



NYSE Common Customer Gateway (CCG)

FIX Sample Messages Document

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1 Introduction

The following test cases are being provided to aid in your coding to NYSE CCG FIX 4.2. CCG FIX can vary slightly from standard FIX in several message types, namely Cancel Replace and Cancel Reduce tags 37 and 41. There are also several user tags in the 9000 series that contain information that could be valuable in your message and execution processing (eg. Tag 9579 ExpERCReferenceNumber – the newly expanded Activity ID). Please refer to the NYSE CCG FIX Specification document dated 2/8/10, (available from <http://www.nyse.com/content/publications/1043269645619.html>) for further clarification. Should you have any questions regarding NYSE CCG FIX, please contact Member Firm Services at firmtesting@nyx.com or 1-866-873-7422.

Please note:

In all of the following sample messages, the “Raw Message” displays the FIX tags in header, body, trailer format, whereas the tables display the FIX tags in numerical order.

Throughout this document, the use of **^A** in the Raw Messages represents a delimiter.

FIX tags 17 and 19 are now available in the new expanded format in both UAT and production per customer request (reference: http://www.nyse.com/pdfs/NYSETECH_INFOMEMO022609.pdf). Please contact Member Firm Services at firmtesting@nyx.com or 1-866-873-7422 to have this feature enabled.

Drop Copy recipients will receive copies of orders, cancel requests, cancel replace requests, execution reports, UR OUTs and/or Replaced messages depending on the specific message types they have subscribed to. The messages contained in this document are exactly as they would appear on a drop copy session. CCG Drop Copy does not return order acknowledgements, pending cancels or pending replace messages.

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2 New Orders and Acknowledgements

2.1 New Order Single

Brief		
BUY 100 CVS MKT DAY		
Raw Message		
8=FIX.4.2^A 9=145^A 35=D^A 34=4^A 49=ABC_DEFG01^A 52=20090323-15:40:29^A 56=CCG^A 115=XYZ^A 11=NF 0542/03232009^A 54=1^A 38=100^A 55=CVS^A 40=1^A 59=0^A 47=A^A 60=20090323-15:40:29^A 21=1^A 207=N^A 10=139^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	145	BodyLength
10	139	Checksum
11	NF 0542/03232009	ClOrdID
21	1	HandlInst
34	4	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090323-15:40:29	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090323-15:40:29	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

2.2 Order Acknowledgement

Raw Message

8=FIX.4.2^A 9=226^A 35=8^A 128=XYZ^A 34=4^A 49=CCG^A 56=ABC_DEFG01^A 52=20090323-15:40:35^A 55=CVS^A 37=NF 0542/03232009^A 11=NF 0542/03232009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090323-15:40:30^A 58=New order^A 30=N^A 207=N^A 47=A^A 10=149^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	226	BodyLength
10	149	Checksum
11	NF 0542/03232009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	4	MsgSeqNum
35	8	MsgType
37	NF 0542/03232009	OrderID
38	100	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090323-15:40:35	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090323-15:40:30	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	100	LeavesQty
207	N	SecurityExchange

2.3 Closing Offset (New Order Single)

Brief

SL 1000 RRC LMT @55.36 DAY

Raw Message

8=FIX.4.2^A 9=156^A 35=D^A 34=124^A 49=ABC_DEFG04^A 52=20100208-18:51:42^A 56=CCG^A
115=XYZ^A 11=NF 0015/02082010^A 54=2^A 38=1000^A 55=RRC^A 40=2^A 44=55.36^A 59=0^A
1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 9487=CO^A 10=050^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	156	BodyLength
10	050	Checksum
11	NF 0015/02082010	ClOrdID
21	1	HandlInst
34	124	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	55.36	Price
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20100208-18:51:42	SendingTime
54	2	Side
55	RRC	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9487	CO	RoutingInstruction

2.4 Closing Offset (Order Acknowledgement)

Raw Message

```
8=FIX.4.2^A 9=253^A 35=8^A 128=XYZ^A 34=124^A 49=CCG^A 56=ABC_DEFG04^A
52=20100208-18:51:42^A 55=RRC^A 37=NF 0015/02082010^A 11=NF 0015/02082010^A 17=0^A
20=0^A 39=0^A 150=0^A 54=2^A 38=1000^A 40=2^A 44=55.3600^A 59=0^A 31=0^A 32=0^A 14=0^A
6=0^A 151=1000^A 60=20100208-18:51:42^A 58=New order^A 30=N^A 1=ABC123ZYX^A 207=N^A
47=A^A 10=037^A
```

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	253	BodyLength
10	037	Checksum
11	NF 0015/02082010	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	124	MsgSeqNum
35	8	MsgType
37	NF 0015/02082010	OrderID
38	1000	OrderQty
39	0	OrderStatus
40	2	OrdType
44	55.3600	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20100208-18:51:42	SendingTime
54	2	Side
55	RRC	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	TEXT
59	0	TimeInForce
60	20100208-18:51:42	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType

Tag	Value	Tag Name
151	1000	LeavesQty
207	N	SecurityExchange

2.5 MatchPoint (New Order Single)

Brief

SL 1000 MMM MKT DAY

Raw Message

8=FIX.4.2^A 9=153^A 35=D^A 34=11^A 49=ABC_DEFG04^A 52=20091216-17:23:52^A 56=CCG^A
 57=ARCA^A 115=XYZ^A 128=MP^A 11=NF 0921/12162009^A 54=2^A 38=1000^A 55=MMM^A
 40=1^A 59=0^A 1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 10=172^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	153	BodyLength
10	172	Checksum
11	NF 0921/12162009	ClOrdID
21	1	HandlInst
34	11	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20091216-17:23:52	SendingTime
54	2	Side
55	MMM	Symbol
56	CCG	TargetCompID
57	ARCA	TargetSubID
59	0	TimeInForce
115	XYZ	OnBehalfOfCompID
128	MP	DeliverToCompID
207	N	SecurityExchange

2.6 MatchPoint (Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=234^A 35=8^A 50=ARCA^A 128=XYZ^A 34=11^A 49=CCG^A 56=ABC_DEFG04^A
 52=20091216-17:23:51^A 55=MMM^A 37=0000002^A 11=Nf 0921/12162009^A 17=1000002^A
 20=0^A 39=0^A 150=0^A 54=2^A 38=1000^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A
 151=1000^A 60=20091216-17:23:52^A 58=New order^A 207=N^A 9570=N/MP^A 10=051^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	234	BodyLength
10	051	Checksum
11	Nf 0921/12162009	ClOrdID
14	0	CumQty
17	1000002	ExecID
20	0	ExecTransType
31	0	LastPx
32	0	LastShares
34	11	MsgSeqNum
35	8	MsgType
37	0000002	OrderID
38	1000	OrderQty
39	0	OrderStatus
40	1	OrdType
49	CCG	SenderCompID
50	ARCA	SenderSubID
52	20091216-17:23:51	SendingTime
54	2	Side
55	MMM	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	TEXT
59	0	TimeInForce
60	20091216-17:23:52	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	1000	LeavesQty
207	N	SecurityExchange
9570	N/MP	ExecAwayMarketID

2.7 Sub-Penny (New Order Single)

Brief

BUY 1000 VOD LMT @.995 DAY

Raw Message

8=FIX.4.2^A 9=147^A 35=D^A 34=215^A 49=ABC_DEFG04^A 52=20100208-19:36:45^A 56=CCG^A
115=XYZ^A 11=NF 0016/02082010^A 54=1^A 38=1000^A 55=VOD^A 40=2^A 44=.995^A 59=0^A
1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 10=100^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	147	BodyLength
10	100	Checksum
11	NF 0016/02082010	ClOrdID
21	1	HandlInst
34	215	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	.995	Price
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20100208-19:36:45	SendingTime
54	1	Side
55	VOD	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

2.8 Sub-Penny (Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=252^A 35=8^A 128=XYZ^A 34=215^A 49=CCG^A 56=ABC_DEFG04^A
 52=20100208-19:36:45^A 55=VOD^A 37=NF 0016/02082010^A 11=NF 0016/02082010^A 17=0^A
 20=0^A 39=0^A 150=0^A 54=1^A 38=1000^A 40=2^A 44=0.9950^A 59=0^A 31=0^A 32=0^A 14=0^A
 6=0^A 151=1000^A 60=20100208-19:36:45^A 58=New order^A 30=A^A 1=ABC123ZYX^A 207=A^A
 47=A^A 10=240^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	252	BodyLength
10	240	Checksum
11	NF 0016/02082010	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	A	LastMkt
31	0	LastPx
32	0	LastShares
34	215	MsgSeqNum
35	8	MsgType
37	NF 0016/02082010	OrderID
38	1000	OrderQty
39	0	OrderStatus
40	2	OrdType
44	0.9950	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20100208-19:36:45	SendingTime
54	1	Side
55	VOD	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	TEXT
59	0	TimeInForce
60	20100208-19:36:45	TransactTime
128	XYZ	DeliverToCompID

Tag	Value	Tag Name
150	0	ExecType
151	1000	LeavesQty
207	A	SecurityExchange

2.9 Dot Reserve Order Type (Max Floor)

Brief

BUY 1000 IOC LMT @49.38 DAY

Raw Message

8=FIX.4.2^A 9=154^A 35=D^A 34=578^A 49=LEH_LZJ02^A 52=20100302-22:50:34^A 56=CCG^A
 115=LZJ^A 11=Nf 0040/03022010^A 54=1^A 38=1000^A 55=IOC^A 40=2^A 44=49.38^A 59=0^A
 1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 111=0^A 10=121^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	154	BodyLength
10	121	Checksum
11	Nf 0040/03022010	ClOrdID
21	1	HandlInst
34	578	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	49.38	Price
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100302-22:50:34	SendingTime
54	1	Side
55	IOC	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
111	0	MaxFloor
115	LZJ	OnBehalfOfCompID
207	N	SecurityExchange

2.10 BBSS Max Quantity Order (99,999,900 shares)

Brief

BUY 99999900 MMM LMT @50.00 DAY

Raw Message

8=FIX.4.2^A 9=162^A 35=D^A 34=3^A 49=LEH_LZJ02^A 52=20100303-15:17:05^A 56=CCG^A 57=4^A
 115=LZJ^A 143=ER^A 11=NF 0041/03032010^A 54=1^A 38=99999900^A 55=MMM^A 40=2^A
 44=50.00^A 59=0^A 1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 10=069^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	162	BodyLength
10	069	Checksum
11	NF 0041/03032010	ClOrdID
21	1	HandInst
34	3	MsgSeqNum
35	D	MsgType
38	99999900	OrderQty
40	2	OrdType
44	50.00	Price
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100303-15:17:05	SendingTime
54	1	Side
55	MMM	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
115	LZJ	OnBehalfOfCompID
143	ER	TargetLocationID
207	N	SecurityExchange

2.11 Symbol with a Suffix

Brief

BUY 100 ADM LMT @25 DAY

Raw Message

8=FIX.4.2^A 9=150^A 35=D^A 34=13^A 49=LEH_LZJ02^A 52=20100303-15:21:52^A 56=CCG^A
 115=LZJ^A 11=Nf 0043/03032010^A 54=1^A 38=100^A 55=ADM^A 65=PRA^A 40=2^A 44=25^A
 59=0^A 1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 10=237^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	150	BodyLength
10	237	Checksum
11	Nf 0043/03032010	ClOrdID
21	1	HandlInst
34	13	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	25	Price
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100303-15:21:52	SendingTime
54	1	Side
55	ADM	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
65	PRA	SymbolSfx
115	LZJ	OnBehalfOfCompID
207	N	SecurityExchange

2.12 AMEX Symbol

Brief

BUY 100 AXU MKT DAY

Raw Message

8=FIX.4.2^A 9=137^A 35=D^A 34=47^A 49=LEH_LZJ02^A 52=20100303-15:38:27^A 56=CCG^A
 115=LZJ^A 11=NF 0045/03032010^A 54=1^A 38=100^A 55=AXU^A 40=1^A 59=0^A 1=ABC123ZYX^A
 21=1^A 207=A^A 47=A^A 10=122^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	137	BodyLength
10	122	Checksum
11	NF 0045/03032010	ClOrdID
21	1	HandInst
34	47	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100303-15:38:27	SendingTime
54	1	Side
55	AXU	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
115	LZJ	OnBehalfOfCompID
207	A	SecurityExchange

2.13 BBSS Future Settlement Date

Brief

BUY 100 JZE LMT @25 DAY

Raw Message

8=FIX.4.2^A 9=177^A 35=D^A 34=5^A 49=LEH_LZJ02^A 52=20100303-16:23:34^A 56=CCG^A
 57=4^A 115=LZJ^A 143=ER^A 11=NF 0048/03032010^A 54=1^A 38=100^A 55=JZE^A 40=2^A
 44=25^A 59=0^A 1=ABC123ZYX^A 63=8^A 64=20100310^A 21=1^A 207=N^A 47=A^A 287=5^A
 10=199^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	177	BodyLength
10	199	Checksum
11	NF 0048/03032010	ClOrdID
21	1	HandlInst
34	5	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	25	Price
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100303-16:23:34	SendingTime
54	1	Side
55	JZE	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
63	8	SettlmntTyp
64	20100310	FutSettDate
115	LZJ	OnBehalfOfCompID
143	ER	TargetLocationID
207	N	SecurityExchange
287	5	SellerDays

2.14 Good-'til-Canceled Order (GTC with Do Not Reduce Instruction)

Brief

BUY 100 MMM LMT @50 GTC

Raw Message

8=FIX.4.2^A 9=147^A 35=D^A 34=3^A 49=LEH_LZJ02^A 52=20100303-20:31:56^A 56=CCG^A
 115=LZJ^A 11=NF 0050/03032010^A 54=1^A 38=100^A 55=MMM^A 40=2^A 44=50^A 59=1^A
 1=ABC123ZYX^A 21=1^A 18=F^A 207=N^A 47=A^A 10=054^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	147	BodyLength
10	054	Checksum
11	NF 0050/03032010	ClOrdID
18	F	ExecInst
21	1	HandlInst
34	3	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	50	Price
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100303-20:31:56	SendingTime
54	1	Side
55	MMM	Symbol
56	CCG	TargetCompID
59	1	TimeInForce
115	LZJ	OnBehalfOfCompID
207	N	SecurityExchange

3 Execution Report Examples

3.1 Full Fill Execution Report of Market Order

Raw Message

```
8=FIX.4.2^A 9=378^A 35=8^A 128=XYZ^A 34=5^A 49=CCG^A 56=ABC_DEFG01^A 52=20090323-15:40:35^A 55=CVS^A 37=NF 0542/03232009^A 11=NF 0542/03232009^A 17=NF 0542/03232009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=25.4800^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090323-15:40:30^A 58=Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000008^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1243^A 9579=0000100001^A 9426=2/2^A 9433=0034^A 29=1^A 63=0^A 9440=001001001^A 10=080^A
```

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	378	BodyLength
10	080	Checksum
11	NF 0542/03232009	ClOrdID
14	0	CumQty
17	NF 0542/03232009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.4800	LastPx
32	100	LastShares
34	5	MsgSeqNum
35	8	MsgType
37	NF 0542/03232009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090323-15:40:35	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text

Tag	Value	Tag Name
59	0	TimeInForce
60	20090323-15:40:30	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1243	ContraTradeTime
9426	2/2	BillingRate
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000008	DBKLinkID
9578	2	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.2 Partial Fill Followed by Full Fill

Brief

100 @25.4700 LvsQty 400

Raw Message

8=FIX.4.2^A 9=389^A 35=8^A 128=XYZ^A 34=27^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:28:10^A 55=CVS^A 37=NF 0568/03252009^A 11=NF 0568/03252009^A 17=NF 0568/03252009 001001001^A 20=0^A 39=1^A 150=1^A 54=2^A 38=500^A 40=1^A 59=0^A 31=25.4700^A 32=100^A 14=0^A 6=0^A 151=400^A 60=20090325-14:28:12^A 58=Partial Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000006^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1134^A 9579=0000100001^A 9426=1^A 9433=0034^A 29=1^A 63=0^A 9440=001001001^A 10=251^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	389	BodyLength
10	251	Checksum
11	NF 0568/03252009	ClOrdID
14	0	CumQty
17	NF 0568/03252009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.4700	LastPx
32	100	LastShares
34	27	MsgSeqNum
35	8	MsgType
37	NF 0568/03252009	OrderID
38	500	OrderQty
39	1	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:28:10	SendingTime
54	2	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Partial Fill	Text

Tag	Value	Tag Name
59	0	TimeInForce
60	20090325-14:28:12	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToCompID
150	1	ExecType
151	400	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1134	ContraTradeTime
9426	1	BillingRate
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000006	DBKLinkID
9578	1	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.3 Execution Filling the Order

Brief
400 @25.2800 LvsQty 0

Raw Message
8=FIX.4.2^A 9=379^A 35=8^A 128=XYZ^A 34=28^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:28:10^A 55=CVS^A 37=NF 0568/03252009^A 11=NF 0568/03252009^A 17=NF 0568/03252009 002002002^A 20=0^A 39=2^A 150=2^A 54=2^A 38=500^A 40=1^A 59=0^A 31=25.2800^A 32=400^A 14=0^A 6=0^A 151=0^A 60=20090325-14:28:12^A 58=Fill^A 30=N^A 76=0034^A 207=N^A 47=A^A 9430=NX^A 9483=000007^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=400^A 438=1134^A 9579=0000200002^A 9433=0034^A 29=1^A 63=0^A 9440=002002002^A 10=186^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	379	BodyLength
10	186	Checksum
11	NF 0568/03252009	ClOrdID
14	0	CumQty
17	NF 0568/03252009 002002002	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	25.2800	LastPx
32	400	LastShares
34	28	MsgSeqNum
35	8	MsgType
37	NF 0568/03252009	OrderID
38	500	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:28:10	SendingTime
54	2	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Fill	Text
59	0	TimeInForce

Tag	Value	Tag Name
60	20090325-14:28:12	TransactTime
63	0	SettlmntTyp
76	0034	ExecBroker
128	XYZ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	400	ContraTradeQty
438	1134	ContraTradeTime
9430	NX	NYSEDirect+
9433	0034	ExecutionInformation
9440	002002002	ERCReferenceNumber
9483	000007	DBKLinkID
9578	1	BillingIndicator
9579	0000200002	ExpERCReferenceNumber

3.4 Done for Day

Raw Message

8=FIX.4.2^A 9=258^A 35=8^A 128=XYZ^A 34=84^A 49=CCG^A 56=ABC_DEFG04^A 52=20100128-18:54:59^A 55=IOC^A 37=NF 0960/01282010^A 11=NF 0960/01282010^A 17=0^A 20=0^A 39=3^A 150=3^A 54=1^A 38=100^A 40=2^A 44=49.1000^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20100128-18:55:00^A 58=Done for Day^A 1=ABC123ZYX^A 30=N^A 47=A^A 207=N^A 29=1^A 10=081^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	258	BodyLength
10	081	Checksum
11	NF 0960/01282010	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	84	MsgSeqNum
35	8	MsgType
37	NF 0960/01282010	OrderID
38	100	OrderQty
39	3	OrderStatus
40	2	OrdType
44	49.1000	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20100128-18:54:59	SendingTime
54	1	Side
55	IOC	Symbol
56	ABC_DEFG04	TargetCompID
58	Done for Day	TEXT
59	0	TimeInForce
60	20100128-18:55:00	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	3	ExecType
151	0	LeavesQty
207	N	SecurityExchange

3.5 Closing Offset (Execution Report)

Raw Message

8=FIX.4.2^A 9=398^A 35=8^A 128=XYZ^A 34=126^A 49=CCG^A 56=ABC_DEFG04^A 52=20100208-18:52:05^A 55=RRC^A 37=NF 0015/02082010^A 11=NF 0015/02082010^A 17=NF 0015/02082010 001001001^A 20=0^A 39=2^A 150=2^A 54=2^A 38=1000^A 40=2^A 44=55.3600^A 59=0^A 31=55.3600^A 32=1000^A 14=0^A 6=0^A 151=0^A 60=20100208-18:52:06^A 58=Fill^A 1=ABC123ZYX^A 30=N^A 76=0210^A 207=N^A 47=A^A 9483=000008^A 9578=7^A 382=1^A 375=LOC^A 337=0000^A 437=1000^A 438=1353^A 9579=0000100001^A 9426=7^A 9433=0210^A 29=1^A 63=0^A 9440=001001001^A 10=076^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	398	BodyLength
10	076	Checksum
11	NF 0015/02082010	ClOrdID
14	0	CumQty
17	NF 0015/02082010 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	55.3600	LastPx
32	1000	LastShares
34	126	MsgSeqNum
35	8	MsgType
37	NF 0015/02082010	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	2	OrdType
44	55.3600	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20100208-18:52:05	SendingTime
54	2	Side
55	RRC	Symbol
56	ABC_DEFG04	TargetCompID
58	Fill	TEXT
59	0	TimeInForce

Tag	Value	Tag Name
60	20100208-18:52:06	TransactTime
63	0	SettlmntTyp
76	0210	ExecBroker
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	LOC	ContraBroker
382	1	NoContraBrokers
437	1000	ContraTradeQty
438	1353	ContraTradeTime
9426	7	BillingRate
9433	0210	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000008	DBKLinkID
9578	7	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.6 MatchPoint (Execution Report)

Brief

1000 @82.245 LvsQty 0

Raw Message

8=FIX.4.2^A 9=258^A 35=8^A 50=ARCA^A 128=XYZ^A 34=87^A 49=CCG^A 56=ABC_DEFG04^A
52=20091216-18:00:24^A 55=MMM^A 37=0000002^A 11=NF 0921/12162009^A 17=2000005^A
20=0^A 39=2^A 150=2^A 54=2^A 38=1000^A 40=1^A 59=0^A 31=82.245^A 32=1000^A 14=1000^A
6=82.245^A 151=0^A 60=20091216-18:00:25^A 58=Fill^A 583=91XYZ^A 30=MP^A 207=N^A
9426=N/MP^A 9570=N/MP^A 10=088^A

Tag	Value	Tag Name
6	82.245	AvgPx
8	FIX.4.2	BeginString
9	258	BodyLength
10	088	Checksum
11	NF 0921/12162009	ClOrdID
14	1000	CumQty
17	2000005	ExecID
20	0	ExecTransType
30	MP	LastMkt
31	82.245	LastPx
32	1000	LastShares
34	87	MsgSeqNum
35	8	MsgType
37	0000002	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	1	OrdType
49	CCG	SenderCompID
50	ARCA	SenderSubID
52	20091216-18:00:24	SendingTime
54	2	Side
55	MMM	Symbol
56	ABC_DEFG04	TargetCompID
58	Fill	TEXT
59	0	TimeInForce
60	20091216-18:00:25	TransactTime
128	XYZ	DeliverToCompID
150	2	ExecType

Tag	Value	Tag Name
151	0	LeavesQty
207	N	SecurityExchange
583	91XYZ	CIOrdLinkID
9426	N/MP	BillingRate
9570	N/MP	ExecAwayMarketID

3.7 Sub-Penny (Execution Report)

Brief

1000 @0.4000 LvsQty 0

Raw Message

8=FIX.4.2^A 9=404^A 35=8^A 128=XYZ^A 34=216^A 49=CCG^A 56=ABC_DEFG04^A
 52=20100208-19:36:45^A 55=VOD^A 37=NF 0016/02082010^A 11=NF 0016/02082010^A 17=NF
 0016/02082010 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=1000^A 40=2^A 44=0.9950^A
 59=0^A 31=0.4000^A 32=1000^A 14=0^A 6=0^A 151=0^A 60=20100208-19:36:45^A 58=Fill^A
 1=ABC123ZYX^A 30=A^A 76=0210^A 207=A^A 47=A^A 9430=NX^A 9483=000004^A 9578=1^A
 382=1^A 375=LOC^A 337=0000^A 437=1000^A 438=1437^A 9579=0000100001^A 9426=1^A
 9433=0210^A 29=1^A 63=0^A 9440=001001001^A 10=121^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	404	BodyLength
10	121	Checksum
11	NF 0016/02082010	ClOrdID
14	0	CumQty
17	NF 0016/02082010 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	A	LastMkt
31	0.9950	LastPx
32	1000	LastShares
34	216	MsgSeqNum
35	8	MsgType
37	NF 0016/02082010	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	2	OrdType
44	0.9950	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20100208-19:36:45	SendingTime
54	1	Side
55	VOD	Symbol
56	ABC_DEFG04	TargetCompID
58	Fill	TEXT

Tag	Value	Tag Name
59	0	TimeInForce
60	20100208-19:36:45	TransactTime
63	0	SettlmntTyp
76	0210	ExecBroker
128	XYZ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	A	SecurityExchange
337	0000	ContraTrader
375	LOC	ContraBroker
382	1	NoContraBrokers
437	1000	ContraTradeQty
438	1437	ContraTradeTime
9426	1	BillingRate
9430	NX	NYSEDirect+
9433	0210	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000004	DBKLinkID
9578	1	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

3.8 Away Market Execution Report

Brief

1000 @75.8700 LvsQty 0

Raw Message

8=FIX.4.2^A 9=394^A 35=8^A 128=LZJ^A 34=23^A 49=CCG^A 56=LEH_LZJ02^A 52=20100303-16:31:36^A 55=MMM^A 37=NF 0049/03032010^A 11=NF 0049/03032010^A 17=NF 0049/03032010 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=1000^A 40=1^A 59=0^A 31=75.8700^A 32=1000^A 14=0^A 6=0^A 151=0^A 60=20100303-16:31:37^A 58=Fill^A 1=ABC123ZYX^A 30=N^A 76=0210^A 207=N^A 47=A^A 9430=NX^A 9483=000016^A 9570=D/EDGA^A 382=1^A 375=TOD^A 337=0000^A 437=1000^A 438=1133^A 9579=0000100001^A 9433=0210^A 29=1^A 63=0^A 9440=001001001^A 10=196^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	394	BodyLength
10	196	Checksum
11	NF 0049/03032010	ClOrdID
14	0	CumQty
17	NF 0049/03032010 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	75.8700	LastPx
32	1000	LastShares
34	23	MsgSeqNum
35	8	MsgType
37	NF 0049/03032010	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20100303-16:31:36	SendingTime
54	1	Side
55	MMM	Symbol

Tag	Value	Tag Name
58	Fill	TEXT
59	0	TimeInForce
60	20100303-16:31:37	TransactTime
63	0	SettlmntTyp
76	0210	ExecBroker
128	LZJ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	1000	ContraTradeQty
438	1133	ContraTradeTime
9426	D/EDGA	BillingRate
9430	NX	NYSEDirect+
9433	0210	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000016	DBKLinkID
9570	D/EDGA	ExecAwayMktID

4 Cancel Message Sample

4.1 New Order (order to be canceled)

Brief		
BUY 100 CVS LMT @24.47 DAY		
Raw Message		
8=FIX.4.2^A 9=155^A 35=D^A 34=17^A 49=ABC_DEFG01^A 52=20090325-14:26:15^A 56=CCG^A 115=XYZ^A 11=Nf 0565/03252009^A 54=1^A 38=100^A 55=CVS^A 40=2^A 44=24.47^A 59=0^A 47=A^A 60=20090325-14:26:15^A 21=1^A 207=N^A 10=109^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	155	BodyLength
10	109	Checksum
11	Nf 0565/03252009	ClOrdID
21	1	HandInst
34	17	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	2	OrdType
44	24.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-14:26:15	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-14:26:15	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

4.2 Simple Cancel

Raw Message

8=FIX.4.2^A 9=170^A 35=F^A 34=39^A 49=ABC_DEFG01^A 52=20090325-14:36:17^A 56=CCG^A 115=XYZ^A 41=Nf 0565/03252009^A 37=Nf 0565/03252009^A 11=Nf 0569/03252009^A 54=1^A 38=100^A 55=CVS^A 60=20090325-14:36:17^A 207=N^A 10=228^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	170	BodyLength
10	228	Checksum
11	Nf 0569/03252009	ClOrdID
34	39	MsgSeqNum
35	F	MsgType
37	Nf 0565/03252009	OrderID
38	100	OrderQty
41	Nf 0565/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-14:36:17	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-14:36:17	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

4.3 Simple Cancel Acknowledgement

Raw Message

8=FIX.4.2^A 9=235^A 35=8^A 128=XYZ^A 34=45^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:36:18^A 55=CVS^A 37=NF 0565/03252009^A 11=NF 0569/03252009^A 41=NF 0565/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=100^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-14:36:20^A 58=Cancel Pending^A 207=N^A 30=N^A 10=170^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	235	BodyLength
10	170	Checksum
11	NF 0569/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	45	MsgSeqNum
35	8	MsgType
37	NF 0565/03252009	OrderID
38	100	OrderQty
39	6	OrderStatus
41	NF 0565/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-14:36:18	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-14:36:20	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

4.4 Cancel Accept (UR OUT)

Raw Message

8=FIX.4.2^A 9=258^A 35=8^A 128=XYZ^A 34=46^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-14:36:18^A 55=CVS^A 37=NF 0565/03252009^A 11=NF 0569/03252009^A 41=NF 0565/03252009^A 17=0^A 20=0^A 39=4^A 150=4^A 54=1^A 38=100^A 40=2^A 44=24.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-14:36:20^A 58=UR OUT^A 30=N^A 47=A^A 207=N^A 29=1^A 10=185^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	258	BodyLength
10	185	Checksum
11	NF 0569/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	46	MsgSeqNum
35	8	MsgType
37	NF 0565/03252009	OrderID
38	100	OrderQty
39	4	OrderStatus
40	2	OrdType
41	NF 0565/03252009	OrigClOrdID
44	24.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-14:36:18	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	UR OUT	Text
59	0	TimeInForce
60	20090325-14:36:20	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	4	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5 Cancel Reduce Message Samples

5.1 New Order (order to be reduced)

Brief		
BUY 1000 CVS LMT @25.47 DAY		
Raw Message		
8=FIX.4.2^A 9=157^A 35=D^A 34=103^A 49=ABC_DEFG01^A 52=20090325-15:08:17^A 56=CCG^A 115=XYZ^A 11=NF 0570/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:08:17^A 21=1^A 207=N^A 10=206^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	206	Checksum
11	NF 0570/03252009	ClOrdID
21	1	HandInst
34	103	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:08:17	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:08:17	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

5.2 First Cancel Reduce Request

Brief		
LvsQty 900 CxlQty 100		
Raw Message		
8=FIX.4.2^A 9=190^A 35=F^A 34=105^A 49=ABC_DEFG01^A 52=20090325-15:08:50^A 56=CCG^A 115=XYZ^A 41=NF 0570/03252009^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 54=1^A 38=1000^A 55=CVS^A 60=20090325-15:08:50^A 207=N^A 9428=100^A 9429=900^A 10=128^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	190	BodyLength
10	128	Checksum
11	NF 0571/03252009	ClOrdID
34	105	MsgSeqNum
35	F	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
41	NF 0570/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:08:50	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	900	LeavesQty

5.3 First Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=112^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:08:50^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:08:50^A 58=Cancel Pending^A 207=N^A 30=N^A 10=247^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	247	Checksum
11	NF 0571/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	112	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0570/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:08:50	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5.4 First Cancel Reduce Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=113^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:08:50^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0571/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=900^A 60=20090325-15:08:50^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	206	Checksum
11	NF 0571/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	113	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0570/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:08:50	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:08:50	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	900	LeavesQty
207	N	SecurityExchange

5.5 Second Cancel Reduce Request

Brief		
LvsQty 800 CxlQty 100		
Raw Message		
8=FIX.4.2^A 9=190^A 35=F^A 34=106^A 49=ABC_DEFG01^A 52=20090325-15:09:11^A 56=CCG^A 115=XYZ^A 41=Nf 0570/03252009^A 37=Nf 0570/03252009^A 11=Nf 0572/03252009^A 54=1^A 38=1000^A 55=CVS^A 60=20090325-15:09:11^A 207=N^A 9428=100^A 9429=800^A 10=125^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	190	BodyLength
10	125	Checksum
11	Nf 0572/03252009	ClOrdID
34	106	MsgSeqNum
35	F	MsgType
37	Nf 0570/03252009	OrderID
38	1000	OrderQty
41	Nf 0570/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:09:11	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:09:11	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	800	LeavesQty

5.6 Second Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=114^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:09:12^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0572/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:09:12^A 58=Cancel Pending^A 207=N^A 30=N^A 10=248^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	248	Checksum
11	NF 0572/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	114	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0570/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:09:12	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:09:12	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

5.7 Second Cancel Reduce Accept (Replaced)

Raw Message
 8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=115^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:09:12^A 55=CVS^A 37=NF 0570/03252009^A 11=NF 0572/03252009^A 41=NF 0570/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=800^A 60=20090325-15:09:12^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	206	Checksum
11	NF 0572/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	115	MsgSeqNum
35	8	MsgType
37	NF 0570/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0570/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:09:12	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:09:12	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	800	LeavesQty
207	N	SecurityExchange

6 Cancel Replace Message Sample

6.1 New Order (order to be replaced)

Brief
BUY 1000 CVS LMT @25.47 DAY

Raw Message
8=FIX.4.2^A 9=157^A 35=D^A 34=117^A 49=ABC_DEFG01^A 52=20090325-15:14:27^A 56=CCG^A 115=XYZ^A 11=NF 0573/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:14:27^A 21=1^A 207=N^A 10=210^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	210	Checksum
11	NF 0573/03252009	ClOrdID
21	1	HandInst
34	117	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:14:27	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:14:27	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.2 First Cancel Replace Request Changing Quantity

Brief

BUY 2000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=197^A 35=G^A 34=118^A 49=ABC_DEFG01^A 52=20090325-15:14:47^A 56=CCG^A
 115=XYZ^A 11=Nf 0574/03252009^A 37=Nf 0573/03252009^A 41=Nf 0573/03252009^A 54=1^A
 38=2000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:14:47^A 21=1^A 207=N^A
 10=185^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	185	Checksum
11	Nf 0574/03252009	ClOrdID
21	1	HandlInst
34	118	MsgSeqNum
35	G	MsgType
37	Nf 0573/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	Nf 0573/03252009	OrigClOrdID
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:14:47	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:14:47	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.3 First Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=127^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:14:47^A 55=CVS^A 37=NF 0574/03252009^A 11=NF 0574/03252009^A 41=NF 0573/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:14:48^A 58=Replace Pending^A 207=N^A 30=N^A 10=114^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	114	Checksum
11	NF 0574/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	127	MsgSeqNum
35	8	MsgType
37	NF 0573/03252009	OrderID
38	2000	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0573/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:14:47	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090325-15:14:48	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

6.4 First Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=128^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:14:47^A 55=CVS^A 37=NF 0573/03252009^A 11=NF 0574/03252009^A 41=NF 0573/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:14:48^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=015^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	015	Checksum
11	NF 0574/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	128	MsgSeqNum
35	8	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0573/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:14:47	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:14:48	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

6.5 Second Cancel Replace Request Changing Price

Brief

BUY 2000 CVS LMT @25.46 DAY

Raw Message

8=FIX.4.2^A 9=197^A 35=G^A 34=119^A 49=ABC_DEFG01^A 52=20090325-15:15:04^A 56=CCG^A
 115=XYZ^A 11=NF 0575/03252009^A 37=NF 0574/03252009^A 41=NF 0574/03252009^A 54=1^A
 38=2000^A 55=CVS^A 40=2^A 44=25.46^A 59=0^A 47=A^A 60=20090325-15:15:04^A 21=1^A 207=N^A
 10=176^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	176	Checksum
11	NF 0575/03252009	ClOrdID
21	1	HandlInst
34	119	MsgSeqNum
35	G	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
44	25.46	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:15:04	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

6.6 Second Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=129^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:15:04^A 55=CVS^A 37=NF 0575/03252009^A 11=NF 0575/03252009^A 41=NF 0574/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:15:05^A 58=Replace Pending^A 207=N^A 30=N^A 10=107^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	107	Checksum
11	NF 0575/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	129	MsgSeqNum
35	8	MsgType
37	NF 0574/03252009	OrderID
38	2000	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090325-15:15:05	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

6.7 Second Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=130^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:15:04^A 55=CVS^A 37=NF 0574/03252009^A 11=NF 0575/03252009^A 41=NF 0574/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4600^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:15:05^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=254^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	254	Checksum
11	NF 0575/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	130	MsgSeqNum
35	8	MsgType
37	NF 0575/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0574/03252009	OrigClOrdID
44	25.4600	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:15:04	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:15:05	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

7 Cancel Reduce followed by Cancel Replace

7.1 New Order (Order to be reduced/replaced)

Brief

BUY 1000 CVS LMT @25.47 DAY

Raw Message

8=FIX.4.2^A 9=157^A 35=D^A 34=129^A 49=ABC_DEFG01^A 52=20090325-15:19:49^A 56=CCG^A 115=XYZ^A 11=NF 0576/03252009^A 54=1^A 38=1000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:19:49^A 21=1^A 207=N^A 10=234^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	157	BodyLength
10	234	Checksum
11	NF 0576/03252009	ClOrdID
21	1	HandlInst
34	129	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	2	OrdType
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:19:49	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:19:49	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

7.2 Cancel Reduce Request

Brief

LvsQty 900 CxlQty 100

Raw Message

8=FIX.4.2^A 9=190^A 35=F^A 34=130^A 49=ABC_DEFG01^A 52=20090325-15:20:13^A 56=CCG^A
 115=XYZ^A 41=NF 0576/03252009^A 37=NF 0576/03252009^A 11=NF 0577/03252009^A 54=1^A
 38=1000^A 55=CVS^A 60=20090325-15:20:13^A 1=1^A 207=N^A 9428=100^A 9429=900^A 10=130^A

Tag	Value	Tag Name
1	1	Account
8	FIX.4.2	BeginString
9	190	BodyLength
10	130	Checksum
11	NF 0577/03252009	ClOrdID
34	130	MsgSeqNum
35	F	MsgType
37	NF 0576/03252009	OrderID
38	1000	OrderQty
41	NF 0576/03252009	OrigClOrdID
49	ABC_DEFG01	SenderCompID
52	20090325-15:20:13	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
60	20090325-15:20:13	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange
9428	100	CxlQty
9429	900	LeavesQty

7.3 Cancel Reduce Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=141^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:14^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0577/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=6^A 150=6^A 54=1^A 38=1000^A 31=0^A 32=0^A 14=0^A 6=0^A 151=0^A 60=20090325-15:20:15^A 58=Cancel Pending^A 207=N^A 30=N^A 10=000^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	000	Checksum
11	NF 0577/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	141	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	1000	OrderQty
39	6	OrderStatus
41	NF 0576/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:20:14	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Cancel Pending	Text
60	20090325-15:20:15	TransactTime
128	XYZ	DeliverToCompID
150	6	ExecType
151	0	LeavesQty
207	N	SecurityExchange

7.4 Cancel Reduce Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=264^A 35=8^A 128=XYZ^A 34=142^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:14^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0577/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=1000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=900^A 60=20090325-15:20:15^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=215^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	264	BodyLength
10	215	Checksum
11	NF 0577/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	142	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	1000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:20:14	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:20:15	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	900	LeavesQty
207	N	SecurityExchange

7.5 Cancel Replace (changing quantity) of previously reduced order

Brief
BUY 2000 CVS LMT @25.47 DAY

Raw Message
8=FIX.4.2^A 9=197^A 35=G^A 34=131^A 49=ABC_DEFG01^A 52=20090325-15:20:32^A 56=CCG^A 115=XYZ^A 11=NF 0578/03252009^A 37=NF 0576/03252009^A 41=NF 0576/03252009^A 54=1^A 38=2000^A 55=CVS^A 40=2^A 44=25.47^A 59=0^A 47=A^A 60=20090325-15:20:32^A 21=1^A 207=N^A 10=172^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	197	BodyLength
10	172	Checksum
11	NF 0578/03252009	ClOrdID
21	1	HandlInst
34	131	MsgSeqNum
35	G	MsgType
37	NF 0576/03252009	OrderID
38	2000	OrderQty
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.47	Price
47	A	Rule80A
49	ABC_DEFG01	SenderCompID
52	20090325-15:20:32	SendingTime
54	1	Side
55	CVS	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090325-15:20:32	TransactTime
115	XYZ	OnBehalfOfCompID
207	N	SecurityExchange

7.6 Cancel Replace Acknowledgement

Raw Message

8=FIX.4.2^A 9=237^A 35=8^A 128=XYZ^A 34=143^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:33^A 55=CVS^A 37=NF 0578/03252009^A 11=NF 0578/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=E^A 150=E^A 54=1^A 38=2000^A 40=2^A 31=0^A 32=0^A 14=0^A 6=0^A 60=20090325-15:20:34^A 58=Replace Pending^A 207=N^A 30=N^A 10=107^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	237	BodyLength
10	107	Checksum
11	NF 0578/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	143	MsgSeqNum
35	8	MsgType
37	NF 0576/03252009	OrderID
38	2000	OrderQty
39	E	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
49	CCG	SenderCompID
52	20090325-15:20:33	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replace Pending	Text
60	20090325-15:20:34	TransactTime
128	XYZ	DeliverToCompID
150	E	ExecType
207	N	SecurityExchange

7.7 Cancel Replace Accept (Replaced)

Raw Message

8=FIX.4.2^A 9=265^A 35=8^A 128=XYZ^A 34=144^A 49=CCG^A 56=ABC_DEFG01^A 52=20090325-15:20:33^A 55=CVS^A 37=NF 0576/03252009^A 11=NF 0578/03252009^A 41=NF 0576/03252009^A 17=0^A 20=0^A 39=5^A 150=5^A 54=1^A 38=2000^A 40=2^A 44=25.4700^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=2000^A 60=20090325-15:20:34^A 58=Replaced^A 30=N^A 47=A^A 207=N^A 29=1^A 10=007^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	265	BodyLength
10	007	Checksum
11	NF 0578/03252009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	144	MsgSeqNum
35	8	MsgType
37	NF 0578/03252009	OrderID
38	2000	OrderQty
39	5	OrderStatus
40	2	OrdType
41	NF 0576/03252009	OrigClOrdID
44	25.4700	Price
47	A	Rule80A
49	CCG	SenderCompID
52	20090325-15:20:33	SendingTime
54	1	Side
55	CVS	Symbol
56	ABC_DEFG01	TargetCompID
58	Replaced	Text
59	0	TimeInForce
60	20090325-15:20:34	TransactTime

Tag	Value	Tag Name
128	XYZ	DeliverToCompID
150	5	ExecType
151	2000	LeavesQty
207	N	SecurityExchange

8 Trade Correction & Bust Message Samples

8.1 BBSS Price Correction (New Order Single)

Brief		
BUY 100 PAC MKT DAY		
Raw Message		
8=FIX.4.2^A 9=158^A 35=D^A 34=49^A 49=ABC_DEFG04^A 52=20090402-18:11:47^A 56=CCG^A 57=4^A 115=XYZ^A 143=UR^A 11=NF 0644/04022009^A 54=1^A 38=100^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:11:47^A 21=1^A 207=N^A 10=010^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	158	BodyLength
10	010	Checksum
11	NF 0644/04022009	ClOrdID
21	1	HandInst
34	49	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20090402-18:11:47	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090402-18:11:47	TransactTime
115	XYZ	OnBehalfOfCompID
143	UR	TargetLocationID
207	N	SecurityExchange

8.2 BBSS Price Correction (Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=227^A 35=8^A 128=XYZ^A 34=49^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:11:47^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20090402-18:11:47^A 58=New order^A 47=A^A 207=N^A 30=N^A 10=194^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	227	BodyLength
10	194	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	49	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:11:47	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	Text
59	0	TimeInForce
60	20090402-18:11:47	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	100	LeavesQty
207	N	SecurityExchange

8.3 BBSS Price Correction (Execution)

Brief
100 @17.00 LvsQty 0

Raw Message
8=FIX.4.2^A 9=350^A 35=8^A 128=XYZ^A 34=68^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:20:08^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=17.00^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090402-18:20:06^A 58=Fill^A 76=8080^A 9433=8080^A 47=A^A 9579=0000100001^A 9440=001001001^A 382=1^A 375=BARC^A 337=0000^A 437=100^A 438=1420^A 63=0^A 29=1^A 207=N^A 30=N^A 10=206^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	350	BodyLength
10	206	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	17.00	LastPx
32	100	LastShares
34	68	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:08	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
58	Fill	Text

Tag	Value	Tag Name
59	0	TimeInForce
60	20090402-18:20:06	TransactTime
63	0	SettlmntTyp
76	8080	ExecBroker
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	BARC	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9433	8080	ExecutionInformation
9440	001001001	ERCReferenceNumber
9579	0000100001	ExpERCReferenceNumber

8.4 BBSS Price Correction of Previous Execution

Brief

100 @16.77 LvsQty 0

Raw Message

8=FIX.4.2^A 9=377^A 35=8^A 128=XYZ^A 34=69^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:20:29^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001002^A 20=2^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=16.77^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20090402-18:20:28^A 47=A^A 9579=0000100002^A 9440=001001002^A 19=NF 0644/04022009 001001001^A 9704=0000100001^A 29=1^A 9425=5^A 382=1^A 375=BARC^A 337=0000^A 437=100^A 438=1420^A 63=0^A 207=N^A 30=N^A 10=091^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	377	BodyLength
10	091	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001002	ExecID
19	NF 0644/04022009 001001001	ExecRefID
20	2	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	16.77	LastPx
32	100	LastShares
34	69	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:29	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
59	0	TimeInForce

Tag	Value	Tag Name
60	20090402-18:20:28	TransactTime
63	0	SettlmntTyp
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	BARC	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9425	5	StatusResp
9440	001001002	ERCReferenceNumber
9579	0000100002	ExpERCReferenceNumber
9704	0000100001	PrevExpERCReferenceNumber

8.5 BBSS Trade Bust of Previous Execution

Brief

100 @16.77 LvsQty 100

Raw Message

8=FIX.4.2^A 9=397^A 35=8^A 128=XYZ^A 34=70^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:20:41^A 55=PAC^A 37=NF 0644/04022009^A 11=NF 0644/04022009^A 17=NF 0644/04022009 001001003^A 20=1^A 39=1^A 150=1^A 54=1^A 38=100^A 40=1^A 59=0^A 31=16.77^A 32=100^A 14=0^A 6=0^A 151=100^A 60=20090402-18:20:40^A 9579=0000100003^A 9440=001001003^A 382=1^A 375=BARC^A 337=0000^A 437=100^A 438=1420^A 76=8080^A 9433=8080^A 19=NF 0644/04022009 001001002^A 9704=0000100002^A 9425=1^A 47=A^A 63=0^A 29=1^A 207=N^A 30=N^A 10=004^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	397	BodyLength
10	004	Checksum
11	NF 0644/04022009	ClOrdID
14	0	CumQty
17	NF 0644/04022009 001001003	ExecID
19	NF 0644/04022009 001001002	ExecRefID
20	1	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	16.77	LastPx
32	100	LastShares
34	70	MsgSeqNum
35	8	MsgType
37	NF 0644/04022009	OrderID
38	100	OrderQty
39	1	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:20:41	SendingTime
54	1	Side
55	PAC	Symbol

Tag	Value	Tag Name
59	0	TimeInForce
60	20090402-18:20:40	TransactTime
63	0	SettlmntTyp
76	8080	ExecBroker
128	XYZ	DeliverToComplD
150	1	ExecType
151	100	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	BARC	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1420	ContraTradeTime
9425	1	StatusResp
9433	8080	ExecutionInformation
9440	001001003	ERCReferenceNumber
9579	0000100003	ExpERCReferenceNumber

8.6 SDBK Price Correction (New Order Single)

Brief

BUY 100 IOC MKT DAY

Raw Message

8=FIX.4.2^A 9=138^A 35=D^A 34=472^A 49=LEH_LZJ02^A 52=20100302-21:57:44^A 56=CCG^A
 115=LZJ^A 11=NF 0039/03022010^A 54=1^A 38=100^A 55=IOC^A 40=1^A 59=0^A
 1=ABC123ZYX^A 21=1^A 207=N^A 47=A^A 10=165^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
8	FIX.4.2	BeginString
9	138	BodyLength
10	165	Checksum
11	NF 0039/03022010	ClOrdID
21	1	HandlInst
34	472	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	LEH_LZJ02	SenderCompID
52	20100302-21:57:44	SendingTime
54	1	Side
55	IOC	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
115	LZJ	OnBehalfOfCompID
207	N	SecurityExchange

8.7 SDBK Price Correction (Order Acknowledgement)

Raw Message

8=FIX.4.2^A 9=240^A 35=8^A 128=LZJ^A 34=471^A 49=CCG^A 56=LEH_LZJ02^A 52=20100302-21:57:44^A 55=IOC^A 37=NF 0039/03022010^A 11=NF 0039/03022010^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=100^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=100^A 60=20100302-21:57:44^A 58=New order^A 30=N^A 1=ABC123ZYX^A 207=N^A 47=A^A 10=173^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	240	BodyLength
10	173	Checksum
11	NF 0039/03022010	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	471	MsgSeqNum
35	8	MsgType
37	NF 0039/03022010	OrderID
38	100	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20100302-21:57:44	SendingTime
54	1	Side
55	IOC	Symbol
56	LEH_LZJ02	TargetCompID
58	New order	TEXT
59	0	TimeInForce
60	20100302-21:57:44	TransactTime
128	LZJ	DeliverToCompID
150	0	ExecType
151	100	LeavesQty
207	N	SecurityExchange

8.8 SDBK Price Correction (Execution Report)

100 @49.3700 LvsQty 0

Raw Message

8=FIX.4.2^A 9=392^A 35=8^A 128=LZJ^A 34=472^A 49=CCG^A 56=LEH_LZJ02^A 52=20100302-21:57:44^A 55=IOC^A 37=NF 0039/03022010^A 11=NF 0039/03022010^A 17=NF 0039/03022010 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=49.3700^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20100302-21:57:44^A 58=Fill^A 1=ABC123ZYX^A 30=N^A 76=0210^A 207=N^A 47=A^A 9430=NX^A 9483=000010^A 9578=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1715^A 9579=0000100001^A 9433=0210^A 29=1^A 63=0^A 9440=001001001^A 10=087^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	392	BodyLength
10	087	Checksum
11	NF 0039/03022010	ClOrdID
14	0	CumQty
17	NF 0039/03022010 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	49.3700	LastPx
32	100	LastShares
34	472	MsgSeqNum
35	8	MsgType
37	NF 0039/03022010	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20100302-21:57:44	SendingTime
54	1	Side
55	IOC	Symbol
56	LEH_LZJ02	TargetCompID
58	Fill	TEXT

59	0	TimeInForce
60	20100302-21:57:44	TransactTime
63	0	SettlmntTyp
76	0210	ExecBroker
128	LZJ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1715	ContraTradeTime
9430	NX	NYSEDirect+
9433	0210	ExecutionInformation
9440	001001001	ERCReferenceNumber
9483	000010	DBKLinkID
9578	1	BillingIndicator
9579	0000100001	ExpERCReferenceNumber

8.9 SDBK Price Correction of Previous Execution

Brief

100 @49.3700 LvsQty 0

Raw Message

8=FIX.4.2^A 9=439^A 35=8^A 128=LZJ^A 34=549^A 49=CCG^A 56=LEH_LZJ02^A 52=20100302-22:36:15^A 55=IOC^A 37=NF 0039/03022010^A 11=NF 0039/03022010^A 17=NF 0039/03022010 001001002^A 20=2^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=49.3700^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20100302-22:36:16^A 58=Trade correction^A 19=NF 0039/03022010 001001001^A 1=ABC123ZYX^A 30=N^A 207=N^A 47=A^A 9430=NX^A 9483=000010^A 9578=1^A 9425=5^A 9579=0000100002^A 9704=0000100001^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1736^A 29=1^A 63=0^A 9440=001001002^A 10=203^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	439	BodyLength
10	203	Checksum
11	NF 0039/03022010	ClOrdID
14	0	CumQty
17	NF 0039/03022010 001001002	ExecID
19	NF 0039/03022010 001001001	ExecRefID
20	2	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	49.3700	LastPx
32	100	LastShares
34	549	MsgSeqNum
35	8	MsgType
37	NF 0039/03022010	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20100302-22:36:15	SendingTime
54	1	Side
55	IOC	Symbol

56	LEH_LZJ02	TargetCompID
58	Trade correction	TEXT
59	0	TimeInForce
60	20100302-22:36:16	TransactTime
63	0	SettlmntTyp
128	LZJ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1736	ContraTradeTime
9425	5	StatusResp
9430	NX	NYSEDirect+
9440	001001002	ERCReferenceNumber
9483	000010	DBKLinkID
9578	1	BillingIndicator
9579	0000100002	ExpERCReferenceNumber
9704	0000100001	PrevExpERCReferenceNumber

8.10 SDBK Trade Bust of Previous Execution

100 @49.3700 LvsQty 0

Raw Message

8=FIX.4.2^A 9=434^A 35=8^A 128=LZJ^A 34=555^A 49=CCG^A 56=LEH_LZJ02^A 52=20100302-22:38:59^A 55=IOC^A 37=NF 0039/03022010^A 11=NF 0039/03022010^A 17=NF 0039/03022010 001001003^A 20=1^A 39=2^A 150=2^A 54=1^A 38=100^A 40=1^A 59=0^A 31=49.3700^A 32=100^A 14=0^A 6=0^A 151=0^A 60=20100302-22:36:16^A 58=Trade break^A 19=NF 0039/03022010 001001002^A 1=ABC123ZYX^A 30=N^A 207=N^A 47=A^A 9430=NX^A 9483=000010^A 9578=1^A 9425=1^A 382=1^A 375=TOD^A 337=0000^A 437=100^A 438=1736^A 9579=0000100003^A 9704=0000100002^A 29=1^A 63=0^A 9440=001001003^A 10=154^A

Tag	Value	Tag Name
1	ABC123ZYX	Account
6	0	AvgPx
8	FIX.4.2	BeginString
9	434	BodyLength
10	154	Checksum
11	NF 0039/03022010	ClOrdID
14	0	CumQty
17	NF 0039/03022010 001001003	ExecID
19	NF 0039/03022010 001001002	ExecRefID
20	1	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	49.3700	LastPx
32	100	LastShares
34	555	MsgSeqNum
35	8	MsgType
37	NF 0039/03022010	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20100302-22:38:59	SendingTime
54	1	Side
55	IOC	Symbol
56	LEH_LZJ02	TargetCompID

58	Trade break	TEXT
59	0	TimeInForce
60	20100302-22:36:16	TransactTime
63	0	SettlmntTyp
128	LZJ	DeliverToCompID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0000	ContraTrader
375	TOD	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	1736	ContraTradeTime
9425	1	StatusResp
9430	NX	NYSEDirect+
9440	001001003	ERCReferenceNumber
9483	000010	DBKLinkID
9578	1	BillingIndicator
9579	0000100003	ExpERCReferenceNumber
9704	0000100002	PrevExpERCReferenceNumber

9 BBSS & CBS (direct-to-handheld) Message Samples

9.1 *BBSS (New Order Single)*

Brief		
BUY 1000 PAC MKT DAY		
Raw Message		
8=FIX.4.2^A 9=159^A 35=D^A 34=50^A 49=ABC_DEFG04^A 52=20090402-18:12:15^A 56=CCG^A 57=4^A 115=XYZ^A 143=UR^A 11=NF 0645/04022009^A 54=1^A 38=1000^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:12:15^A 21=1^A 207=N^A 10=044^A		
Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	159	BodyLength
10	044	Checksum
11	NF 0645/04022009	ClOrdID
21	1	HandlInst
34	50	MsgSeqNum
35	D	MsgType
38	1000	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20090402-18:12:15	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
57	4	TargetSubID
59	0	TimeInForce
60	20090402-18:12:15	TransactTime
115	XYZ	OnBehalfOfCompID
143	UR	TargetLocationID
207	N	SecurityExchange

9.2 BBSS (Order Acknowledgment)

Raw Message
8=FIX.4.2^A 9=229^A 35=8^A 128=XYZ^A 34=50^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:12:15^A 55=PAC^A 37=NF 0645/04022009^A 11=NF 0645/04022009^A 17=0^A 20=0^A 39=0^A 150=0^A 54=1^A 38=1000^A 40=1^A 59=0^A 31=0^A 32=0^A 14=0^A 6=0^A 151=1000^A 60=20090402-18:12:15^A 58=New order^A 47=A^A 207=N^A 30=N^A 10=022^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	229	BodyLength
10	022	Checksum
11	NF 0645/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	50	MsgSeqNum
35	8	MsgType
37	NF 0645/04022009	OrderID
38	1000	OrderQty
39	0	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:12:15	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	TEXT
59	0	TimeInForce
60	20090402-18:12:15	TransactTime
128	XYZ	DeliverToCompID
150	0	ExecType
151	1000	LeavesQty
207	N	SecurityExchange

9.3 BBSS Execution

Brief

1000 @17.00 LvsQty 0

Raw Message

8=FIX.4.2^A 9=451^A 35=8^A 128=XYZ^A 34=52^A 49=CCG^A 56=ABC_DEFG04^A 52=20090402-18:13:13^A 55=PAC^A 37=NF 0645/04022009^A 11=NF 0645/04022009^A 17=NF 0645/04022009 001001001^A 20=0^A 39=2^A 150=2^A 54=1^A 38=1000^A 40=1^A 59=0^A 31=17.00^A 32=1000^A 14=0^A 6=0^A 151=0^A 60=20090402-18:13:11^A 58=Fill^A 76=0123^A 9433=0123^A 47=A^A 9579=0000100001^A 9440=001001001^A 382=1^A 375=SB^A 337=0234^A 437=1000^A 438=1413^A 63=0^A 29=1^A 207=N^A 30=N^A 10=116^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	451	BodyLength
10	116	Checksum
11	NF 0645/04022009	ClOrdID
14	0	CumQty
17	NF 0645/04022009 001001001	ExecID
20	0	ExecTransType
29	1	LastCapacity
30	N	LastMkt
31	17.00	LastPx
32	1000	LastShares
34	52	MsgSeqNum
35	8	MsgType
37	NF 0645/04022009	OrderID
38	1000	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:13:13	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
58	Fill	Text
59	0	TimeInForce
60	20090402-18:13:11	TransactTime

Tag	Value	Tag Name
63	0	SettlmntTyp
76	0123	ExecBroker
128	XYZ	DeliverToComplD
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	0234	ContraTrader
375	SB	ContraBroker
382	1	NoContraBrokers
437	1000	ContraTradeQty
438	1413	ContraTradeTime
9433	0123	ExecutionInformation
9440	001001001	ERCReferenceNumber
9579	0000100001	ExpERCReferenceNumber

9.4 CBS Direct-To-Handheld New Order Single

Brief

BUY 100 PAC MKT DAY

Raw Message

8=FIX.4.2^A 9=154^A 35=D^A 34=57^A 49=ABC_DEFG04^A 52=20090402-18:15:40^A 56=CCG^A 115=XYZ^A 143=100^A 11=NF 0646/04022009^A 54=1^A 38=100^A 55=PAC^A 40=1^A 59=0^A 47=A^A 60=20090402-18:15:40^A 21=1^A 207=N^A 10=013^A

Tag	Value	Tag Name
8	FIX.4.2	BeginString
9	154	BodyLength
10	013	Checksum
11	NF 0646/04022009	ClOrdID
21	1	HandInst
34	57	MsgSeqNum
35	D	MsgType
38	100	OrderQty
40	1	OrdType
47	A	Rule80A
49	ABC_DEFG04	SenderCompID
52	20090402-18:15:40	SendingTime
54	1	Side
55	PAC	Symbol
56	CCG	TargetCompID
59	0	TimeInForce
60	20090402-18:15:40	TransactTime
115	XYZ	OnBehalfOfCompID
143	1001	TargetLocationID
207	N	SecurityExchange

9.5 CBS Direct-To-Handheld Order Acknowledgement

Raw Message

8=FIX.4.2^A 9=196^A 35=8^A 128=XYZ^A 142=100^A 34=58^A 49=CCG^A 56=ABC_DEFG04^A
 52=20090402-18:15:46^A 11=NF 0646/04022009^A 6=0^A 14=0^A 17=0^A 20=0^A 31=0^A 32=0^A
 37=NF 0646/04022009^A 38=100^A 39=0^A 47=A^A 54=1^A 55=PAC^A 58=New order^A 150=0^A
 207=N^A 30=N^A 10=019^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	196	BodyLength
10	019	Checksum
11	NF 0646/04022009	ClOrdID
14	0	CumQty
17	0	ExecID
20	0	ExecTransType
30	N	LastMkt
31	0	LastPx
32	0	LastShares
34	58	MsgSeqNum
35	8	MsgType
37	NF 0646/04022009	OrderID
38	100	OrderQty
39	0	OrderStatus
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:15:46	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
58	New order	Text
128	XYZ	DeliverToCompID
142	100	SenderLocationID
150	0	ExecType
207	N	SecurityExchange

9.6 CBS Direct-To-Handheld Execution

Brief
100 @17 LvsQty 0

Raw Message
8=FIX.4.2^A 9=326^A 35=8^A 128=XYZ^A 142=100^A 34=60^A 49=CCG^A 56=ABC_DEFG04^A
52=20090402-18:16:29^A 6=0^A 14=0^A 17=NF 0646/04022009 001001001^A 20=0^A 31=17^A
32=100^A 37=NF 0646/04022009^A 38=100^A 39=2^A 54=1^A 55=PAC^A 150=2^A 151=0^A 11=NF
0646/04022009^A 30=N^A 40=1^A 47=A^A 59=0^A 60=20090402-18:16:17^A 76=0100^A 207=N^A
382=1^A 375=A^A 337=234^A 437=100^A 438=141615^A 9579=0000100001^A 9440=001001001^A
10=132^A

Tag	Value	Tag Name
6	0	AvgPx
8	FIX.4.2	BeginString
9	326	BodyLength
10	132	Checksum
11	NF 0646/04022009	ClOrdID
14	0	CumQty
17	NF 0646/04022009 001001001	ExecID
20	0	ExecTransType
30	N	LastMkt
31	17	LastPx
32	100	LastShares
34	60	MsgSeqNum
35	8	MsgType
37	NF 0646/04022009	OrderID
38	100	OrderQty
39	2	OrderStatus
40	1	OrdType
47	A	Rule80A
49	CCG	SenderCompID
52	20090402-18:16:29	SendingTime
54	1	Side
55	PAC	Symbol
56	ABC_DEFG04	TargetCompID
59	0	TimeInForce

Tag	Value	Tag Name
76	0100	ExecBroker
128	XYZ	DeliverToCompID
142	100	SenderLocationID
150	2	ExecType
151	0	LeavesQty
207	N	SecurityExchange
337	234	ContraTrader
375	A	ContraBroker
382	1	NoContraBrokers
437	100	ContraTradeQty
438	141615	ContraTradeTime
9440	001001001	ERCReferenceNumber