FIX SPECIFICATION

EXANTE

Version 1.13.3

Hours of operation

Trading is available from Sunday 17:00 till Friday 16:58 with daily maintenance from 16:58 till 17:00 New York time. It is also possible to provide weekly sessions without daily maintenance on request.

Connection to server is not available outside working hours.

Connectivity

EXANTE provides two separate connections for receiving quotes and for submitting orders:

- **Stream** connection is used to request and receive quotes;
- **Orders** connection is used to place orders and receive statuses for them.

Clients can connect to the EXANTE FIX Gateway over the Public Internet. A Secure Socket Layer (SSL) channel must be used to ensure privacy, security and data integrity. UAT connection doesn't require SSL.

Client can connect to any of our servers:

- fixprodln.exante.eu (located in London),
- fixprodld4.exante.eu (located in London LD4 DC),
- fixprodeu.exante.eu (located in Germany),
- fixproddsp.exante.eu (located in Moscow DataSpace DC),
- fixprodny.exante.eu (located to New-York NY4 DC).

All bridges use either port 27000 for MD session or port 27001 for trading session.

Client can also connect to several servers simultaneously. Please note: if you place order on one bridge you can not get information of this order from other bridges.

Persistence and Sequence Number Resets

Stream session

FIX messages sent via Stream session are not persisted. Client must always send Logon messages with initial sequence number of one 1 and `ResetSeqNumFlag` to Y on stream session. The EXANTE Logon reply message will also contain an initial sequence number equal to one 1.

Persistence and Sequence Number Resets

Orders session

FIX messages on Orders session are persisted. Sequence numbers will be reset each time after daily maintenance. If sequence number reset is required at any other time, it can be done by logging in with `ResetSeqNumFlag` set to Y. However it is not recommended, since some messages may not be received.

FIX Message Specifications

FIX message is composed of text formatted strings in a TAG=VALUE format. Each TAG=VALUE pair is separated by a SOH (hex 01) character. Messages start with a Standard Message Header and end with a Standard Message Trailer. Messages consist of multiple TAG=VALUE pairs, some of which may be repeated. FIX.4.4 protocol is used.

For more detailed specification you can visit http://www.fixprotocol.org or http://btobits.com/fixopaedia/fixdic44/index.html.

Instrument Identification

Client messages

In order to identify a symbol, ExanteID should be used. The following field should be used to identify an instrument. These tags should be sent exactly in following order.

Tag	Field name	Required	Comments
55	Symbol	Y	Required by FIX engine. For ExanteID identification can be set to any value and will be ignored by EXANTE engine.
48	SecurityID	Y	ExanteID of instrument.
22	SecurityIDSource	Y	Must be set to 111, which is custom value for ExanteID.

Instrument Identification

Server responses

In the addition to ExanteID EXANTE FIX sends additional instrument information (for example in Account Summary Response and Security List Response). The following fields will be sent with these messages:

Instrument type	CFICode	Symbol	MaturityMonthYear	StrikePrice	SecurityExchange
	461	55	200	202	207
FOREX	MRCXXX	Y	N	N	N
Stocks	EXXXXX	Y	N	N	Y
Funds	EUXXXX	Y	N	N	Y
Bonds	DBXXXX	Y	N	N	Y
Futures	FXXXXX	Y	Y	N	Y
Call options	OCXXXX	Y	Y	Y	Y
Put options	OPXXXX	Y	Y	Y	Y
Calendar spreads	FMXXXX	Y	N	N	Y

Brief information about `CFICode` can be found at http://www.onixs.biz/tools/fixdictionary/4.4/app_6_d.html. `CFICode` values are defined by ISO 10962 Classification of Financial Instruments (CFI code).

In order to identify calendar spreads, information about the legs will be sent in the `NoLegs` group (555). Each leg has the following fields:

Tag	**Field name**	**Comments**
600	LegSymbol	Leg symbol, the same as `Symbol` (55).
608	LegCFICode	Leg CFI code, `FXXXXX` for futures, `OCXXXX` for call options, etc.
610	LegMaturityMonthYear	Leg maturity date, this field is different for different legs.
616	LegSecurityExchange	Leg security exchange, the same as `SecurityExchange` (207).

UnderlyingInstrument component block

In order to identify a symbol, ExanteID should be used; the following field should be used to identify an instrument:

Tag	Field name	Required	Comments
311	UnderlyingSymbol	Y	Always N\A
305	UnderlyingSecurityIDSource	Y	Always set to 111, which is custom value for ExanteID.
309	UnderlyingSecurityID	Y	ExanteID of instrument.

Instrument Identification

Old instrument identification

Alternatively CFI instrument identification is still supported for a client messages, but is not recommended. In order to identify instrument for a client messages the following fields are required:

Instrument type	CFICode	Symbol	MaturityMonthYear	StrikePrice	SecurityExchange
	461	55	200	202	207
FOREX	MRCXXX	Y	N	N	N
Stocks	EXXXXX	Y	N	N	Y
Funds*	EUXXXX	Y	N	N	Y
Bonds	DBXXXX	Y	N	N	Y
Futures	FXXXXX	Y	Y	N	Y
Call options	OCXXXX	Y	Y	Y	Y
Put options	OPXXXX	Y	Y	Y	Y
Calendar spreads	Not supported				

* Funds are not available for execution.

Standard Message Header

Tag	Field name	Required	Comments
8	BeginString	Y	Message start, handled by FIX engine, must be FIX.4.4.
9	BodyLength	Y	Message length, handled by FIX engine.
35	MsgType	Y	Message type.
49	SenderCompID	Y	Provided by EXANTE – user's trading account id.
56	TargetCompID	Y	Provided by EXANTE.
34	MsgSeqNum	Y	Message sequence number, handled by fix engine.
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number. Valid values: Y - Possible duplicate; N - Original transmission.
97	PossResend	N	Indicates that message may contain information that has been sent under another sequence number. Valid values: Y - Possible duplicate; N - Original transmission.
52	SendingTime	Y	Time of message transmission (always expressed in UTC).

Instrument Identification

Standard Message Trailer

Tag	Field name	Required	Comments
10	`CheckSum`	Y	Checksum calculated by the FIX engine based on the message data.

Session Level Messages

Heartbeat

The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received. When either end of a FIX connection has not sent any data for HeartBtInt seconds, it will transmit a Heartbeat. If there is no response received then the connection should be considered lost and corrective action be initiated.

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `0`.
112	`TestReqID`	N	Required if the heartbeat is due to a Test Request message.
	Standard Message Trailer	Y	

Logon

The Logon message authenticates a user establishing a connection to a remote system. It must be the first message sent by the application requesting to initiate a FIX session.

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = A.
98	`EncryptMethod`	Y	`0` – not encrypted is the only accepted value.
108	`HeartBTInt`	Y	Heartbeat interval in seconds. Must be greater than 0
141	`ResetSeqNumFlag`	N	Y – resets both the incoming and outgoing sequence numbers to 1.
554	`Password`	Y	Password, provided by EXANTE.
10001	`CancelOnDisconnect`	N	Y – all DAY orders will be canceled in case of disconnect or logout (unless disabled in the New Order Single message)
	Standard Message Trailer	Y	

Logout

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = 5.
58	`Text`	N	Logout reason.
	Standard Message Trailer	Y	

Session Level Messages

Resend Request

Please note that the resend request is not available for the following message types: `W` (Market Data - Snapshot/Full Refresh), `y` (Security List), `Y` (Market Data Request Reject), `UASR` (Account Summary Response), `UASJ` (Account Summary Response Reject).

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `2`.
7	`BeginSeqNo`	Y	First sequence number in the range to be resent.
16	`EndSeqNo`	Y	Last sequence number in the range to be resent. For single message resend requests, set `BeginSeqNo` = `EndSeqNo`. If the request is for all messages subsequent to a particular message, `EndSeqNo` = `0`.
	Standard Message Trailer	Y	

Test request

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `1`.
112	`TestReqID`	Y	Unique test request identifier.
	Standard Message Trailer	Y	

Reject

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `3`
45	`RefSeqNum`	Y	MsgSeqNum (34) of rejected message.
371	`RefTagID`	N	The tag number of the FIX field being referenced.
372	`RefMsgType`	N	The `MsgType` (35) of the FIX message being referenced.
373	`SessionRejectReason`	N	Rejection reason identification code.
58	`Text`	N	Detailed rejection reason explanation, if available.
	Standard Message Trailer	Y	

Common Application Level Messages

These messages are used in both Stream Session and Orders Session.

Business Message Reject

This message is sent to the client when incoming message fulfills session-level rules, but is not supported by the recipient, e.g. a reply for New Order Single Message on Quote Session will be Business Message Reject with `BusinessRejectReason` = 3 (Unsupported Message Type).

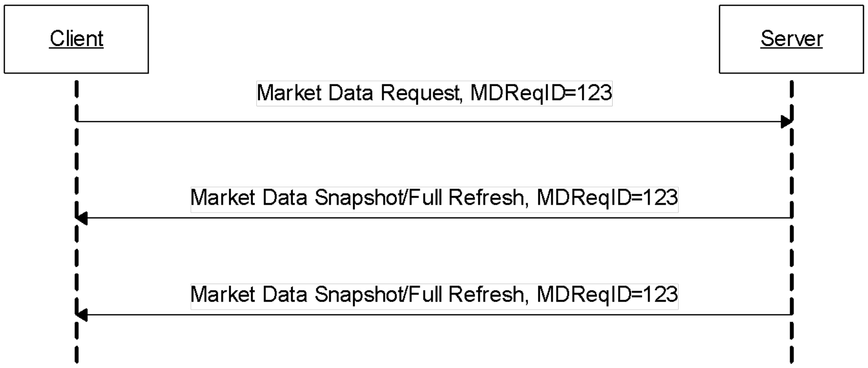
Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `j`
45	`RefSeqNum`	Y	`MsgSeqNum` of rejected message.
372	`RefMsgType`	Y	Rejection reason identification code.
380	`BusinessRejectReason`	Y	Detailed rejection reason explanation, if available.
	Standard Message Trailer	Y	

Application Level Messages for Stream Connection

Client should send Market Data Request message to subscribe to quotes. `MDReqID` (Tag 262) in Market Data Request message must be unique within the session.

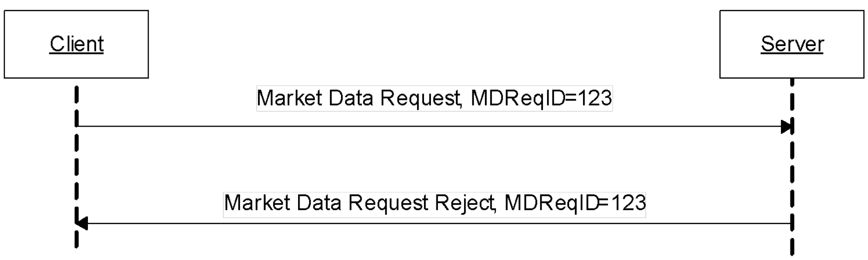
Successful scenario:

Market data Snapshot/Full refresh messages will return in case of successful subscription.



Unsuccessful scenarios:

Market Data Request Reject message will be returned in case of problems with subscription.



Market Data Request

This message is used to subscribe and unsubscribe to quotes.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = V.
262	MDReqID	Y	Unique ID assigned by the client to the Market Data Request. To unsubscribe from market data, the same ID must be sent with tag 263 = 2.
263	SubscriptionRequestType	Y	Data request type. Valid values: 1 = Snapshot + Updates (Subscribe); 2 = Unsubscribe.
264	MarketDepth	Y	Market depth for Book Snapshot. Valid values: 0 = Full Book; 1 = Top Of Book Any number = Number levels of depth.
265	MDUpdateType	N	Required if SubscriptionRequestType = 1 (Snapshot + Updates), valid values: 0 = Full Refresh.
267	NoMDEntryTypes	Y	Number of MDEntryType (269) fields requested. Should be 2 (BID and OFFER).

=> 269	MDEntryType	Y	Market Data entries types list. Valid values:
			0 = Bid;
			1 = Offer;
			2 = Trade;
			4 = Opening price;
			5 = Closing price;
			B = Trade volume;
			x = Price limit low;
			y = Price limit high;
			z = Option data

146	NoRelatedSym	Y	Number of related symbols in the request. This value is always equal to 1 in current version.
=>	Instrument component block	Y	Instrument fields.
	Standard Message Trailer	Y	

Market Data Request Reject

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = Y
262	MDReqID	Y	Market data request unique identifier.
281	MDReqRejReason	N	Rejection reason identification code. There is one non-standard value used to identify technical problem with feed: Z = OTHER
58	Text	N	Detailed rejection reason explanation, if available.
	Standard Message Trailer	Y	

Market Data - Snapshot/Full Refresh

You can receive MD Response in two ways - with legacy support of empty quotes or without it. Default method is mentioned below. Legacy empty quotes support will lead to 268=0. To choose preferred method please contact technical support or your Account Manager.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = W
262	MDReqID	Y	Market data request unique identifier.
=>	Instrument component block	Y	Instrument fields.
268	NoMDEntries	Y	Number of entries following. Will be 1 in case of 269=J.

=> 269	MDEntryType	Y	Market data entry type.
			Valid values:
			0 = Bid;
			1 = Offer;
			2 = Trade;
			4 = Opening price;
			5 = Closing price;
			B = Trade volume;
			J = No quotes;
			x = Price limit low;
			y = Price limit high;
			z = Option data

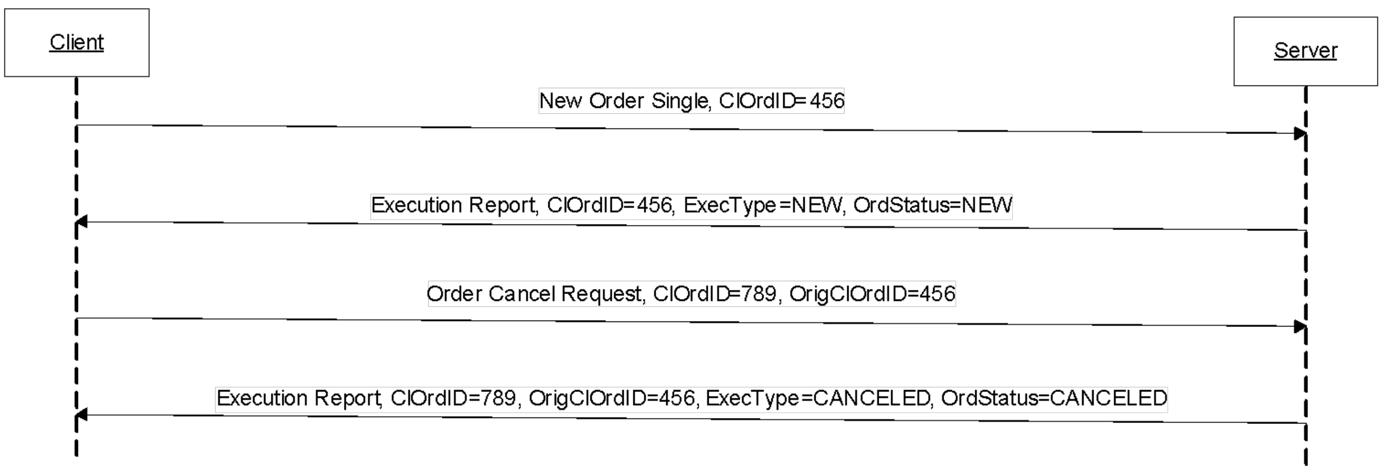
=> 270	MDEntryPx	Y	Price.
=> 271	MDEntrySize	Y	Size.
=> 272	MDEntryDate	N	Date of option data update, only if 269=z
=> 273	MDEntryDate	N	Time of option data update, only if 269=z
20060	OptionImpliedVolatility	N	Implied volatility, only if 269=z
20061	OptionDelta	N	Delta, only if 269=z
20062	OptionVega	N	Vega, only if 269=z
20063	OptionTheta	N	Theta, only if 269=z
20064	OptionGamma	N	Gamma, only if 269=z
20065	OptionTheoreticalPrice	N	Theoretical price, only if 269=z
	Standard Message Trailer	Y	

Application Level Messages for Orders Connection

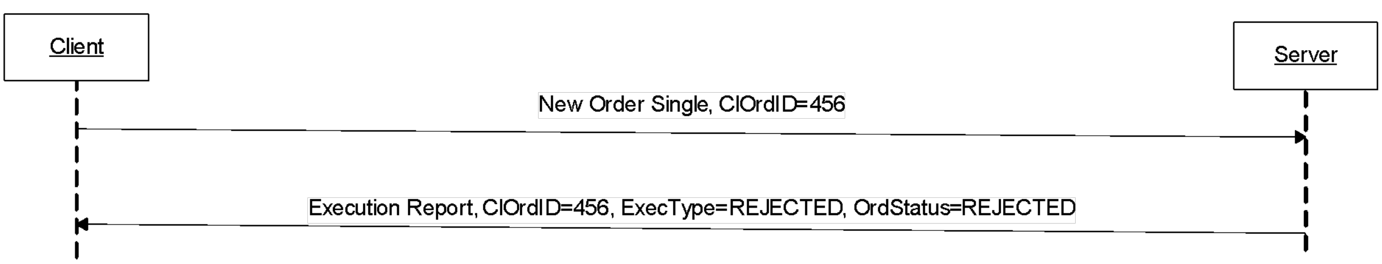
Client should send New Order Single to place an order. `ClOrdID` (Tag 11) values should not be reused. EXANTE will reply with Execution Report message with the same `ClOrdID`.

Client should send Order Cancel Request message to cancel an order. Two `ClOrdID`s need to be provided in this message. `OrigClOrdID` field (Tag 41) should be equal to `ClOrdID` field specified in New Order Single message. Client should set `ClOrdID` field to a new unique ID.

Place – NEW – cancel – CANCELED

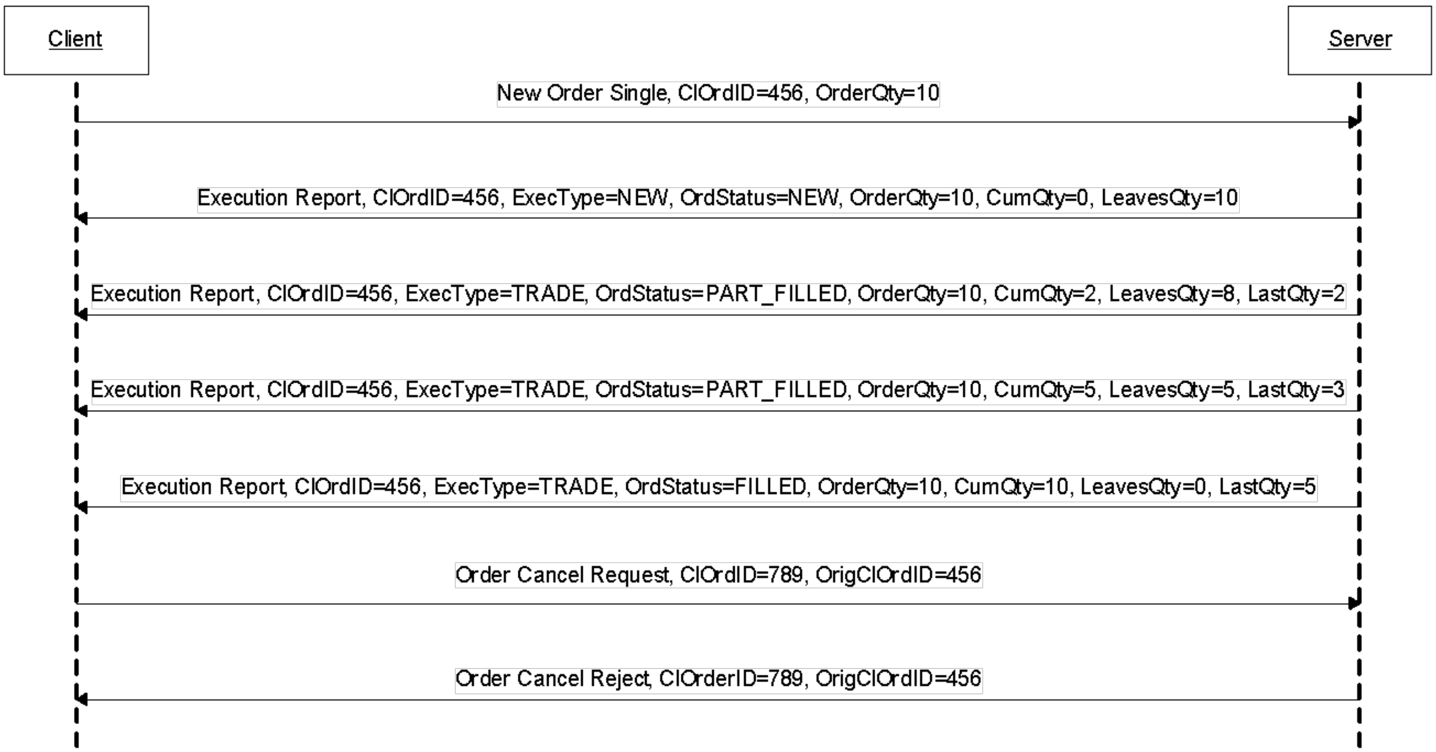


Place – REJECTED



Application Level Messages for Orders Connection

Place – NEW – PART_FILLED – FILLED – Cancel – Order Cancel Reject



New Order Single

This message should be sent to place a new order.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = D.
1	Account	N	Client account, default one will be used if not specified
11	ClOrdID	Y	Unique order identifier.
	Instrument component block	Y	Symbol fields.
54	Side	Y	Order side. Valid values: 1 = BUY; 2 = SELL.
60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
38	OrderQty	Y	Order quantity.
40	OrdType	Y	Order type. Valid values: 1 = MARKET; 2 = LIMIT; 3 = STOP; 4 = STOP LIMIT; P = PEGGED.
44	Price	N	Order price, required for LIMIT, STOP LIMIT.
99	StopPx	N	Stop price, required for STOP, STOP LIMIT.
59	TimeInForce	Y	Order duration. Valid values: 0 = DAY; 1 = GTC; 2 = At The Opening; 3 = IOC; 4 = FOK; 6 = Good Till Date; 7 = At The Close.
18	ExecInst	N	Required only for Pegged orders. Supported values: M = Mid_Price R = Primary_Peg P = Market_Peg
126	ExpireTime	N	Conditionally required if TimeInForce = Good Till Date.
211	PegOffsetValue	N	Required only for Pegged orders. Specifies amount added to the peg for a pegged order.
10001	CancelOnDisconnect	N	Y – Placed order will be canceled in case of disconnect or logout (even if session started with 10001 = N) N – Placed order will not be canceled in case of disconnect or logout (even if session started with 10001 = Y)
	Standard Message Trailer	Y	

Application Level Messages for Orders Connection

Order Cancel Request

This message is used to cancel an order.

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `F`.
11	`ClOrdID`	Y	Cancel request unique identifier.
41	`OrigClOrdID`	Y	`ClOrdID` (11) from New Order Single message.
	Instrument component block	Y	Symbol fields.
54	`Side`	Y	Side of order. Valid values: 1 = BUY; 2 = SELL.
60	`TransactTime`	Y	Time this order request was initiated/released by the trader or trading system.
38	`OrderQty`	Y	Order quantity.
	Standard Message Trailer	Y	

Order Status Request

This message is used to request order status. Result will be execution report with `ExecType` = I (Order Status).

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `H`.
11	`ClOrdID`	Y	`ClOrdID` (11) from New Order Single message.
	Instrument component block	Y	Symbol fields.
54	`Side`	Y	Side of order. Valid values: 1 = BUY; 2 = SELL.
	Standard Message Trailer	Y	

Order Cancel Replace Request

This message is used to replace an order.

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = `G`.
11	`ClOrdID`	Y	Replace request unique identifier.
41	`OrigClOrdID`	Y	`ClOrdID` (11) from New Order Single message.
	Instrument component block	Y	Symbol fields.
54	`Side`	Y	Side of order. Valid values: 1 = BUY; 2 = SELL.
60	`TransactTime`	Y	Time this order request was initiated/released by the trader or trading system.
38	`OrderQty`	Y	Order quantity.
44	`Price`	N	Order price, required for LIMIT, STOP LIMIT.
99	`StopPx`	N	Stop price, required for STOP, STOP LIMIT.
40	`OrdType`	Y	Order type. Valid values: 1 = MARKET; 2 = LIMIT; 3 = STOP; 4 = STOP LIMIT.
	Standard Message Trailer	Y	

Application Level Messages for Orders Connection

Execution Report

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = 8
11	`ClOrdID`	N	Unique identifier for Order as assigned by the client
41	`OrigClOrdID`	N	`ClOrdID` of the previous order (NOT the initial order of the day) when canceling an order.
37	`OrderID`	Y	Unique identifier for Order as assigned by EXANTE.
17	`ExecID`	Y	Unique identifier of Execution Report message as assigned by the sell-side, will be 0 for `ExecType` = `I` (Order Status).
150	`ExecType`	Y	Reason of execution report. Valid values: `A` = Pending New; `0` = New; `4` = Canceled; `6` = Pending Cancel; `8` = Rejected; `F` = Trade; `I` = Order Status.
39	`OrdStatus`	Y	Current order status. Valid values: `0` = New; `1` = Partially filled; `2` = Filled; `4` = Canceled; `6` = Pending Cancel; `8` = Rejected; `A` = Pending New.
1	`Account`	N	Account id. Always present, except for UNKNOWN_ORDER
	Instrument component block	Y	Symbol fields.
54	`Side`	Y	Order side. Valid values: `1` = BUY; `2` = SELL.
60	`TransactTime`	N	Time this order request was initiated/released by the trader or trading system.
151	`LeavesQty`	Y	Quantity open for further execution.
14	`CumQty`	Y	Currently executed shares for order.
6	`AvgPx`	Y	Calculated average price of all fills on this order.

(See next page for more).

Application Level Messages for Orders Connection

Execution Report

Tag	Field name	Required	Comments
32	`LastQty`	N	Quantity (e.g. shares) bought/sold on this (last) fill.
31	`LastPx`	N	Price of this (the most recent) fill.
38	`OrderQty`	Y	Quantity of the order.
40	`OrdType`	Y	Order type.
44	`Price`	N	Order price, required for LIMIT and STOP LIMIT order.
99	`StopPx`	N	Stop price, required for STOP and STOP LIMIT orders.
103	`OrdRejReason`	N	Rejection reason identification code. Possible values: 1 = UNKNOWN_SYMBOL 3 = ORDER_EXCEEDS_LIMIT 5 = UNKNOWN_ORDER 6 = DUPLICATE_ORDER 99 = OTHER
58	`Text`	N	Detailed rejection reason explanation. For instance: Invalid or unknown instrument or Rate limit exceeded. Text field for same reject messages might be changed and should not be used as identificator on client side.
584	`MassStatusReqID`	N	Mass status request identifier. Present if `Order_Mass_Status_Request` (35=AF) used.
912	`LastRptRequested`	N	Present if `Order_Mass_Status_Request` (35=AF) used. Valid values: N = There is at least one more execution report. Y = This is last execution report.
	Standard Message Trailer		

Order Cancel Reject

Tag	Field name	Required	Comments
	Standard Message Header	Y	`MsgType` = 9
11	`ClOrdID`	Y	Client assigned unique order identifier.
41	`OrigClOrdID`	Y	Client assigned unique order identifier.
37	`OrderID`	Y	ID of the order.
39	`OrdStatus`	Y	`OrdStatus` value after this cancel reject is applied.
434	`CxlRejResponseTo`	Y	Identifies the type of request that an Order Cancel Reject (9) is in response to. 1 = Order Cancel Request.
102	`CxlRejReason`	N	Rejection reason identification code.
58	`Text`	N	Detailed rejection reason explanation, if available.
	StandardMessageTrailer	Y	

Application Level Messages for Orders Connection

Account Summary Request

This message is used to obtain current summary information for account.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UASQ.
20020	AccSumReqID	Y	Request ID, will be echoed in Account Summary Response/Reject message. Must be unique during a single session.
1	Account	N	Account for the summary report. If missing, default account will be used.
20023	AccSumCurrency	N	Can be used for changing default currency for converted values from EUR to one specified in this tag.
	StandardMessageTrailer	Y	

Account Summary Response

This message used to display an open position. One message per instrument.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UASR.
20020	AccSumReqID	Y	Request ID from the Account Summary Request message.
1	Account	Y	Account used for the request.
20023	AccSumCurrency	Y	Currency for converted values.
900	TotalNetValue	N	Total Net Asset Value for account positions.
20040	UsedMargin	N	Amount of currency used for margin.
20021	NumAccSumReports	Y	Total number of reports that will be sent in response to current request.
	Instrument component block	Y	Symbol fields.
704	LongQty	Y	Long quantity.
705	ShortQty	Y	Short quantity.
6	AvgPx	N	Average price.
20030	ProfitAndLoss	N	Position profit and loss.
20031	ConvertedProfitAndLoss	N	Position profit and loss in default currency.
20032	Value	N	Position value.
20033	ConvertedValue	N	Position value in default currency.
	StandardMessageTrailer	Y	

Application Level Messages for Orders Connection

Account Summary Request Reject

This message displayed in case of errors, insufficient permissions, absent positions.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UASJ.
20020	AccSumReqID	Y	Request ID from the Account Summary Request message.
1	Account	Y	Account used for the request.
58	Text	Y	Reject reason.
20022	AccSumRejReason	Y	Reject reason code: 1 = request failed; 2 = summary is empty; 3 = insufficient permissions.
	StandardMessageTrailer	Y	

Order Mass Status Request

This message is used for order mass status request. Execution reports only for active orders will be received.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = AF.
584	MassStatusReqID	Y	Client assigned unique mass status request identifier.
585	MassStatusReqType	Y	Valid values: 7 = Status for all orders.
	StandardMessageTrailer	Y	

Order Mass Status Response Examples

One active order:

```
> 8=FIX.4.4|9=252|35=8|34=37|49=EXANTE_TRADE_UAT|52=20130725-
08:47:23.477|56=TEST_TRADE_UAT|6=0|11=1593|14=0|17=d202e81f-995c-412b-ada1-
0165029512b7|37=67b96371-def5-4570-957b-
b833c557836f|38=1|39=0|40=2|44=1|54=1|55=EUR/USD|59=0|150=I|151=1|461=MRCXXX|584=1594|912=Y|10=065
```

No active orders:

```
> 8=FIX.4.4|9=215|35=8|34=3|49=EXANTE_TRADE_UAT|52=20130725-
08:41:59.353|56=TEST_TRADE_UAT|6=0|14=0|17=c8bb4a37-d001-42d1-aeb0-
4f7390dfa949|37=NONE|39=8|54=1|55=N/A|58=No matching
orders|103=5|150=I|151=0|461=XXXXXX|584=1592|912=Y|10=192
```

Security List Request

This message is used for security list request. Please note that this message may be sent only in the trade session.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = x.
320	SecurityReqID	Y	Client assigned unique security request identifier.
559	SecurityListRequestType	Y	Valid values: 0 - Symbol; 1 - CFICode; 4 - All Securities.
55	Symbol	N	Symbol substring for search. Required if 559=0.
461	CFICode	N	CFICode of security group for search. Required if 559=1.
	StandardMessageTrailer	Y	

Security List

This will return full list of securities available to requester with all parameters necessary to trade them.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = y.
320	SecurityReqID	Y	Client assigned unique security request identifier.
393	TotNoRelatedSym	N	Total number of securities.
560	SecurityRequestResult	Y	0 - Valid request 1 - Invalid or unsupported request 2 - No instruments found that match selection criteria 3 - Not authorized to retrieve instrument data 4 - Instrument data temporarily unavailable 5 - Request for instrument data not supported
146	NoRelatedSym	N	Specifies the number of repeating symbols specified.
	Instrument component block	Y	Symbol fields.
711	NoUnderlyings	N	Specifies the number of underlying symbols. Can be either 0 or 1
	UnderlyingInstrument component block	N	
231	ContractMultiplier	N	Contract multiplier.
870	NoInstrAttrib	N	Amount of instrument attributes in for this symbol.
871	InstrAttribType	N	Specifies attribute. Valid values: 500 - Feed minimal price increment; 501 - Initial Margin; 502 - Maintenance Margin; 503 - Order minimum price increment; 504 - Lot size; 505 - Expiry date.
872	InstrAttribValue	N	Value of attribute in tag 871.
	StandardMessageTrailer	Y	

Trade Capture Report Request

This method will request for trades in the specified time range.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = AD.
568	TradeRequestID	Y	Client assigned unique trade request identifier.
569	TradeRequestType	Y	0 - All trades
580	NoDates	Y	Specifies the number of repeating trade dates. 1 - Only start date is specified; 2 - Start and stop dates are specified.
=> 75	TradeDate	Y	Specifies start report session date (if NoDates set to 1) or start and stop report session dates (if NoDates set to 2). Date should be in format YYYYMMDD, e.g. 20150101.
	StandardMessageTrailer	Y	

Trade Capture Report Request Ack

Additional message which will be sent as an acknowledgement of Trade Capture Report Request.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = AQ.
568	TradeRequestID	Y	Associated unique identifier for this capture report.
569	TradeRequestType	Y	0 - All trades.
748	TotNumTradeReports	N	Total number of found trades for the specified time range. Will be sent only if TradeRequestStatus set to Completed.
749	TradeRequestResult	Y	Current acknowledgement result. 0 - Successful; 8 - TradeRequestType (569) not supported; 9 - Unauthorized for Trade Capture Report Request (AD); 99 - Other;
750	TradeRequestStatus	Y	Current acknowledgement status. 0 - Accepted. After this status client will receive Trade Capture Report messages or another acknowledgement if no trades found; 1 - Completed. Will be sent in the second ack message if TotNumTradeReports set to 0 (i.e. no more trades found); 2 - Rejected, no other messages will be sent.
58	Text	N	Reject reason.
	StandardMessageTrailer	Y	

Trade Capture Report

Message which describes found trades. This message will be sent one per trade. Please note that you don't need send us acknowledgement on this message.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = AE.
568	TradeRequestID	Y	Associated unique identifier for this capture report.
570	PreviouslyReported	Y	Always set to N.
748	TotNumTradeReports	Y	Total number of trades in this request.
	Instrument component block	Y	Symbol fields. Symbol (55) is always set to N/A.
31	LastPx	Y	Price.
32	LastQty	Y	Quantity.
60	TransactTime	Y	Trade time.
75	TradeDate	Y	Trade session date.
17	ExecID	Y	Unique identifier assigned according to value sent in Execution Report message for this trade.
571	TradeReportID	Y	Unique identifier for this report. Does not depend on any other values.
552	NoSides	Y	Always set to 1.
54	Side	Y	Side.
37	OrderID	Y	Unique identifier assigned according to value sent in Execution Report message.
1	Account	Y	EXANTE account used for this trade.
20030	ProfitAndLoss	Y	Profit and loss
	StandardMessageTrailer	Y	

Trade Margin Request

Message to request expected margin of trade.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UTMQ
20050	TradeMarginReqID	Y	Associated unique identifier for this margin request.
1	Account	Y	Account ID.
	Instrument component block	Y	Symbol fields.
15	Currency	Y	Margin currency.
53	Quantity	Y	Quantity of trade.
54	Price	N	Price of trade.
	StandardMessageTrailer		

Trade Margin Request Reject

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UTMJ
20050	TradeMarginReqID	Y	Associated unique identifier for this margin request.
20051	TradeMarginReqRejReason	Y	Reason reject code. 1 - General error; 2 - Invalid or unknown instrument; 3 - Insufficient permissions.
58	Text	Y	Human-readable description of reject.
	StandardMessageTrailer		

Trade Margin Response

Expected margin will be returned as total expected margin and delta between current and expected margin.

Tag	Field name	Required	Comments
	Standard Message Header	Y	MsgType = UTMR
20050	TradeMarginReqID	Y	Associated unique identifier for this margin request.
20052	ExpectedMarginValue	Y	Total expected margin.
20053	ExpectedMarginDelat	Y	Resulting margin delta.
	StandardMessageTrailer		