level Reject message. Valid Values 0 - Invalid Tag Number 1 - Required Tag Missing 10 - SendingTime Accuracy Problem 11 - Invalid MsgType 12 - XML Validation Error 13 - Tag appears more than once 14 - Tag specified out of required order 15 - Repeating group fields out of order 16 - Incorrect NumInGroup count for repeating group 17 - Non "Data" value includes field delimiter (<SOH> character) 2 - Tag not defined for this message type 3 - Undefined tag 4 - Tag specified without a value 5 - Value is incorrect (out of range) for this tag 6 - Incorrect data format for value 7 - Decryption problem 8 - Signature problem 9 - CompID problem 99 - Other 18 - Invalid/Unsupported Application Version

380	BusinessRejectReason	int	Code to identify reason for a Business Message Reject message. Valid Values 0 - Other 1 - Unknown ID 2 - Unknown Security 3 - Unknown Message Type 4 - Application not available 5 - Conditionally required field missing 6 - Not Authorized 7 - DeliverTo firm not available at this time 18 - Invalid price increment
383	MaxMessageSize	Length	Maximum number of bytes supported for a single execution report (35=8)
384	NoMsgTypes	NumInGroup	Number of MsgTypes (35) in repeating group.
385	MsgDirection	String	Specifies the direction of the message. Valid Values R - Receive S - Send
434	CxlRejResponseTo	String	Identifies the type of request that a Cancel Reject is in response to. Valid Values 1 - Order cancel request

			2 - Order cancel/replace request
447	PartyIDSource	String	Identifies class or source of the PartyID (448) value. Required if PartyID is specified. Note: applicable values depend upon PartyRole (452) specified. See "Appendix 6-G – Use of <Parties> Component Block" Valid Values D - Proprietary / Custom code
448	PartyID	String	Holds the LSE Member ID (Buy or Sell), Trader Group, Trader ID, Client Reference. MemberIDBuy/Sell is mandatory when entering a Trade Report EXCEPT when Trade Repot Type is Declined. When entering a Trade Report either the client reference (buy) or client reference (sell) is mandatory depending on which is appropriate where Order Capacity is Agency unless Trade Report Type is declined then neither client reference (buy) or client reference (sell) is required.
452	PartyRole	String	Identifies the type or role of the PartyID (448) specified. See "Appendix 6-G – Use of <Parties> Component Block" (see Volume : "Glossary" for value definitions) Valid Values 1 - Executing Firm, Member ID 17 - Contra Firm, Member ID 3 - Client ID (Client Reference) used when Entering a Trade Report the Capacity is Agency (unless the Trade is being denied in which case no Client Reference is required). 76 - Desk ID (Trader Group)

			12 - Executing Trader (Trader ID)
453	NoPartyIDs	NumInGroup	Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries
487	TradeReportTransType	int	Identifies Trade Report message transaction type (Prior to FIX 4.4 this field was of type char) Valid Values 3 - Release
496	RegistRejReasonText	String	Text indicating reason(s) why a Registration Instruction has been rejected.
506	RegistStatus	String	Registration status as returned by the broker or (for CIV) the fund manager: Valid Values A - Accepted R - Rejected
507	RegistRejReasonCode	int	Reason(s) why Registration Instructions has been rejected. The reason may be further amplified in the RegistRejReasonCode field. Possible values of reason code include: Valid Values 99 - Other

508	RegistRefID	String	Holds the segment for a client reference update.
513	RegistID	String	Unique identifier of the registration details as assigned by institution or intermediary i.e in the LSE implementation this field holds the ClOrdID of the order being updated (for a Client Reference (Account (1)) update as used by the JSE). This field is limited to 10 bytes for the LSE implementation.
514	RegistTransType	String	Identifies Registration Instructions transaction type Valid Values 1 - Replace
526	SecondaryClOrdID	String	Assigned by the party which originates the order i.e. the participants Order Reference. This field is limited to 10 bytes for the LSE implementation.
528	OrderCapacity	String	Designates the capacity of the firm placing the order. Valid Values A - Agency P - Principal R - Riskless Principal
529	OrderRestrictions	String	Restrictions associated with an order. If more than one restriction is applicable to an order, this field can contain multiple instructions separated by space. Valid Values F - Cross. (Combine with Order Capacity to describe AgencyCross , Principal Cross)

530	MassCancelRequest Type	String	Specifies scope of Order Mass Cancel Request. Valid Values 9 - Cancel all orders for a segment 7 - Cancel all orders
531	MassCancelRespons e	String	Specifies the action taken by counterparty order handling system as a result of the Order Mass Cancel Request Valid Values 0 - Cancel Request Rejected - See MassCancelRejectReason (532) 9 - Cancel orders for a market segment
532	MassCancelRejectRe ason	int	Reason Order Mass Cancel Request was rejected Valid Values 99 - Other
537	QuoteType	String	Identifies the type of quote. An indicative quote is used to inform a counterparty of a market. An indicative quote does not result directly in a trade. A tradeable quote is submitted to a market and will result directly in a trade against other orders and quotes in a market. A restricted tradeable quote is submitted to a market and within a certain restriction (possibly based upon price or quantity) will automatically trade against orders. Order that do not comply with

			restrictions are sent to the quote issuer who can choose to accept or decline the order. A counter quote is used in the negotiation model. Valid Values 0 - Indicative 1 - Tradeable
552	NoSides	NumInGroup	Number of Side repeating group instances. Valid Values 1 - One Side 2 - Both Sides
568	TradeRequestID	String	Trade Capture Report Request ID. This field is limited to 10 bytes for the LSE implementation.
569	TradeRequestType	int	Type of Trade Capture Report. Valid Values 0 - All Trades
571	TradeReportID	String	Unique identifier of trade capture report. This field is limited to 10 bytes for the LSE implementation.
573	MatchStatus	String	The status of this trade with respect to matching or comparison. Valid Values

			0 - Compared, matched or affirmed 1 - Uncompared, unmatched, or unaffirmed 2 - Advisory or alert
580	NoDates	int	Number of Date fields provided in date range
581	AccountType	String	Type of account associated with an order. Valid Values 1 - Client Account. Account is carried on customer side of the books. 3 - House Account. House Trader. NOTE: if tag is not present, a default to the standing account held in LSE static data will be used.
584	MassStatusReqID	String	Value assigned by issuer of Mass Status Request to uniquely identify the request. This field is limited to 10 bytes for the LSE implementation.
585	MassStatusReqType	int	Mass Status Request Type Valid Values 7 - Status for all orders
632	BidYield	Percentage	Bid yield
634	OfferYield	Percentage	Offer yield
749	TradeRequestResult	int	Result of Trade Request Valid Values

			0 - Successful (default) 99 - Other
750	TradeRequestStatus	int	Status of Trade Request. Valid Values 0 - Accepted 1 - Completed 2 - Rejected
751	TradeReportRejectReason	int	Reason Trade Capture Request was rejected. 4000+ Reserved and available for bi-laterally agreed upon user-defined values Valid Values 99 - Other
775	BookingType	int	Method for booking out this order. Used when notifying a broker that an order to be settled by that broker is to be booked out as an OTC derivative (e.g. CFD or similar). Valid Values 0 - Regular booking (Cash) 1 - CFD (Contract for difference)
828	TrdType	int	Type of Trade:

			Valid Values 30 - Special price (SP) NOTE: not for TradeCaptureReportRequest (35=AD) 0 - Regular (Automatic) 54 - OTC (Manual)
829	TrdSubType	String	Mandatory for entering a trade report except when trade is being denied. Valid Values 17 - LC (Late Trade Correction) 20 - NM (Not To Mark) 24 - PC (Previous Day Contra) 1000 - O (Ordinary Trade) 1001 - UT (Uncrossing Trade) 1002 - AT (Automatic Trade) 1003 - CT (Contra Trade) 1004 - IF (Inter Fund Transfer) 1005 - NK (Negotiated Trade Delayed Publication Requested) 1006 - NT (Negotiated Trade Immediate Publication) 1007 - OC (OTC Late Correction) 1008 - OK (Ordinary Trade Delayed Publication Requested) 1009 - OT (Ordinary Trade Immediate Publication) 1010 - SC (SI Late Correction) 1011 - SI (SI Trade Immediate Publication) 1012 - SK (SI Trade Delayed Publication Requested) 1013 - TK (OTC Trade Delayed Publication Requested) 2000 - AS (Asset Swap)

			2001 - BT (JSE Block Trade) 2002 - CF (Corporate Finance Trade) 2003 - LT (Late Trade, After Hours) 2004 - NX (Namibia Trade) 2005 - OD (Option Delta) 2006 - OP (Off Order Book Principal) 2007 - OX (Option Exercised) 2008 - TX (Trade Option Exercised) 2009 - PF (Portfolio Trade) 2010 - SS (Settlement Specified Trade) 2011 - WX (Warrant Exercised) 2012 - BU (Book Build) 2013 - GU (Give Up) 3000 - Non Standard Settlement 3001 - Repo 3002 - Other 3003 - Odd lot 3004 - Outside opening hours 3005 - Exchange granted trade 3006 - Exchange granted trade delayed publication 3007 - Non standard settlement delayed publication 3008 - Repo delayed publication 3009 - Other delayed publication 3010 - Odd lot delayed publication 3011 - Outside opening hours delayed publication 3012 - Derivatives trade 3013 - VWAP Trade

835	PegMoveType	int	Describes whether peg is static or floats Valid Values 0 - Floating (default)
836	PegOffsetType	int	Type of Peg Offset value Valid Values 2 - Ticks
837	PegLimitType	int	Type of Peg Limit Valid Values 0 - Or better (default) - price improvement allowed.
856	TradeReportType	String	Type of Trade Report. Valid Values 0 - Submit (Request) 1 - Alleged (Unmatched) 2 - Accept (Matched or Confirmed) 3 - Decline (Denied) 6 - Trade Report Cancel (Cancelled) 8 - Defaulted (Blank/Rejected) 14 - Alleged Trade Report Cancel

893	LastFragment	Boolean	Indicates whether this message is the last in a sequence of messages for those messages that support fragmentation, such as Allocation Instruction, Mass Quote, Security List, Derivative Security List Valid Values N - Not Last Message Y - Last Message
912	LastRptRequested	Boolean	Indicates whether this message is that last report message in response to a request, such as Order Mass Status Request. Valid Values N - Not last message Y - Last message
916	StartDate	LocalMktDate	Start date of a financing deal, i.e. the date the buyer pays the seller cash and takes control of the collateral
917	EndDate	LocalMktDate	End date of a financing deal, i.e. the date the seller reimburses the buyer and takes back control of the collateral
918	AgreementCurrency	String	Contractual currency forming the basis of a financing agreement and associated transactions. Usually, but not always, the same as the trade currency.
1003	TradeID	String	The unique Trade Code ID assigned by the exchange. This field is limited to 10 bytes for the LSE implementation.
1041	FirmTradeID	String	The ID assigned to a trade by the Firm to track a trade within the Firm system. This ID can be

			assigned either before or after submission to the exchange or central counterparty
1083	DisplayWhen	String	Instructs when to refresh DisplayQty (1138). Required for Icebergs. Valid Values 2 - Exhaust (when DisplayQty = 0)
1084	DisplayMethod	String	Defines what value to use in DisplayQty (1138). The default DisplayMethod is "1" and is used for Iceberg Orders. For Hidden Orders must be set to 4. Valid Values 4 - HIdden Order
1091	PreTradeAnonymity	Boolean	Set to N to denote a Named order.
1094	PegPriceType	int	Defines the type of peg. Valid Values 2 - Mid-price peg (midprice of inside quote) 4 - Market peg 5 - Primary peg (primary market - buy at bid or sell at offer)
1116	NoRootPartyIDs	NumInGroup	Number of RootPartyID (1117), RootPartyIDSource (1118), and RootPartyRole (1119) entries
1117	RootPartyID	String	PartyID value within a root parties component. Same values as PartyID (448). Valid values for the LSE are : Trader Group or Trader ID values.

1118	RootPartyIDSource	String	PartyIDSource value within a root parties component. Same values as PartyIDSource (447). Valid values for the LSE are : D Valid Values D - Proprietory / Custom LSE code
1119	RootPartyRole	String	PartyRole value within a root parties component. Same values as PartyRole (452). Valid values for the LSE are : 76, 12 Valid Values 12 - Executing Trader (Trader ID is optional when RootParty block is required)) 76 - Desk ID (Trader Group is mandatory when RootParty block is required) Mandatory when
1123	TradeHandlingInstr	String	Specified how the Trade Capture Report should be handled by the Respondent. Valid Values 0 - Trade Confirmation (Single Sided) 3 - One-Party Report for Pass Through (Dual Sided)
1128	ApplVerID	String	Specifies the service pack release being applied at message level. Enumerated field with values assigned at time of service pack release Valid Values 9 - FIX50SP2

1129	CstmApplVerID	String	Specifies a custom extension to a message being applied at the message level. Enumerated field
1130	RefApplVerID	String	Specifies the service pack release being applied to a message at the session level. Enumerated field with values assigned at time of service pack release. Uses same values as ApplVerID
1131	RefCstmApplVerID	String	Specifies a custom extension to a message being applied at the session level.
1137	DefaultApplVerID	String	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 ApplVerID
1138	DisplayQty	Qty	The quantity to be displayed . Required for Iceberg orders. On orders, specifies the qty to be displayed, on execution reports the currently displayed quantity.
1156	ApplExtID	int	The extension pack number associated with an application message.
1182	ApplBegSeqNum	SeqNum	Beginning range of application sequence numbers
1183	ApplEndSeqNum	SeqNum	Ending range of application sequence numbers
1300	MarketSegmentID	String	Identifies the market segment i.e LSE segment code
1346	ApplReqID	String	Unique identifier for request. This field is limited to 10 bytes for the LSE implementation.
1347	ApplReqType	int	Type of Application Message Request being made. Valid Values 0 - Retransmission of application messages for the specified Applications 5 - Cancel Retransmission

1348	ApplResponseType	int	Used to indicate the type of acknowledgement being sent. Valid Values 0 - Request successfully processed 1 - Application does not exist 2 - Messages not available
1351	NoApplIDs	NumInGroup	Specifies number of application id occurrences
1353	ApplResponseID	String	Identifier for the Applicaton Message Request Ack
1354	ApplResponseError	int	Used to return an error code or text associated with a response to an Application Request. Valid Values 0 - Application does not exist 1 - Messages requested are not available 2 - User not authorized for application
1355	RefApplID	String	Reference to the unique application identifier which corresponds to ApplID(1180) from the Application Sequence Group component
1357	RefApplLastSeqNum	SeqNum	Application sequence number of last message in transmission.
1361	TotNoFills	int	Total number of fill entries across all messages. Should be the sum of all NoFills(1362) in each message that has repeating list of fill entries related to the same ExecID(17). Used to support fragmentation.
1362	NoFills	NumInGroup	

1363	FillExecID	String	Carries the LSE Trade Code for the individual fills within the fills group.
1364	FillPx	Price	Price of Fill. Refer to LastPx(31).
1365	FillQty	Qty	Quantity of Fill. Refer to LastQty(32).
1369	MassActionReportID	String	Unique identifier of Order Mass Cancel Report or Order Mass Action Report message as assigned by sell-side (broker, exchange, ECN). This field is limited to 10 bytes for the LSE implementation.
1406	RefApplExtID	int	The extension pack number associated with an application message.
1407	DefaultApplExtID	int	The extension pack number that is the default for a FIX session.
1408	DefaultCstmApplVerID	String	The default custom application version ID that is the default for a session.
1409	SessionStatus	int	Status of a FIX session Valid Values 0 - Session active 4 - Session logout complete
1410	DefaultVerIndicator	Boolean	
1414	NoNested4PartyIDs	NumInGroup	Refer to definition of NoPartyIDs(453)
1415	Nested4PartyID	String	Refer to definition of PartyID(448)
1416	Nested4PartyIDSource	String	Refer to definition of PartyIDSource(447)

1417	Nested4PartyRole	int	Refer to definition of PartyRole(452)
1433	RefApplReqID	String	The linking identifier that refers to the ApplReqID being cancelled. This field is limited to 10 bytes for the LSE implementation.
1443	FillLiquidityInd	String	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Applicable only for OrdStatus of Partial or Filled. Valid Values 1 - Added Liquidity 2 - Removed Liquidity 4 - Auction
1444	SideLiquidityInd	String	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity. Uses the same values as LastLiquidityInd (851) Valid Values 1 - Added Liquidity 2 - Removed Liquidity 4 - Auction or Uncrossing
1623	FillYield	Percentage	Yield Percentage, using same values as Yield (236)
1624	NoMatchInst	NumInGroup	Number of Instructions in the <MatchingInstructions> repeating group.
1625	MatchInst	int	Matching Instruction for the order.

			Values: 1 = Match 2 = Do Not Match Required if NoMatchInst >0. Valid Values 1 - Match 2 - Do Not Match
1626	MatchAttribTagID	TagNum	Existing FIX field to be applied as a Matching Criteria to the Instruction, bilaterally agreed between parties. Required if NoMatchInst >0.
1627	MatchAttribFieldValue	String	Enumeration value of the MatchAttribField to be applied as a MatchingCriteria to the Instruction.

			Required if NoMatchInst >0.

Datatype Divergences

The following fields as described in the LSE FIX repository diverge from the FIX datatype definition standard as they are all defined as a ‘string’ rather than as defined in the FIX spec. Participants should treat theses fields as per the FIX specification for datatype use.

```
Name=Currency, Tag=15,  LSE: FIXDataType=String FPL: FIXDataType=Currency
Name=OrdStatus, Tag=39,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=OrdType, Tag=40,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=Side, Tag=54,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=TimeInForce, Tag=59,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=Signature, Tag=89,  LSE: FIXDataType=String FPL: FIXDataType=Data
Name=EncryptMethod, Tag=98,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=ExecType, Tag=150,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=SecurityExchange, Tag=207,  LSE: FIXDataType=String FPL: FIXDataType=Exchange
Name=SubscriptionRequestType, Tag=263,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=MDUpdateAction, Tag=279,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=TotNoQuoteEntries, Tag=304,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=EncodedText, Tag=355,  LSE: FIXDataType=String FPL: FIXDataType=Data
Name=MsgDirection, Tag=385,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=CxlRejResponseTo, Tag=434,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=PartyIDSource, Tag=447,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=PartyRole, Tag=452,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=RegistStatus, Tag=506,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=RegistTransType, Tag=514,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=OrderCapacity, Tag=528,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=OrderRestrictions, Tag=529,  LSE: FIXDataType=String FPL: FIXDataType=MultipleCharValue
Name=MassCancelRequestType, Tag=530,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=MassCancelResponse, Tag=531,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=QuoteType, Tag=537,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=MatchStatus, Tag=573,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=AccountType, Tag=581,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=TrdSubType, Tag=829,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=TradeReportType, Tag=856,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=AgreementCurrency, Tag=918,  LSE: FIXDataType=String FPL: FIXDataType=Currency
Name=DisplayWhen, Tag=1083,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=DisplayMethod, Tag=1084,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=RootPartyIDSource, Tag=1118,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=RootPartyRole, Tag=1119,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=TradeHandlingInstr, Tag=1123,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=Nested4PartyIDSource, Tag=1416,  LSE: FIXDataType=String FPL: FIXDataType=Char
Name=FillLiquidityInd, Tag=1443,  LSE: FIXDataType=String FPL: FIXDataType=Int
Name=SideLiquidityInd, Tag=1444,  LSE: FIXDataType=String FPL: FIXDataType=Int
```