

## Rules of Engagement

### Disclaimer

This confidential document is the property of PrimeXM and neither the document nor its contents may be disclosed to a third party, nor may it be copied, without PrimeXM's prior written consent.

PrimeXM endeavors to ensure that the data and other material in this publication are correct and complete but does not accept liability for any error herein or omissions here from. The development of PrimeXM's products and services is continuous and published information may not be up to date.

### Change log 1.5.1 → 1.5.2

- OrderQty field (tag #38) added to Market Data Request message

### Change log 1.5.2 → 1.5.3

- TTL field (tag #10000): added support for pending orders by extending allowed ttl values
- Added order type Stop (tag 40=3) to New Order Single and Execution Report
- Added new application message type: Order Cancel Request

### Change log 1.5.3 → 1.5.4

- Added new application message type: Order Status Request

### Change log 1.5.4 → 1.5.5

- Added examples for all message types

### Change log 1.5.5 → 1.5.6

- Removed GTC orders support (tag 10000 cannot be set to -1);

### Change log 1.5.6 → 1.5.7

- Removed SubscriptionRequestType Snapshot option (263 = 3) from MarketDataRequest message type
- Added Market Data-Snapshot/Full Refresh (35=W) message type
- Added Tag 106 - Issuer in the Market Data-Snapshot/Full Refresh (35=W) message type and in the Mass Quote message type

### Change log 1.5.7 → 1.5.8

- Added Tag 59 (Time In Force) to support pending orders
- Update TTL logic so client TTL will always take precedence over XCore Connector Account Settings
- Added Tag 7533 (Stream Name) in 35=W message to identify specific streams for multi-stream connectors

### Contents

[Introduction](#) | [Connectivity](#) | [Messages](#) | [Data Dictionary](#) | [Support and FAQs](#)

## Introduction

- Scope of this document

This document is intended to serve software developers as an implementation guide for the PrimeXM FIX API.

- FIX version

PrimeXM supports FIX version 4.4. For further information about this version please refer to the specifications published by the FIX Protocol Organization under <http://www.fixprotocol.org/specifications/FIX.4.4>

- FIX sessions

For better separation of pricing and trading data, clients need to establish two separate FIX connections (with two separate login credentials) to the PrimeXM FIX Server, one for pricing and one for trading data.

## Connectivity

- Connection type

Connection to PrimeXM's FIX engine is available over the Internet, VPN tunnel or cross-connect to our data center facilities in UK (London), US (New York), and JP (Tokyo). Please contact us for further details.

- Hours of operations

Connectivity to PrimeXM's FIX engine is available from FRI 17:05:30 till FRI 17:05:00 (America/New\_York).

- Sequence number reset

There is a weekly sequence reset window on FRI 17:05:00 - 17:05:30 (America/New\_York) on all connections (pricing and trading). Trading connections have to be configured to persist sequence numbers on logon (141=N). Pricing connections have to be configured to reset sequence numbers on logon (141=Y).

- Security and authentication

PrimeXM uses SSL to secure the FIX trading sessions. SSL is turned on if you set one particular flag to ON. As a result of SSL, a self-signed certificate should be used, there is no need to use a dedicated SSL certificate. The applications handle this among themselves. The following SSL versions are supported: TLS 1.2 and TLS 1.3.

Pricing sessions are not SSL encrypted in general. Once the connection to the PrimeXM FIX server is established the client has to authenticate against the server with a username and password added to the logon (MsgType=A) message.

## Messages

- As defined in the FIX protocol, the PrimeXM FIX server is using two different data levels: Session and Application. The Session level handles the delivery of data and the Application level defines the business-related data content. The following session and application messages are supported by the PrimeXM FIX Engine: Session messages:

- Heartbeat (Client ↔ PrimeXM)
- Test Request (Client ↔ PrimeXM)
- Logon (Client → PrimeXM)
- Logout (Client ↔ PrimeXM)
- Resend Request (Client ↔ PrimeXM)
- Reject (Client ↔ PrimeXM)
- Sequence Reset (Client ↔ PrimeXM)

Application messages:

- Market Data Request (Client → PrimeXM)
- Market Data Request Reject (Client ← PrimeXM)
- Mass Quote (Client ← PrimeXM)
- Mass Quote Acknowledgement (Client → PrimeXM)
- New Order Single (Client → PrimeXM)
- Order Status Request (Client → PrimeXM)
- Execution Report (Client ← PrimeXM)

## Standard messages

### Standard header

Tag	Field name	Req'd	Comments
8	BeginString	Y	Identifies beginning of new message and protocol version (always first field in message)
9	BodyLength	Y	Message length (in bytes) forward to the CheckSum field (always second field in message)
35	MsgType	Y	Defines message type (always 3rd tag in message)
49	SenderCompID	Y	Assigned value used to identify the client sending messages (will be provided by PrimeXM)
56	TargetCompID	Y	Assigned value used to identify receiving party (will be provided by PrimeXM)
34	MsgSeqNum	Y	Integer message sequence number
50	SenderSubID	N	Optional. Assigned value used to identify specific message originator (desk, trader, etc.) (will be provided by PrimeXM if necessary)
52	SendingTime	Y	Message transmission time in UTC/GMT

### Standard trailer

Tag	Field name	Req'd	Comments
10	Checksum	Y	Three digit character representing the checksum value of the message

## Session Messages

### Heartbeat

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=0
112	TestReqID	N	Req'd when the heartbeat is the result of a Test Request message
	Standard Trailer	Y	

### Heartbeat Example

8=FIX.4.4 9=80 35=0 49=T01 56=XCxxx 34=23667 52=20151105-12:26:48.467 10=252

### Test Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=1
112	TestReqID	Y	A unique identifier for this test message
	Standard Trailer	Y	

### Test Request Example

8=FIX.4.4 9=103 35=1 49=T01 56=XCxxx 34=23675 52=20151105-12:30:53.466 112=500041853466910000 10=132

### Logon

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=A
98	EncryptMethod	Y	Use of Encryption, set to "0"
108	HeartBtInt	Y	Heart beat interval in seconds
141	ResetSeqNumFlag	N	Indicates both sides of a FIX session should reset sequence numbers
553	Username	Y	Username (provided by PrimeXM)
554	Password	Y	Password (provided by PrimeXM)
	Standard Trailer	Y	

### Logon Example

Request (Client → PrimeXM): 8=FIX.4.4 9=101 **35=A** 34=1 49=Q0XX 52=20150513-09:13:42.342 56=XCxxx  
98=0 108=30 141=Y 553=name\_q 554=password 10=108

Reply (Client ← PrimeXM): 8=FIX.4.4 9=91 **35=A** 34=3 49=Q0XX 52=20150513-09:13:42.343 56=XCxxx  
98=0 108=30 10=117

### Logout

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=5
58	Text	N	Reason for logout
	Standard Trailer	Y	

### Logout Example

Request (Client → PrimeXM): 8=FIX.4.4 9=51 **35=5** 34=148 49=Q0XX 52=20150513-09:13:42.343 56=XCxxx  
10=224

Reply (Client ← PrimeXM): 8=FIX.4.4 9=50 **35=5** 34=53 49=Q0XX 52=20150513-09:13:42.344 56=XCxxx  
10=170

### Resend Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=2
7	BeginSeqNo	Y	
16	EndSeqNo	Y	
	Standard Trailer	Y	

### Resend Request Example

8=FIX.4.4 9=68 **35=2** 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002

### Reject

Tag	Field name	Req'd	Comments

	Standard Header	Y	MsgType=3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	N	The tag number of the FIX field being referenced
372	RefMsgType	N	The MsgType of the FIX message being referenced
373	SessionRejectReason	N	Code to identify reason for a session-level
	Standard Trailer	Y	

### Reject Request Example

8=FIX.4.4 9=68 35=3 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002

### Sequence Reset

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=4
123	GapFillFlag	N	
36	NewSeqNo	Y	
	Standard Trailer	Y	

### Sequence Reset Example

8=FIX.4.4 9=97 35=4 34=93784 43=Y 49=XCxxx 52=20151102-09:11:50.760 56=T01  
122=20151102-09:11:50 36=93786 123=Y 10=184

### Sequence Reset Example Full

```

in : 8=FIX.4.4 9=113 35=A 34=89278 49=T01 52=20151102-09:11:56.588 56=XCxxx 98=0 108=10 141=N
553=primexm_client_t 554=Gpf8oep7FAKb 10=129
-----evt: Received logon
-----evt: Responding to Logon request
out: 8=FIX.4.4 9=67 35=A 34=93785 49=XCxxx 52=20151102-09:11:50.679 56=T01 98=0 108=10 10=208
in : 8=FIX.4.4 9=68 35=2 34=89279 49=T01 52=20151102-09:11:56.650 56=XCxxx 7=93784 16=0 10=002
-----evt: Received ResendRequest FROM: 93784 TO: infinity
out: 8=FIX.4.4 9=97 35=4 34=93784 43=Y 49=XCxxx 52=20151102-09:11:50.760 56=T01
122=20151102-09:11:50 36=93786 123=Y 10=184
-----evt: Sent SequenceReset TO: 93786
out: 8=FIX.4.4 9=55 35=0 34=93786 49=XCxxx 52=20151102-09:12:00.902 56=T01 10=151
in : 8=FIX.4.4 9=55 35=0 34=89280 49=T01 52=20151102-09:12:06.806 56=XCxxx 10=154
    
```

## Application Messages

### Market Data Request

Tag	Field name	Req'd	Comments	
	Standard header	Y	MsgType = V	
262	MDReqID	Y	Unique request id. As this value will be reflected in tag 302 of the MassQuote message the accepted length is limited to a maximum of 3 characters	
263	SubscriptionRequestType	Y	1 = Subscribe (Snapshot plus updates) 2 = Unsubscribe	
264	MarketDepth	N**	Specifies the number of layers requested. 0 = full book >0 = number of layers	
38	OrderQty	N**	Specifies the cumulative sum of liquidity (i.e. quantity) of the layers to be sent to the client. A sufficient number of layers will be sent, to cover the requested quantity. If a value larger than the sum of all available layers is requested, the full book will be sent. The number of layers can be restricted by specifying the upper limit in the MarketDepth field. **) MarketDepth and OrderQty can be used independently or together. It is recommended that OrderQty is used, as it offers a more meaningful approach to requests.	
7533	StreamReference	N	Specifies the stream. Only needed if a client is configured for several streams.	
146	NoRelatedSym	Y	Always set to 1	
→	55	Symbol	Y	Name of the symbol
	Standard Trailer	Y		

### Market Data Request Example

Single Stream:

```
8=FIX.4.4 9=86 35=V 34=4 49=Q047 52=20150415-06:56:14.952 56=XCxxx 262=3 263=1 264=0 146=1
55=EUR/USD 10=008
```

Multiple Streams:

```
8=FIX.4.4 9=114 35=V 34=2 49=Q006 52=20151204-21:05:44.224 56=XCxxx 7533=stream_1 146=1
55=AUD/CAD 262=0 263=1 264=1 267=2 269=0 269=1 10=071
```

```
8=FIX.4.4 9=114 35=V 34=2 49=Q006 52=20151204-21:05:44.224 56=XCxxx 7533=stream_2 146=1
55=AUD/CAD 262=0 263=1 264=1 267=2 269=0 269=1 ** 10=071
```

## Market Data Request Reject

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=Y
262	MDReqID	Y	ID of the market data request
58	Text	N	Reason for market data request being rejected
	Standard Trailer	Y	

## Market Data Request Reject Example

8=FIX.4.4 9=105 35=Y 34=1567 49=T01 52=20151105-13:08:06.797 56=XCxxx 58=symbol not found 262=0 10=081

## Mass Quote

Tag	Field name	Req'd	Comments	
	Standard Header	Y	MsgType=i	
117	QuoteID	N	If QuoteID is set the client has to respond immediately with a MassQuoteAcknowledgement message reflecting this value in tag 117	
296	NoQuoteSets	Y	Number of Quote sets following	
→	302	QuoteSetID	The MDReqID (tag 262 of the MarketDataRequest). Use this value to identify the symbol to which the data in this specific QuoteSet refers to.	
→	295	NoQuoteEntries	Number of quote entries	
→	→	299	QuoteEntryID	Y Unique Market Data Identifier (0 ≤ x < depth). The current QuoteSet data replaces prior QuoteSet data received under the same QuoteEntryID <i>Note: Tag 299 is only a key denoting the individual stream and is used to replace the most up to date information in that stream. It does not denote the position of the price update in the book.</i>
→	→	106	Issuer	Y Name of security issuer <i>Note: This tag is populated <b>only</b> in case the pricing/streaming mode on the connector stream settings is set to <b>aggregate</b>.</i> <i>Tag 106 updated accordingly <b>only</b> when bid (188) or ask (189) price are updated.</i> <i>The tag 106 represents always Ask provider and will represent the Bid provider in case only the Bid price is updated.</i> <i>The volumes tags (134/135) do not affect any update on the tag 106.</i>
→	→	134	BidSize	N Maximum bid size. Not set = no changes. -1 = quote cancel
→	→	135	OfferSize	N Maximum offer size. Not set= no changes. -1 = quote cancel



→	→	188	BidSpotRate	N	Spot bid rate. Not set = no changes
→	→	190	OfferSpotRate	N	Spot ask rate. Not set = no changes
	Standard Trailer			Y	

### Mass Quote Example

8=FIX.4.4 9=266 **35=i** 34=1113826 49=XCT 52=20171106-14:57:08.528 56=Q001 296=5 302=32 295=1 299=0 106=1 134=1250000 188=1.80699 190=1.80709 302=35 295=1 299=0 106=1 190=148.051 302=40 295=1 299=0 106=1 190=1.30712 302=37 295=1 299=0 106=1 190=1.95713 302=34 295=1 299=0 135=500000 10=245

### Mass Quote Acknowledgement

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=b
117	QuoteID	Y	QuoteID copy from MassQuote message
	Standard Trailer	Y	

### Mass Quote Acknowledgement Example

Acknowledgement Request (Client ← PrimeXM): 8=FIX.4.4 9=116 **35=i** 34=2 49=PXMD 52=20150415-06:56:07.387 56=Q047 117=1 296=1 302=1 295=1 299=0 106=1 134=0 135=0 188=0.76036 190=0.7605 10=004

Acknowledgement Reply (Client → PrimeXM): 8=FIX.4.4 9=58 **35=b** 34=10 49=Q047 52=20150415-06:56:15.001 56=PXMD 117=1 10=098

### Market Data-Snapshot/Full Refresh

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=W
55	Symbol	Y	Subscribed symbol
262	MDReqID	Y	ID of the market data request
7533	StreamName	N	The name of the Connector Stream <b>Note:</b> Only applicable for multi-stream connectors. Single-stream connectors will not have tag 7533 populated
268	NoMDEntries	Y	Number of entries in the Market Data message

→	269	MDEntryType	Y	Type of market data entry 0 = Bid 1 = Ask
→	270	MDEntryPx	Y	Price of the market data entry
→	271	MDEntrySize	Y	Quantity of the market data entry
→	299	QuoteEntryID	Y	Unique Market Data Identifier (0 ≤ x < depth). <i>Note: Tag 299 is only a key denoting the individual stream and is used to replace the most up to date information in that stream. It does not denote the position of the price update in the book.</i>
→	106	Issuer	Y	Name of security issuer
		Standard Trailer	Y	

### Market Data-Snapshot/Full Refresh Example

8=FIX.4.4 9=173 **35=W** 34=136232 49=XCT1 52=20200603-12:00:00.106 56=Q004 55=EUR/USD 262=10  
7533=stream1 268=2 269=0 270=1.11941 271=1000000 299=0 106=7 269=1 270=1.11944 271=1000000  
299=0 106=7 10=060

**Note:** A Market Data-Snapshot/Full Refresh messages will be sent every 5 minutes for every subscribed symbol.

### Pricing Session Example FULL

in : 8=FIX.4.4 9=125 **35=A** 34=1 49=Q01 52=20151109-20:20:33.208 56=XCxxx 98=0 108=20 141=Y  
553=client 554=password 10=244  
out: 8=FIX.4.4 9=94 **35=A** 34=1 49=XCxxx 52=20151109-20:20:33.219 56=Q01 98=0 108=20 141=Y  
10=178  
in : 8=FIX.4.4 9=118 **35=V** 34=2 49=Q01 52=20151109-20:20:33.231 56=XCxxx 262=3 263=1 264=0 146=1  
55=GBP/USD 15=GBP 10=236  
in : 8=FIX.4.4 9=118 **35=V** 34=3 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=5 263=1 264=0 146=1  
55=EUR/USD 15=EUR 10=022  
in : 8=FIX.4.4 9=118 **35=V** 34=4 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=7 263=1 264=0 146=1  
55=USD/SGD 15=USD 10=011  
in : 8=FIX.4.4 9=119 **35=V** 34=5 49=Q01 52=20151109-20:20:33.232 56=XCxxx 262=10 263=1 264=0  
146=1 55=USD/TRY 15=USD 10=088  
out: 8=FIX.4.4 9=264 **35=i** 34=2 49=XCxxx 52=20151109-20:20:33.240 56=Q01 **117=1** 296=1 302=3  
295=4 299=0 106=1 134=1000000 135=1000000 188=1.51218 190=1.51223 299=1 134=500000  
135=50000 188=1.51218 190=1.51223 299=2 135=500000 190=1.51225 299=3 135=2000000 190=1.51226  
10=203  
  
in : 8=FIX.4.4 9=83 **35=b** 34=27 49=Q01 52=20151109-20:20:33.244 56=XCxxx **117=1** 10=202  
  
in : 8=FIX.4.4 9=120 **35=V** 34=13 49=Q01 52=20151109-20:20:33.253 56=XCxxx 262=121 263=1 263=1  
264=0 146=1 55=AED/USD 15=AED 10=099

out: 8=FIX.4.4 9=104 35=Y 34=6 49=XCxxx 52=20151109-20:20:33.253 56=Q01 58=symbol not found  
262=121 10=010

out: 8=FIX.4.4 9=436 35=i 34=7 49=XCxxx 52=20151109-20:20:33.253 56=Q01 296=2 302=43 295=4  
299=0 106=1 134=1000000 135=50000 188=186.129 190=186.14 299=1 106=1 134=500000 135=1000000  
188=186.127 190=186.141 299=2 135=500000 190=186.141 299=3 135=3000000 190=186.143 302=47  
295=4 299=0 106=1 134=500000 135=1000000 188=0.70516 190=0.70517 299=1 106=1 134=1000000  
135=2000000 188=0.70514 190=0.70518 299=2 106=1 134=50000 188=0.70514 299=3 106=1  
134=2000000 188=0.70513 10=109

## New Order Single

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=D
11	ClOrdID	Y	Must be a unique identifier sent by the client. Used for response
1	Account	Y	Connector Account Name as provided by PrimeXM
55	Symbol	Y	Symbol to trade on
15	Currency	N	The dealt currency. Side and OrderQty refer to the dealt currency. Defaults to the base currency of the symbol
54	Side	Y	Side of order in reference to tag 15: 1 = Buy 2 = Sell
38	OrderQty	Y	The order amount in reference to tag 15
40	OrdType	Y	Type of order: 1 = Market 2 = Limit 3 = Stop
44	Price	C	Conditional if tag 40=1, required if tag 40=2 or tag 40=3
60	TransactTime	Y	Timestamp of order request
110	MinQty	N	Minimum accepted fill size. Defaults to 0.0 0.0 <= x <= OrderQty If MinQty = OrderQty (tag #38) then the trade will either be fully filled or rejected. If MinQty is set to x, with 0.0 < x < OrderQty, then the trade can be partially filled in multiple deals, each deal not smaller than x. Note: if 59 = FOK then MinQty = OrderQty
10000	ttl	N	Time in milliseconds an open order will stay active in the system. As the ttl expires the remaining amount of an open order will be cancelled and the order will be closed. The valid values for ttl are: >= 0 : ttl value in ms -1 : ttl set to max value (expires at next XCore restart) Note: if 59 = GTC then ttl = -1 Note: Where Tag 10000 is not specified, ttl will be taken as the ttl defined in the Connector Account Setting
10001	deviation	N	Double value. Accepted deviation from the price submitted in tag 44. Only applicable if 40=2. Defaults to 0.0. Setting this value to 0.00002 for a sell EURUSD limit order would allow for execution on prices as low as 0.2 pips below the specified price. The preferred mode of operation for limit orders is to set tag 44 at current market price and use tag 10001 to define a specific slippage acceptance
59	TimeInForce	N	Valid values: 1 = Good Till Cancel (GTC) 3 = Immediate Or Cancel (IOC) 4 = Fill Or Kill (FOK) Note: For FIX connectors GTC orders will be automatically canceled at XCore restart. Note: Tag 59 takes precedence over Tags 110 and 10000. Please see " <a href="#">How to configure TTL functionality in the XCore</a> " for more information.
115	OnBehalfOfCompID	N	String value. 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.
116	OnBehalfOfSubID	N	String value. Assigned value used to identify specific message originator (i.e. trader) if the message was delivered by a third party
526	SecondaryClOrdID	N	String value. Assigned by the party which originates the order. Can be used to provide the ClOrdID (11) used by an exchange or executing system.
527	SecondaryExecID	N	String value. Assigned by the party which accepts the order. Can be used to provide the ExecID (17) used by an exchange or executing system.
	Standard Trailer	Y	

## New Order Single Example

8=FIX.4.4 9=148 35=D 34=11 49=T014 56=XCT1 52=20200602-13:29:25.255 11=1 1=test 55=EUR/USD  
54=1 38=1000 40=2 44=1.0 60=20200602-13:29:25.000 59=3 10000=100 110=500 10=024

## Order Cancel Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=F
11	ClOrdID	Y	Must be unique identifier sent by the client, the same as the value of tag 11 in the New Order Single message originally sent by the client

### Order Cancel Request Example

8=FIX.4.4 9=67 35=F 34=10987 49=T003 52=20151029-11:16:50.014 56=XCxxx 11=2025301 10=233

### Order Status Request

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=H
11	ClOrdID	Y	Must be unique identifier sent by the client, the same as the value of tag 11 in the New Order Single message originally sent by the client

### Order Status Request Example

8=FIX.4.4 9=67 35=H 34=10987 49=T003 52=20151029-11:16:50.014 56=XCxxx 11=2025301 10=233

### Execution Report

Tag	Field name	Req'd	Comments
	Standard Header	Y	MsgType=8
11	ClOrdID	Y	Must be unique identifier sent by the client. Used for response
17	ExecID	C	Unique identifier of execution message. Note: If ExecType in tag 150 = F and OrdStatus in tag 39 = 1 or 2, this tag will be populated
150	ExecType	Y	The execution report's type. 0 = New 4 = Canceled 8 = Rejected F = Trade I = Order Status
55	Symbol	C	Name of the Symbol. Note: If ExecType in tag 150 = I, this tag will not be populated
54	Side	C	Side of order. 1 = Buy 2 = Sell Note: If ExecType in tag 150 = I, this tag will not be populated
38	OrderQty	C	Quantity ordered. Note: If ExecType in tag 150 = I, this tag will not be populated
110	MinQty	C	Minimum quantity ordered. Note: If ExecType in tag 150 = F, this tag will be populated

40	OrdType	C	Type of the Order. 1 = Market 2 = Limit 3 = Stop Note: If ExecType in tag 150 = I, this tag will not be populated
15	Currency	Y	Dealt currency Note: If ExecType in tag 150 = F, this tag will be populated
44	Price	C	Requested price Note: If ExecType in tag 150 = F, this tag will be populated (in case it was provided by the client in the order request)
37	OrderID	C	PrimeXM XCore order ID Note: If ExecType in tag 150 = F, this tag will be populated
39	OrdStatus	Y	Current order state. 0 = New 1 = Partially filled 2 = Filled 4 = Canceled 8 = Rejected In the case of replies to New Order Single messages, an Execution Report message with OrdStatus "New" (39 = 0) will always be followed by another order state. OrdStatus "Partially filled" will be followed by either "Filled" or "Canceled". "Filled", "Canceled" and "Rejected" are final order states. In the case of replies to Order Status Request messages, the Execution Report message (will have type ExecType = I) will reply with OrdStatus "New" (39 = 0) if the requested order is currently being processed. If the order is not currently being processed by the system, the Execution Report message will reply with OrdStatus "Rejected" (39 = 8).
32	LastQty	C	Quantity of this fill. Note: If ExecType in tag 150 = F and OrdStatus in tag 39 = 1 or 2, this tag will be populated
31	LastPx	C	Price of this fill. Note: If ExecType in tag 150 = F and OrdStatus in tag 39 = 1 or 2, this tag will be populated
151	LeavesQty	C	Remaining quantity open for execution Note: If ExecType in tag 150 = I, this tag will not be populated
14	CumQty	C	Cumulative quantity executed Note: If ExecType in tag 150 = I, this tag will not be populated
6	AvgPx	C	Average price of executed quantity Note: If ExecType in tag 150 = F and OrdStatus in tag 39 = 1 or 2, this tag will be populated
64	SettlDate	C	ValueDate of execution. Note: If ExecType in tag 150 = F and OrdStatus in tag 39 = 1 or 2, this tag will be populated
58	Text	N	Free format text string
60	TransactTime	C	Time the transaction represented by this ExecutionReport occurred Note: If ExecType in tag 150 = F, this tag will be populated
	Standard Trailer	Y	

### Execution Report Example

8=FIX.4.4 9=234 **35=8** 34=11067 49=XCxxx 52=20151029-12:08:20.030 56=T01 6=1.09493 11=2025301  
 14=10000 15=EUR 17=79407\_0\_0 31=1.09493 32=10000 37=79407 38=10000 39=2 40=2 44=1.095 54=1  
 55=EUR/USD 60=20151029-12:08:20.030 64=20151102 110=0 150=F 151=0 10=166

### Full Order Execution Example

#### Filled order:

in : 8=FIX.4.4 9=198 **35=D** 49=T01 56=XCxxx 34=12183 52=20151029-14:30:35.809 115=CLIENT  
 11=12345 1=5629910 55=GBP/AUD 54=1 38=2000 44=2.15843 40=2 10000=300  
 60=20151029-14:30:35.809 10=207  
 out: 8=FIX.4.4 9=221 **35=8** 34=14285 49=XCxxx 52=20151029-14:30:35.843 56=T01 11=12345 14=0.0  
 15=GBP 37=7570913 38=2000 39=0 40=2 44=2.15843 54=1 55=GBP/AUD 60=20151029-14:30:35.843  
 110=0 150=0 151=2000 526=n/a 10=242  
 out: 8=FIX.4.4 9=293 **35=8** 34=14286 49=XCxxx 52=20151029-14:30:35.849 56=T01 6=2.15543 11=12345  
 14=2000 15=GBP 17=7570913\_0\_0 31=2.15543 32=2000 37=7570913 38=2000 **39=2** 40=2 44=2.15843  
 54=1 55=GBP/AUD 60=20151029-14:30:35.849 64=20151102 76=broker\_live\_feed 110=0 150=F 151=0  
 526=n/a 10=209

#### Rejected order:

in : 8=FIX.4.4 9=194 **35=D** 49=T01 56=XCxxx 34=12290 52=20151029-14:31:39.811  
 115=CLIENT 11=12345 1=5629910 55=XPT/USD 54=1 38=2 44=1026.5 40=2 10000=300  
 60=20151029-14:31:39.811 10=022  
 out: 8=FIX.4.4 9=195 **35=8** 34=14516 49=XCxxx 52=20151029-14:31:39.845 56=T01 11=12345 14=0.0  
 38=2 **39=8** 40=2 44=1026.5 54=1 55=XPT/USD 58=reject: eur conversion not found 150=8 151=0.0 10=201

#### Partial fill:

in : 8=FIX.4.4 9=201 **35=D** 49=T01 56=XCxxx 34=12181 52=20151029-14:30:34.357 115=CLIENT  
 11=12345 1=5629910 55=EUR/USD 54=2 38=1000000 44=1.09443 40=2 10000=300  
 60=20151029-14:30:34.357 10=077  
 out: 8=FIX.4.4 9=227 **35=8** 34=14280 49=XCxxx 52=20151029-14:30:34.456 56=T01 11=12345 14=0.0  
 15=EUR 37=7570908 38=1000000 39=0 40=2 44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.456  
 110=0 150=0 151=1000000 526=n/a 10=044  
 out: 8=FIX.4.4 9=305 **35=8** 34=14281 49=XCxxx 52=20151029-14:30:34.459 56=T01 6=1.09743 11=12345  
 14=150000 15=EUR 17=7570908\_0\_0 31=1.09743 32=150000 37=7570908 38=1000000 **39=1** 40=2  
 44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.459 64=20151102 76=broker\_live\_feed 110=0  
 150=F 151=850000 526=n/a 10=058  
 out: 8=FIX.4.4 9=301 **35=8** 34=14282 49=XCxxx 52=20151029-14:30:34.459 56=T01 6=1.09742 11=12345  
 14=1000000 15=EUR 17=7570908\_1\_0 31=1.09742 32=850000 37=7570908 38=1000000 **39=2** 40=2  
 44=1.09443 54=2 55=EUR/USD 60=20151029-14:30:34.459 64=20151102 76=broker\_live\_feed 110=0  
 150=F 151=0 526=n/a 10=108

## Data Dictionary

- Download the data dictionary from [here](#).

## Support and FAQs

- For support or questions about the PrimeXM FIX Engine, please contact us via email to [support@primexm.com](mailto:support@primexm.com). Please always visit our website [www.primexm.com](http://www.primexm.com), for the most up to date contact information.