ASX Trade FIX Drop Copy Specification

Version 1.0.5

May 2025

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1   Introduction

This document serves as the official message specification for the FIX Drop Copy service offered by the Australian Securities Exchange (ASX).

The specification outlines the structure and format of key message types for the FIX Drop Copy sessions, including

- Execution Reports,
- Trade Capture Reports, and
- Instrument Reference Data Messages.

These messages enable market participants to receive real-time updates regarding their orders, executed trades and tradable instruments.

These rules of engagement are based on the FIX 5.0 SP2 Specification, and best practice guidelines as published by the FIX Trading Community. Unless specifically stated, field numbers, names, and data types are as published by the FIX specification. A full explanation of the FIX protocol is out of the scope of this document, and therefore customers should refer to the FIX Trading Community for a full understanding of the protocol, prior to using this guide. Documentation can be found at https://www.fixtrading.org/online-specification/.

1.1   Support

For any queries relating to FIX Drop Copy please contact ASX Customer Technical Support (CTS) team by

Email: cts@asx.com.au or

Phone: 1800 663 053 (+61 2 9227 0372 from outside Australia).

1.2   Version History

This document has been revised according to the table below:

Version	Date	Comment
1.0.0	18th Oct 2024	Initial Version
1.0.1	10th Dec 2024	Added Examples for Admin and Reference data messages, Instrument Attribute Values added
1.0.2	23rd Jan 2025	Addition of Appendix 2 – Examples of Change reason in Execution Reports and FIX tag definition clarification
1.0.3	25th March 2025	Updated tag values in the following messages - Execution Report - Trade Capture Report Added a new section for Price Precision 1.3.4
1.0.4	2nd April 2025	Removal of FIX tag 1057 Aggressive Indicator

Version	Date	Comment
1.0.5	7th May 2025	Removal of TargetSubID Updated tag description in the following messages - Section 2.2 Heartbeat - Section 3.6 SecurityList - Section 3.7 SecurityListUpdateReport - Section 4.1.1 Order Activity - Section 5.1 Trade Capture Report

1.3   Concepts and Legend

1.3.1   Message Characteristics

Each message is documented with a leading table summarising the characteristics and use cases of the message.

Table 1: Message Characteristics Given

Direction	Can be "Inbound to ASXTrade" or "Outbound from ASXTrade".
Purpose	The general purpose given by the FIX and ASX standard'.
Usage and Conditions	Contains information on specific use cases for ASX Trade and any specific conditions that apply.

1.3.2   About the Req'd (Required) Column

The following values are used for the Req'd column:

Y → The field is required (must have a value) by FIX standard or by ASX standard.

C → The field is conditionally required.

N → The field is optional.

1.3.3   Prices

Prices will be disseminated in cents format i.e. a price entered as 103.5 cents equates to $1.035.

Prices will be published to 4 decimal places.

1.3.4   Price Precision

The value of Tag 31(LastPx) is padded to 4 decimals in the Trade Capture reports in certain Trade reports.

For trade reports, if the trade price is not an extended price (precession greater than the tick size), the number of decimals defined on SecurityList message is used. However if the Trade price is an extended price then the price is always using 4 decimals.

1.3.5   TimeStamp

All FIX timestamps are in UTC as per the FIX standard.

Time precision will be sent in nanoseconds, some timestamps could be in milliseconds with zero padding

1.4   FIX Infrastructure and Session Handling

1.4.1   FIX Version

The FIX version of this specification is FIX 5.0 SP2. Comprehensive documentation can be found at
https://www.fixtrading.org/online-specification/

1.4.2   FIX Session

The session layer conforms to the standard FIX session. Please see the standard FIX specification for additional details.

1.4.2.1   Connectivity and Certification

Information on connectivity and conformance guides can be accessed on 'ASX Trade Technical Documentation'.

All Participant applications must pass the ASX Conformance Process before they will be permitted to connect to ASX Trade in production.

IP Address	Address to Connect to	Supplied by ASX
TCP Port	Port to connect	Supplied by ASX
SenderCompID	Combination of environment, PID, FIX Product and numeric identifier	Supplied by ASX
SenderSubId	Client Connecting Environment	Supplied by Client and agreed by ASX ie Prod/UAT/DEV
TargetCompID	ASX Trading System	'ASXTRADE'

1.4.2.2   Heartbeat Intervals

Heartbeat intervals are negotiated at Logon using the HeartBtInt (108) field. The recommended heartbeat interval is 30 seconds and maximum supported is 60 seconds. A heartbeat interval set lower than 10 seconds will result in a Logout response.

1.4.2.3   Datatypes and Required Fields

This specification does not change the datatype on any fields defined in the standard FIX specification. There may be places where this specification restricts the value range of a field further than specified in standard FIX. This will be clearly marked in the specification.

1.4.2.4   Character Encoding

ASX Trade platform uses US-ASCII encoding which is fully compatible with standard FIX.

For FIX Order Entry, if extended ASCII characters are used in inbound messages, the FIX gateway will reject these messages with the Checksum is invalid.

For binary protocols, if extended ASCII characters are used in inbound messages, and disseminated from the FIX Drop Copy Service these values will be replaced with a '.'.

1.4.2.5   Session Lifetime

The FIX session lifetime is restricted to one trading day, session lifetime is not ended at connectivity loss or logouts.

FIX sequence numbers are reset on ASX Trade system restart.

1.4.2.6   Password Complexity

The Password must met the following standard

- o   be a minimum of 8 characters,

- o   contain 1 alpha,

- o   contain 1 numeric, and

- o   contain 1 special character

1.4.2.7   Failover and Message Recovery

Upon failure of the FIX gateway or a client failure, standard FIX recovery is achieved by establishing a FIX session to any other active gateway assigned to your participant, allowing for FIX message recovery.

> **NOTE:** A client is not allowed to have simultaneous active connections to both a primary and a backup gateway

1.4.3   Standard Header

All FIX messages contain a Standard Header. The header contains important information such as session identifiers, sequence numbers and message type and length, and other Meta data.

Tag num.	FIX tag name	Req'd	Description

8	BeginString	Y	Identifies beginning of new message and protocol version.
			! Always first field in message.
			Valid values:
			FIXT.1.1
9	BodyLength	Y	Message length, in bytes, forward to the CheckSum field.
			! Always second field in message.
35	MsgType	Y	Defines message type
			See Session and Application Levels for Message Types sections 1.5 and 1.6 for the details of the supported message types
			! Always third field in message.
49	SenderCompID	Y	ID of sender
			As specified by ASX
			(Target CompID for messages from ASX)
50	SenderSubID	Y	Sub ID of Sender
			As specified by ASX
			(Target SubCompID for messages from ASX)
56	TargetCompID	Y	ID of destination
			As specified by ASX
			'ASXTRADE' for messages sent to ASX
			(SenderCompID for messages from ASX)
34	MsgSeqNum	Y	Integer message sequence number.
142	SenderLocationID	N	Sender's LocationID (i.e. geographic location and/or desk)
143	TargetLocationID	N	Trading partner LocationID (i.e. geographic location and/or desk)
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number.
			N = Original transmission
			Y = Possible duplicate

Tag Num.	FIX Tag name	Req'd	Description
97	PossResend	N	Indicates that message may contain information that has been sent under another sequence number. Required when message may be duplicate of another message sent under a different sequence number. Valid values: N = Original Transmission Y = Possible Resend
52	SendingTime	Y	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")
122	OrigSendingTime	N	Original time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT"). Required for message resent resulting from a ResendRequest.

1.4.4   Standard Trailer

All FIX messages in this document contain a standard trailer, which is defined below.

Tag Num.	FIX Tag name	Req'd	Description
10	CheckSum	Y	Three byte, simple checksum (see Volume 2: Checksum Calculation for description). ALWAYS LAST FIELD IN MESSAGE; i.e. serves, with the trailing <SOH>, as the end-of-message delimiter. Always defined as three characters. (Always unencrypted)

1.5   Session Layer Supported Messages

Table 2: Session Messages Overview

FIX message Type	Message name
A	Logon

0	Heartbeat
1	Test request
2	ResendRequest
3	Reject
4	SequenceReset
5	Logout

1.6 Application Layer Supported Messages

Table 3: Application Supported Message

FIX message Type	Message name
BT	MarketDefinitionRequest
BU	MarketDefinition
BI	TradingSessionListRequest
BJ	TradingSessionList
x	SecurityListRequest
y	SecurityList
BK	SecurityListUpdateReport
8	ExecutionReport
AE	TradeCaptureReports

1.7 ASX Specific FIX Fields

The following fields are specific to the ASX implementation of FIX

Tag num.	FIX tag name	Message	Comment

20013	DirectedWholesale	D, 8, AE	Directed wholesale indicator for agency capacity
24100	SupplementaryInfo	D, 8, G, AE	A free text field used at the participants discretion Length is restricted to 32 characters
24101	CustomerInfo	D, 8, G, AE	Free Text Field. Length restricted to 15 Characters
24102	TradeReportInfo	AE	Free Text field for optional Trade Report info Length Restricted 16 characters
24103	BasisOfQuotationList	AE	List of up to three basis quotations. A basis of quotation is a two character corporate action code. Length Restricted to 6 characters
24104	InitialTradeReportIndicator	AE	Indicated if the Trade Report is the initial trade notification.
24105	TradeReportCode	AE, AR	Trade Report Code
24106	PortfolioID	AE	10 character field to be populated by Participants on Trade reports linking a Portfolio of trades. This must be unique per portfolio per day
24107	OptOutOfClearing	D, 8, AE	Optional tag to set to indicate if the trade is opted out of clearing
24108	DealSource	8, AE	Deal source of the Trade populated for Fills and Partial fills
24109	ChangeReason	8	Change Reason
24110	AliasName	y, BK, 8, AE	Alias name of the Instrument
24111	CrossingKey	D, 8, G	Optional Crossing key for the purpose of Unintentional Crossing Prevention

24112	TradeCondition	8, AE	The condition in which a trade was executed. Available for Fill and Partial Fills
24113	CorporateActionCode	y, BK	Corporate Action Code
24114	CorporateActionCodeType	y, BK	Indicates if a corporate action code is a basis of quotation or a status note.
24115	ASXSecurityType	y, BK	ASX Security Type
24116	ASXInstrumentClass	y, BK, q	ASX Instrument Class
24117	LinkedCommodity	y, BK	Linked Commodity Code
24118	UpperLevelInstrument	y, BK	Upper Level Instrument. Not populated if instrument does not have an underlying
24119	UpperLevelInstrumentCode	y, BK	Order Book ID of Upper Level Instrument. Not populated if instrument does not have an underlying
24120	AccruedInterestRounding	y, BK	Accrued interest rounding
24121	CleanPriceRounding	y, BK	Clean price rounding
24122	YieldConvention	y, BK	Yield convention. Number of months
24123	RefSettlementDate	y, BK	RefSettlementDate
24124	ITRminVal	y, BK	The required minimum trade value for initial trade reports.
24125	ExtInfoInstrClass	y, BK	Additional extended information for the instrument class
24126	ForeignOwnFlag	y, BK	Foreign ownership restriction.

24127	PractiseSec	y, BK	The instrument is used for training and practice purposes.
24128	LegAliasName	8	Alias name of the Leg Instrument

2   Administrative Messages

2.1   Logon (A)

Clients are identified by CompIDs and IP Addresses:

The Logon Username (553) and Password (554) fields are used to authenticate the client. When the client is authenticated, the system responds with a Logon message to the client.

Direction	Inbound to ASXTrade Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.
Usage and Conditions	Usage1: A client sends a Logon message to initiate a FIX session. Usage2: The exchange acknowledges the client Logon by returning another Logon message. The Logon Username (553) and Password (554) fields are used to authenticate the client. When the client is authenticated, the system responds with a Logon message to the client. Encryption is not supported If the username, SenderCompID, TargetCompID, IP address or fields in the Header ie Begin String and MsgType are invalid, the session is immediately terminated and no Logout message is sent.
Response/Acknowledgment	Logon (A) -

Table 4: Logon (A, in, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = A
98	EncryptMethod	N	This is always unencrypted Valid values: 0 = None / Other

			! Other values entered will be accepted, not validated and passed through
108	HeartBtInt	Y	Seconds, same value used by both sides.
141	ResetSeqNumFlag	N	Indicates both sides of a FIX session should reset sequence
			Valid values:
			Y = Yes, indicates both sides of a FIX session should reset sequence numbers
			N = No
553	Username	Y	User
554	Password	Y	Password
925	NewPassword	C	Specifies a new password for the FIX Logon. The new password is used for subsequent logons
1409	SessionStatus	N	Session status at time of logon. Field is intended to be used when the logon is sent as an acknowledgement from acceptor of the FIX session.
			Valid values:
			0 = Session active
			1 = Session password changed
1137	DefaultApplVerID	Y	The default version of FIX messages used in this session.
			Valid values:
			9 = FIX50SP2
1408	DefaultCstmApplVerID	Y	Program/version identifier of the application.
			This is an optional 32 character field
383	MaxMessageSize	N	Used to specify the maximum number of bytes supported for messages received.
			Available in the Outbound message
	Standard Trailer	Y	

2.1.1.1 Example – Logon Message

35=A sent from Initiator

8=FIXT.1.1|9=111|34=1|35=A|49=110|50=DC1|52=20240125-05:26:50.990|56=ASXTRADE|98=0|108=30|141=Y|
553=FIXDC1|554=passwd|1137=9|10=168

35=A received with a successful login

8=FIXT.1.1|9=97|　34=1|35=A|49=ASXTRADE|52=20240125-00:50:54.212845838|56=110|57=DC1|98=0|
108=30|141=Y|1137=9|1409=0|383=2048|10=240

2.2 Heartbeat (0)

Heartbeat intervals are negotiated at Logon using the HeartBtInt (108) field. The system allows heartbeat intervals greater than 10 seconds. The recommended heartbeat interval is 30 seconds and maximum supported is 60 seconds. A heartbeat interval set lower than 10 seconds will result in a Logout response.

Direction	Inbound to ASXTrade Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
Usage and Conditions	Usage1: A heartbeat message is sent at the interval set at Logon. Usage2: It is also the response to a Test Request message.
Response/Acknowledgment	-

Table 5: Heartbeat (0, in, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 0
112	TestReqID	N	Test Request message can be responded without the TestReqID.
	Standard Trailer	Y	

2.2.1.1   Example – Heartbeat

35=0 sent to Session

8=FIXT.1.1|9=65|34=4|35=0|49=ASXTRADE|52=20240125-01:20:31.366564381|56=110|57=DC1|10=210

2.3   TestRequest (1)

Direction	Inbound to ASXTrade Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat.
Usage and Conditions	Usage1: Test communication and verify sequence numbers – much like a "ping".
Response/Acknowledgment	Heartbeat (0)

Table 6: TestRequest (1, in, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 1
112	TestReqID	Y	Identifier included in Test Request message to be returned in resulting Heartbeat
	Standard Trailer	Y	

2.3.1.1   Example – Test Request and Heartbeat

35=1 sent from Session

8=FIXT.1.1|9=65|34=4|35=0|49=ASXTRADE|52=20240125-01:20:31.366564381|56=110|57=DC1|112=123456| 10=210

35=0 sent to Session

8=FIXT.1.1|9=77|34=36|35=0|49=ASXTRADE|52=20240125-01:35:28.809869878|56=110|57=DC1|112=123456| 10=50

2.4 ResendRequest (2)

Direction	Inbound to ASXTrade Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilised if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialisation process.
Usage and Conditions	If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).
Response/Acknowledgment	Resent Application messages SequenceReset (4) as GapFill

Table 7: ResendRequest (2, in, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 2
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent.
16	EndSeqNo	Y	Message sequence number of last message in range to be resent. If all messages subsequent to BeginSeqNo are required, set EndSeqNo=0.
	Standard Trailer	Y	

2.4.1.1 Example – Resend Request for Sequence number 1 to 100

35=2 sent from Session

8=FIXT.1.1|9=71|34=11|35=2|49=110|50=DC1|52=20240130-18:17:01.249|56=ASXTRADE|7=1|16=100|10=224

35=4 Received along with the Gap fill messages

8=FIXT.1.1|9=81|34=1|35=4|43=Y|49=ASXTRADE|52=20241027-16:57:02.842000000|56=110|57=X11|36=2| 123=Y|10=203

2.5   Reject (3)

Direction	Out from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation. An example of when a reject may be appropriate would be the receipt of a message with invalid basic data which successfully passes de-encryption, CheckSum and BodyLength checks
Usage and Conditions	The Reject, or session-level reject, message is sent whenever the FIX gateway is able to at least partially parse the message, but the message does not adhere to the specification and cannot be delivered to the back-end system.
Response/Acknowledgment	-

Table 8: Reject (3, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	N	The tag number of the FIX field being referenced (if applicable)
372	RefMsgType	N	The MsgType of the FIX message being referenced.
373	SessionRejectReason	Y	Code to identify reason for a session-level Reject message. Valid values: 0 = Invalid Tag Number 1 = Required Tag Missing 2 = Tag Not Defined For This Message Type 3 = Undefined Tag 4 = Tag Specified Without A Value 5= Value Is Incorrect Out Of Range For This Tag 6 = Incorrect Data Format For Value 9 = Comp ID Problem 10 = Sending Time Accuracy Problem 11 = Invalid Msg Type 13 = Tag appears more than once 15 = Repeating group fields out of order 16 = Incorrect NumInGroup count for repeating group

			99 = Other
58	Text	N	Where possible, message to explain reason for rejection
	Standard Trailer	Y	

2.6   SequenceReset (4)

Direction	Inbound to ASXTrade Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
Usage and Conditions	This message has two uses. The common usage is with GapFillFlag set to 'Y', which is used in a response to a ResendRequest to indicate that a range of messages will not be resent but fulfills the purpose to cover the lost entries in the MsgSeqNum sequence. This is commonly used to avoid resending administrative messages like Heartbeats. The other (very rare) usage is to reset the sequence numbers to a higher number to get out of a deadlock. This is only triggered by manual intervention. GapFillFlag = N should be used with greatest care.
Response/Acknowledgment	ExecutionReport (8)

Table 9: SequenceReset (4, in, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 4
123	GapFillFlag	C	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. Valid values: N = Sequence Reset, Ignore Msg Seq Num Y = Gap Fill Message, Msg Seq Num Field Valid
36	NewSeqNo	Y	
	Standard Trailer	Y	

2.6.1.1   Example – Sequence Reset

35=4 Received along with the Gap fill messages

8=FIXT.1.1|9=81|34=1|35=4|43=Y|49=ASXTRADE|52=20241027-16:57:02.842000000|56=110|57=X11|36=2| 123=Y|10=203

2.7   Logout (5)

Direction	Inbound to ASXTrade
	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The logout message initiates or confirms the termination of a FIX session.
Usage and Conditions	Usage1: A client sends a Logout message to initiate a FIX session termination.
	Usage2: The exchange acknowledges the client Logout by returning another Logout message.
	Usage3: The exchange sends a Logout message to initiate a FIX session termination
	Usage4: The client acknowledges the client Logout by returning another Logout message.
	Usage5: A Logout can also be the response to an unsuccessful Logon attempt.
	Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.
Response/Acknowledgment	Logout (5)

Table 10: Logout (5, in, out)

To initiate a graceful session termination from either side or acknowledge the termination

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 5
1409	SessionStatus		Session status at time of logon. Field is intended to be used when the logon is sent as an acknowledgement from acceptor of the FIX session.
			Valid values:
			0 = Session Active
			3 = New session password does not comply with policy

			4 = Session logout complete
			5 = Invalid username or password
			6 = Account locked
			7 = Logons are not allowed at this time
			8 = Password expired
			101 = Heartbeat Interval too low
			104 = Heartbeat Interval too high
58	Text	N	Placeholder for any additional session status from the exchange
	Standard Trailer	Y	

2.7.1.1   Example – Logout with Success

35=A sent from Initiator

8=FIXT.1.1|9=97|34=1|35=A|49=ASXTRADE|52=20240125-00:50:54.212845838|56=110|57=DC1|98=0|108=30|
141=Y|1137=9|1409=0|10=240

35=5 received with a successful logout

8=FIXT.1.1|9=82|34=5|35=5|49=ASXTRADE|52=20240125-00:56:41.713542262|56=110|57=DC1| 58=Logout|1409=4|10=59

3 Reference Data

3.1 MarketDefinitionRequest (BT, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Market Definition Request message is used to request for market structure information from the counterparty that match criteria provided on the request.
Usage and Conditions	The request is used to return market structure information of 1. the specified market or 2. all available market structure information The request can be for a snapshot or for a subscription to the market structure information. Note that several subscriptions in parallel is a valid but not optimal. MarketID corresponds to Market in the exchange model MarketSegmentID corresponds to MarketSegment in the exchange model If MarketSegmentID (1300) is specified then only market structure information for that specified market segment is sent back if available. If MarketSegmentID (1300) is not specified then the request is for all available market structure information.
Response/Acknowledgment	Successful: MarketDefinition (BU), 1 per MarketSegment Not Successful: BusinessMessageReject (j)

Table 11: MarketDefinitionRequest (BT, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = BT
1393	MarketReqID	Y	Unique ID of a Market Definition Request message.
263	SubscriptionRequestType	Y	SubscriptionRequestType(263) indicates to the other party what type of response is expected. A snapshot request only asks for current information. 0 = Snapshot
1301	MarketID	C	Identifies the market. Conditionally required if MarketSegmentID (1300) is specified on the request
1300	MarketSegmentID	C	*Identifies the market segment*

	Standard Trailer	Y	

3.2 MarketDefinition (BU, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Market Definition message returns the market structure information from the counterparty that match criteria provided on the request.
Usage and Conditions	This message returns the market structure information of 1. the specified market or 2. all available market structure information as a snapshot or as a continuous response to an issued subscription.
Response/Acknowledgment	

Table 12: MarketDefinition (BU, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = BU
1394	MarketReportID	Y	Unique identifier for each Market Definition message
1393	MarketReqID	Y	Unique ID of a Market Definition Request message.
1301	MarketID	Y	Market identifier
1300	MarketSegmentID	Y	*Market segment identifier*
1396	MarketSegmentDesc	Y	*Description of market segment*
	Standard Trailer	Y	

3.2.1.1 Example – Market Definition Request

35=BT sent from Initiator

8=FIXT.1.1|9=75|34=165|35=BT|49=110|50=X11|52=20241028-02:06:48.599|56=ASXTRADE|263=0|1393=1|10=1

35=BU received (One message per Market Segment received)

8=FIXT.1.1|9=134|34=162|35=BU| 49=ASXTRADE|52=20241027-16:05:07.050000000|56=110|57=X11|
1300=EQTY1|1301=AU|1393=1|1394=2|1396=EQUITY MARKET GROUP 1 (A-B)|10=10

3.3   TradingSessionListRequest (BI, in)

Direction	Inbound ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trading Session List Request message is used to return a list of trading sessions available in a market place and the state of those trading sessions from the counterparty that match criteria provided on the request
Usage and Conditions	The request is used to return trading sessions, either 1. a particular trading session or 2. all available trading sessions as a snapshot or issuing a subscription. Note that several subscriptions in parallel is a valid but not optimal option.
Response/Acknowledgment	Successful: TradingSessionList (BJ) Not Successful: BusinessMessageReject (j)

Table 13: TradingSessionListRequest (BI, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = BI
335	TradSesReqID	Y	Unique ID of a Trading Session List Request.
625	TradingSessionSubID	C	Trading Session for which status is being requested. Valid values: The actual ID of a Trading Session state is used, not the enumerated values listed in the standard FIX specification. Typical values for TradingSessionSubID (625) could be OPEN, CLOSE etc. *Will return all trading sessions if not provided.*
263	SubscriptionRequestType	Y	Subscribe or unsubscribe for security status to security specified in request. Valid values:

			0=Snapshot
	Standard Trailer	Y	

3.4   TradingSessionList (BJ, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trading Session List Request message is used to return a list of trading sessions available in a market place and the state of those trading sessions from the counterparty that match criteria provided on the request.
Usage and Conditions	The message returns trading sessions, either 1. a particular session state or 2. all available session states as a snapshot or issuing a subscription. TradingSessionID (336) and TradingSessionSubID (625) use the ID's (short name) that the session/session state have according to the exchange model, not the standard FIX enumerations (which is allowed since they are character string data). The Trading Session List message contains all trading session states an instrument can be in, listed per trading session. It contains information on Trading Rules, Matching Rules, and allowed order types for each state. TradSessStatus (340) will always return 0 = Unknown. This information is conveyed in SecurityMassStatus (CO), described in the Market Data specification.
Response/Acknowledgment	

Table 14: TradingSessionList (BJ, out)

Tag num.			FIX tag name	Req'd	Description
			Standard Header	Y	MsgType = BJ
335			TradSesReqID	N	Provided for a response to a specific Trading Session List Request message (snapshot).
386			NoTradingSessions	Y	Number of Trading Session states listed in this message (repetitions of the group).
→	336		TradingSessionID	Y	ID of Trading Session according to the name in ASXTrade, not the standard FIX enumeration.

					ASX extension: ! Always set to 1
→	625		TradingSessionSubID	Y	ID of Trading Session state according to the name in ASXTrade, not the standard FIX enumeration. Ex: "Open", "Close" etc.
→	1326		TradingSessionDesc	Y	An alternative trading session description
→	340		TradSesStatus	Y	Valid values: 0 = Unknown
→	1237		NoOrdTypeRules	N	Valid values: 0, 1
→	→	40	OrdType	N	Shows whether Market orders are allowed in this state. Valid values: 1 = Market
→	1239		NoTimeInForceRules	N	Valid values: 0 .. 2
→	→	59	TimeInForce	N	Shows whether IOC or FOK orders are allowed in this state. Valid values: 3 = Immediate Or Cancel (IOC) 4 = Fill Or Kill (FOK)
→	1235		NoMatchRules	N	Valid values: 0, 1
→	→	1142	MatchAlgorithm	N	Required in FIX if group is present. Valid values: [N/A] NoMatching
→	→	574	MatchType	N	Valid values: 4 = Auto-match 5 = Cross auction (Any auction)
→	28032		SessionStateTypeNumber	N	Extension:

					The number used in TriggerTradingSessionID for a session state triggered order. The order will be triggered when this state occurs.
			Standard Trailer	Y	

3.4.1.1   Example – Trading Session List Request

35=BI sent from Initiator for Session "OPEN"

8=FIXT.1.1|9=83|34=216|35=BI|49=110|50=X11|52=20241028-02:30:57.176|56=ASXTRADE|263=0|335=2| 625=OPEN|10=191

35=BJ received

8=FIXT.1.1|9=142|34=219|35=BJ|49=ASXTRADE|52=20241027-16:29:15.171000000|56=110|57=X11|335=2|386=1|336=1|340=0|625=OPEN|1235=1|574=4|1142=[N/A]|1239=2|59=4|59=3|10=244

3.5   SecurityListRequest (x, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Security List Request message is used to return a list of securities from the counterparty that match criteria provided on the request
Usage and Conditions	The request is used to return instruments (securities), either 1. A single instrument or 2. Several instruments matching the MarketID + MarketSegmentID or 3. All instruments as a snapshot or issuing a subscription. Note that several subscriptions in parallel is a valid but not optimal. MarketID corresponds to Market in exchange model MarketSegmentID corresponds to MarketSegment in exchange model SecurityListRequestType = 4 currently returns all securities
Response/Acknowledgment	SecurityList (y)

Table 16: SecurityListRequest (x, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = x
320	SecurityReqID	Y	Unique ID of a Security List Request. Active SecurityReqID is used when 263=2 (unsubscribe).
559	SecurityListRequestType	Y	Valid values: 0 = symbol: individual instrument 4 = All items 5 = MarketID + MarketSegmentID: all items belonging to the same MarketID + MarketSegmentID
1301	MarketID	C	Market identifier Used with Tag559=5 (The value set is not validated if Tag559=0 or 4)
1300	MarketSegmentID	C	Market segment identifier Used with Tag559=5 (The value set is not validated if Tag559=0 or 4)
55	Symbol	C	Instrument Short Name Used with Tag559=0 (The value set is not validated if Tag559=4 or 5)
263	SubscriptionRequestType	Y	Subscribe or unsubscribe for security status to security specified in request. Valid values: 0=Snapshot 1=Snapshot + Updates (Subscribe) 2=Disable previous Snapshot + Update Request (Unsubscribe)
	Standard Trailer	Y	

3.6 SecurityList (y, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Security List message is used to return a list of securities that matches the criteria specified in a Security List Request.
Usage and Conditions	The message is used to return instruments (securities), as requested in a SecurityListRequest, either 1. A single instrument or 2. Several instruments matching the MarketID + MarketSegmentID or 3. All instruments as a snapshot or as a continuous response to an issued subscription. Note that several subscriptions in parallel is a valid but not optimal option. The SecurityList message is fragmented per Tag 1301 Market Id and Tag 1300 MarketSegmentID. • MarketID corresponds to Market in Exchange model • MarketSegmentID corresponds to MarketSegment in Exchange model Tag 393 TotNoRelatedSym contains the total number of Orderbook ID's that are returned for the snapshot. Tag 893 indicates if this is the last fragment in a sequence of message fragments. SecurityListRequestType = 4 currently returns all securities
Response/Acknowledgment	-

Table 17: SecurityList (y, out)

Tag num.			FIX tag name	Req'd	Description
			Standard Header	Y	MsgType = y
320			SecurityReqID	C	Conditionally required when responding to a specific SecurityListRequest (35=x), also if in the scope of a subscription.
560			SecurityRequestResult	C	Result of the Security Request identified by the SecurityReqID Valid values: 0 = Valid request 1 = Invalid or unsupported request

					2 = No instruments found that match selection criteria 3 = Not authorised to retrieve instrument data
393			TotNoRelatedSym	N	Used to indicate the total number of securities being returned for this request. Used in the event that message fragmentation is required.
1301			MarketID	C	Identifies the Market that lists and trades the instrument.
1300			MarketSegmentID	C	Identifies the Market segment to which the trading rules apply.
893			LastFragment	N	Indicates whether this is the last fragment in a sequence of message fragments. Only required where message has been fragmented. Valid values: N = Not Last Message Y = Last Message
146			NoRelatedSym	C	in SecListGrp
→	55		Symbol	Y	Instrument Short Name
→	48		SecurityID	Y	Orderbook ID
→	22		SecurityIDSource	Y	Valid values: M = Marketplace-assigned identifier
→	454		NoSecurityAltID	C	in SecAltIDGrp
→	→	455	SecurityAltID	C	Alternate Security identifier value for this security of SecurityAltIDSource (456) type ISIN, etc). Requires SecurityAltIDSource.
→	→	456	SecurityAltIDSource	C	Valid values: 4 = ISIN
→	461		CFICode	C	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ! Not populated in SR15
→	541		MaturityDate	C	Maturity date of the instrument
→	965		SecurityStatus	C	Gives the current state of the instrument

					Valid values:
					1 = Active
					2 = Inactive
					5 = Delist
					9 = Suspended
					> ! ASX solution does not support Inactivate Security
→	202		StrikePrice	C	Used for derivatives, such as options and covered warrants
→	2577		StrikePricePrecision	C	Used for derivatives. Specifies the number of decimal places for the Option Strike/Exercise price
→	231		ContractMultiplier	C	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount
→	1193		SettlMethod	C	Valid values: C = Cash settlement required P = Physical settlement required The settlement method will be elected at the time of contract exercise. (BA+ designates possible extension by bilateral agreement) Not populated if information is included in CFICode [461].
→	1194		ExerciseStyle	C	0 = European 1 = American 99 = Other Not populated if information is included in CFICode [461].
→	201		PutOrCall	C	Valid values: 0 = Put 1 = Call Not populated if information is included in CFICode [461].
→	107		SecurityDesc	C	Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.
→	106		Issuer	C	The issuer of the instrument, a company or country
→	864		NoEvents	N	In EvntGrp
→	→	865	EventType	N	Required if NoEvents(864) > 0. Valid values:

						Last eligible trade date = 7
						ASX+ extension
						First trading date = 109
→	→	866	EventDate		N	Conditionally required when EventTime (1145) is specified.
→	→	1145	EventTime		N	! Last Trading time is only set if the series expires during the current business date, or if it's already expired.
→	1205		NoTickRules		N	In TickRules
						Specifies price tick rules for the security
→	→	1206	StartTickPriceRange		N	Starting price range for specified tick increment
→	→	1207	EndTickPriceRange		N	Ending price range for specified tick increment
→	→	1208	TickIncrement		N	Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded
→	561		RoundLot		N	The trading lot size
→	711		NoUnderlyings		C	In UndInstrmtGrp
						Number of underlying instruments. This group is only set if the instrument is derived from an underlying instrument
→	→	311	UnderlyingSymbol		C	Underlying instrument's symbol. "[N/A]" if the underlying instrument does not carry a Symbol
→	→	309	UnderlyingSecurityID		C	ID of underlying instrument
→	→	305	UnderlyingSecurityIDSource		C	Valid values:
						M (Marketplace-assigned identifier)
→	→	457	NoUnderlyingSecurityAltID		C	in UndSecAltIDGrp
→	→	→	458	UnderlyingSecurityAltID	C	Alt ID of underlying instrument
→	→	→	459	UnderlyingSecurityAltID Source	C	Valid values:
						4 = ISIN
→	15		Currency		Y	Currency used for price.

→	555		NoLegs	C	In InstrmtLegSecListGrp Number of legs for Strategy/Combination instruments. This group is only set if the instrument is a strategy/combination instrument
→	→	600	LegSymbol	C	Symbol/Short name of the leg instrument
→	→	602	LegSecurityID	C	Orderbook ID of the leg instrument
→	→	603	LegSecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
→	→	623	LegRatioQty	C	The ratio of quantity for this individual leg relative to the entire multileg security
→	→	624	LegSide	C	The side of this individual leg in the multileg security in the view of the buyer of the security. Valid values: 1 = "Buy" (for use with multileg instruments) 2 = "Sell" (for use with multileg instruments)
→	24110		AliasName	C	Alias name of the Instrument. Not available for TMC
→	24113		CorporateActionCode	C	Corporate Action Code
→	24115		ASXSecurityType	Y	ASX Security Type ! Maps to the Instrument Type
→	870		NoInstrAttrib	C	Number of Instrument Attributes
→	→	871	InstrAttribType	C	Instrument Attribute Type Valid Values (ASX Extensions) 100 – Tick Multiplier 101 – Price Unit Premium 103 – Number of Settlement Days 104 – Effective Expiry Date 105 – Coupon Settlement Days 107 – Date Proceed 108 – Fixed Income Type 110 – Price Unit Strike 111 – End of Month count Convention 114 – Calculation Convention

		872	InstrAttribValue	C	Instrument Attribute Value
→	→				

		872	InstrAttribValue	C	Instrument Attribute Value Valid Values : 101 – Price Unit Premium 0 = Not applicable 1 = Price 2 = Yield 3 = Point 6 = Basis Point 8= Percentage of Nominal 9 = Price Dirty 108 – Fixed Income Type 0 = Not Applicable 1 = Bill 2 = Bond 3 = Index Linked Bond 4 = Bond Floating 5 = Lottery Bond 6 = Convertible Bond 7 = Structured Bond 8 = Fixing 9 = Credit Certificate 110 – Price Unit Strike 1 = Price 2 = Yield 3 = Points 111 – End of Month count Convention 1 = Same 2 = Last360 3 = Last 114 – Calculation Convention 1 = Compound 2 = Compound Simple 3 = Simple_MM 4 = Discount 5 = US Treasury Tag 104,107is in YYYYMMDD date format
→	→				
→	228		Factor	Y	Price Quotation Factor

→	1948		CouponFrequencyPeriod	N	Coupon Frequency Period for Fixed Income Instruments
→	223		CouponRate	N	Coupon rate for Fixed Income Instruments
→	225		IssueDate	N	Issue date of Instrument
→	224		CouponPaymentDate	N	Coupon Payment Date for Fixed Income Instruments ! The next upcoming date configured is disseminated. Past dates are not disseminated
→	230		ExDate	N	Ex Coupon Period
→	64		SettlementDate	N	Settlement Date
→	2567		InstrumentPricePrecision	N	Price precision of the Instrument
→	873		DateDate	N	Dated Date
→	1950		CouponDayCount	N	The day count convention used in interest calculations for a bond or an interest bearing security. Valid values: 1 = ACTACT 2 = ACTAFB 3 = EU30360 4 = US30360 5 = ACT365 6 = ACT360
→	1380		DividendYield	N	Dividend of the stock
→	63		SettlType	N	The unit of the number of Settlement Days Rule for the instrument class. Valid values: 0 = Not Applicable 1 = Days
→	468		RoundingDirection	N	Rounding Direction Valid Values: 1=Up 2=Down
→	24114		CorporateActionCodeType	N	Indicates if a corporate action code is a basis of quotation or a status note.

					Valid values: 1 = Basis of Quotation 2 = Status Note.
→	24116		ASXInstrumentClass	Y	ASX Instrument Class
→	24117		LinkedCommodity	N	Linked Commodity Code
→	24118		UpperLevelInstrument	N	Upper Level Instrument. Not populated if instrument does not have an underlying eg Stock
→	24119		UpperLevelInstrumentCode	N	Order Book ID of Upper Level Instrument. Not populated if instrument does not have an underlying eg Stock
→	24120		AccruedInterestRounding	N	Accrued interest rounding
→	24121		CleanPriceRounding	N	Clean price rounding
→	24122		YieldConvention	N	Yield convention. Number of months
→	24123		RefSettlementDate	N	Settlement Date for Reference Data
→	24124		ITRminVal	N	The required minimum trade value for initial trade reports.
→	24125		ExtInfoInstrClass	N	Additional extended information for the instrument class
→	24126		ForeignOwnFlag	N	Foreign ownership restriction. Valid values : 1 = Yes 2 = No
→	24127		PractiseSec	N	The instrument is used for training and practice purposes. Valid values : 1 = Yes 2 = No
			Standard Trailer	Y	

3.6.1.1   Example – Security List Request

35=x sent from Initiator for Instrument BHP

8=FIXT.1.1|9=93|34=235|35=x|49=110|50=X11|52=20241028-02:39:53.248|56=ASXTRADE|55=BHP|263=0| 320=83193248|559=0|10=167

35=y received

```
8=FIXT.1.1|9=526|34=237|35=y|49=ASXTRADE|52=20241027-16:38:11.265000000|56=110|57=X11|
146=1|15=AUD|22=M|48=70616|55=BHP|63=1|106=BHP|107=BHP GROUP FPO [BHP]|228=1|231=1|
454=1|455=AU000000BHP4|456=4|561=1|711=1|305=M|309=5080|311=BHP|870=4|871=100|
872=1|871=101|872=1|871=112|872=2|871=113|872=2|965=1|1193=P|1205=3|1206=0.1|1207=9.9|1208=0.1|1206=10|1207=199.9|1208=
0.5|1206=200|1207=21474836|1208=1|24110=BHP|24113=NR|24114=2|24115=Q1EQ|24116=BHPQ1EQ|24124=5000000|24126=2|24127=2
|320=83193248|560=0|1300=EQTY1|1301=AU|10=12
```

3.7 SecurityListUpdateReport (BK, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Security List Update Report message is used to return a list of intra-day updated instruments. Updates may include additions, modifications and deletions.
Usage and Conditions	The message is used to return intra-day updated instruments. Updates may include additions or modifications. Refer to SecurityList (y) for common usages. Deletions are not disseminated.
Response/Acknowledgment	-

Table 18: SecurityListUpdateReport (BK, out)

Tag num.			FIX tag name	Req'd	Description
			Standard Header	Y	MsgType = BK
320			SecurityReqID	C	Conditionally required when responding to a specific SecurityListRequest (35=x), also if in the scope of a subscription.
1301			MarketID	Y	Identifies the Exchange that lists and trades the instrument.
1300			MarketSegmentID	Y	Identifies the Market to which the trading rules apply.
146			NoRelatedSym	C	in SecLstUpdRelSymGrp
→	1324		ListUpdateAction	C	To indicate changes to the instrument. Valid values: A = Add M = Modify
→	55		Symbol	Y	Instrument Short Name
→	48		SecurityID	Y	Orderbook ID

	22		SecurityIDSource	Y	Valid values: M = Marketplace-assigned identifier
→	454		NoSecurityAltID	C	in SecAltIDGrp
→	→	455	SecurityAltID	C	Alternate Security identifier value for this security of SecurityAltIDSource (456) type (ISIN, etc). Requires SecurityAltIDSource.
→	→	456	SecurityAltIDSource	C	Valid values: 4 = ISIN
→	461		CFICode	C	Indicates the type of security using ISO 10962 standard, Classification of Financial Instruments (CFI code) values. ! Not Populated in SR15
→	541		MaturityDate	C	Maturity date of Instrument
→	965		SecurityStatus	C	Gives the current state of the instrument Valid values: 1 = Active 2 = Inactive 5 = Delist 9 = Suspended ! ASX solution does not support Inactivate Security
→	202		StrikePrice	C	Used for derivatives, such as options and covered warrants
→	2577		StrikePricePrecision	C	Used for derivatives. Specifies the number of decimal places for the Option Strike/Exercise price
→	231		ContractMultiplier	C	For Fixed Income, Convertible Bonds, Derivatives, etc. Note: If used, quantities should be expressed in the "nominal" (e.g. contracts vs. shares) amount
→	1193		SettlMethod	C	Valid values: C = Cash settlement required P = Physical settlement required The settlement method will be elected at the time of contract exercise. (BA+ designates possible extension by bilateral agreement)

					Not populated if information is included in CFICode [461].
→	1194		ExerciseStyle	C	0 = European 1 = American 99 = Other Not populated if information is included in CFICode [461].
→	201		PutOrCall	C	Valid values: 0 = Put 1 = Call Not populated if information is included in CFICode [461].
→	107		SecurityDesc	C	Can be used by the venue or one of the trading parties to provide a non-normative textual description for the financial instrument.
→	106		Issuer	C	The issuer of the instrument, a company or country
→	864		NoEvents	N	In EvntGrp
→	→	865	EventType	N	Required if NoEvents(864) > 0. Valid values: Last eligible trade date = 7 ASX extension First trading date = 109
→	→	866	EventDate	N	Conditionally required when EventTime(1145) is specified.
→	→	1145	EventTime	N	! Last Trading time is only set if the series expires during the current business date, or if it's already expired.
→	1205		NoTickRules	N	In TickRules Specifies price tick rules for the security
→	→	1206	StartTickPriceRange	N	Starting price range for specified tick increment
→	→	1207	EndTickPriceRange	N	Ending price range for specified tick increment
→	→	1208	TickIncrement	N	Tick increment for stated price range. Specifies the valid price increments at which a security can be quoted and traded
→	561		RoundLot	N	The trading lot size

→	711		NoUnderlyings		C	In UndInstrmtGrp Number of underlying instruments. This group is only set if the instrument is derived from an underlying instrument
→	→	311	UnderlyingSymbol		C	Underlying instrument's symbol. "[N/A]" if the underlying instrument does not carry a Symbol
→	→	309	UnderlyingSecurityID		C	ID of underlying instrument
→	→	305	UnderlyingSecurityIDSource		C	Valid values: M (Marketplace-assigned identifier)
→	→	457	NoUnderlyingSecurityAltID		C	in UndSecAltIDGrp
→	→	→	458	UnderlyingSecurityAltID	C	Alt ID of underlying instrument
→	→	→	459	UnderlyingSecurityAltIDSource	C	Valid values: 4 = ISIN
→	15		Currency		Y	Currency used for price.
→	555		NoLegs		N	In SecLstUpdRelSymsLegGrp Number of legs for Strategy/Combination instruments. This group is only set if the instrument is a strategy/combination instrument
→	→	600	LegSymbol		N	Symbol/Short name of the leg instrument
→	→	602	LegSecurityID		N	Orderbook ID of the leg instrument
→	→	603	LegSecurityIDSource		N	Valid values: M = Marketplace-assigned identifier
→	→	623	LegRatioQty		N	The ratio of quantity for this individual leg relative to the entire multileg security
→	→	624	LegSide		N	The side of this individual leg in the multileg security in the view of the buyer of the instrument. Valid values: 1 = "Buy" (for use with multileg instruments) 2 = "Sell" (for use with multileg instruments)
→	24110		AliasName		C	Alias name of the Instrument. Not available for TMCs

→	24113		CorporateActionCode	C	Corporate Action Code
→	24115		ASXSecurityType	Y	ASX Security Type
→	870		NoInstrAttrib	C	Number of Instrument Attributes
→	→	871	InstrAttribType	C	Instrument Attribute Type Valid Values (ASX Extensions) 100 – Tick Multiplier 101 – Price Unit Premium 103 – Number of Settlement Days 104 – Effective Expiry Date 105 – Coupon Settlement Days 107 – Date Proceed 108 – Fixed Income Type 110 – Price Unit Strike 111 – End of Month count Convention 114 – Calculation Convention
→	→	872	InstrAttribValue	C	Instrument Attribute Value Valid Values : 101 – Price Unit Premium 0 = Not applicable 1 = Price 2 = Yield 3 = Point 6 = Basis Point 8 = Percentage of Nominal 9 = Price Dirty 108 – Fixed Income Type 0 = Not Applicable 1 = Bill 2 = Bond 3 = Index Linked Bond 4 = Bond Floating 5 = Lottery Bond 6 = Convertible Bond 7 = Structured Bond 8 = Fixing 9 = Credit Certificate

					110 – Price Unit Strike 1 = Price 2 = Yield 3 = Points 111 – End of Month count Convention 1 = Same 2 = Last360 3 = Last 114 – Calculation Convention 1 = Compound 2 = Compound Simple 3 = Simple_MM 4 = Discount 5 = US Treasury Tag 104,107is in YYYYMMDD date format
→	228		Factor	Y	Price Quotation Factor
→	1948		CouponFrequencyPeriod	N	Coupon Frequency Period for Fixed Income Instruments
→	223		CouponRate	N	Coupon rate for Fixed Income Instruments
→	225		IssueDate	N	Issue date of Instrument
→	224		CouponPaymentDate	N	Coupon Payment Date for Fixed Income Instruments ! The next upcoming date configured is disseminated. Past dates are not disseminated
→	230		ExDate	N	Ex Coupon Period
→	24123		RefSettlementDate	N	Settlement Date for Reference Data
→	2567		InstrumentPricePrecision	N	Price precision of the Instrument
→	873		DateDate	N	Dated Date
→	1950		CouponDayCount	N	The day count convention used in interest calculations for a bond or an interest bearing security. Valid values: 1 = ACTACT

					2 = ACTAFB 3 = EU30360 4 = US30360 5 = ACT365 6 = ACT360
→	1380		DividendYield	N	Dividend of the stock
→	63		SettlType	N	The unit of the number of Settlement Days Rule for the instrument class. Valid values: 0 = Not Applicable 1 = Days
→	468		RoundingDirection	N	Rounding Direction Valid Values: 1=Up 2=Down
→	24114		CorporateActionCodeType	N	Indicates if a corporate action code is a basis of quotation or a status note. Valid values: 1 = Basis of Quotation 2 = Status Note.
→	24116		ASXInstrumentClass	Y	ASX Instrument Class
→	24117		LinkedCommodity	N	Linked Commodity Code
→	24118		UpperLevelInstrument	N	Upper Level Instrument. Not populated if instrument does not have an underlying. EX: Stock
→	24119		UpperLevelInstrumentCode	N	Order Book ID of Upper Level Instrument. Not populated if instrument does not have an underlying. EX Stock
→	24120		AccruedInterestRounding	N	Accrued interest rounding
→	24121		CleanPriceRounding	N	Clean price rounding
→	24122		YieldConvention	N	Yield convention. Number of months
→	24124		ITRminVal	N	The required minimum trade value for initial trade reports.
→	24125		ExtInfoInstrClass	N	Additional extended information for the instrument class
→	24126		ForeignOwnFlag	N	Foreign ownership restriction

					Valid values : 1 = Yes 2 = No
→	24127		PractiseSec	N	The instrument is used for training and practice purposes. Valid values : 1 = Yes 2 = No
			Standard Trailer	Y	

3.8 BusinessMessageReject (j, out)

Direction	Outbound of ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message should be issued.
Usage and Conditions	The Business Message Reject message is used when ASXTrade cannot honor the following requests: • SecurityListRequest (x, in) • MarketDefenitionRequest (BT, in) • TradingSessionListRequest (BI, in)
Response/Acknowledgment	--

Table 19: BusinessMessageReject (j, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = j
45	RefSeqNum	N	MsgSeqNum of rejected message
372	RefMsgType	Y	The MsgType of the FIX message being referenced. Valid values:

			x = SecurityListRequest
			H = OrderStatusRequest
			BT = MarketDefenitionRequest
			BI = TradingSessionListRequest
380	BusinessRejectReason	Y	Code to identify reason for a Business Message Reject message.
			Valid values:
			0 = Other
			1 = Unknown ID
			2 = Unknown Security
			6 = Not Authorised
58	Text	N	Where possible, message to explain reason for rejection.
	Standard Trailer	Y	

3.8.1.1   Example – Business Reject Message for an invalid security list request

35=x sent from Initiator for Invalid security ABCD

8=FIXT.1.1|9=94|34=254|35=x|49=110|50=X11|52=20241028-02:48:17.246|56=ASXTRADE|55=ABCD|263=0| 320=83697246|559=0|10=222

35=j received

8=FIXT.1.1|9=125|34=254|35=j|49=ASXTRADE|52=20241027-16:46:35.266000000|56=110|57=X11| 45=254|58=REJ- Invalid Value for Tag - Symbol|372=x|380=2|10=76

4 Execution Reports

4.1 Main Workflow

4.1.1 Order Activity

The order workflow commences with the user submitting a New Order Single message, in response an Execution Report is produced. The Execution Report is a reply directed to the sender of the order and will contain details of the order. If the order is rejected the Execution Report will contain relevant error messages.

Execution reports are also sent for Order Amendments and Cancellations.

4.1.1.1 Execution Report (8, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The execution report message is used to: 1. confirm the receipt of an order 2. confirm changes to an existing order (i.e. accept cancel and replace requests) 3. relay order status information 4. relay fill information on orders 5. relay fill information on tradeable or restricted tradeable quotes 6. reject orders (Not disseminated in FIX Drop Copy) 7. respond to OrderMassStatusRequest (AF)
Usage and Conditions	To acknowledge 1. A new order 2. An updated (replaced) order 3. A cancelled order 4. A trade execution 5. A restated order A Market to limit order OrdType (40) = K may be returned with a Price (44) immediately on submission if it matches upon entry or update. The conservation relation; OrderQty = CumQty + LeavesQty + CxlQty is preserved (stating that a busted execution does not affect the OrderQty). For a short sell order contains partial short quantity that is entered via OMNet or OUCH, it will be reflected with the full quantity in the Execution report. Undisclosed order will not be identified in the Execution Report
Response/Acknowledgment	-

Table 20: ExecutionReport (8, out)

Tag num.		FIX tag name	Req'd	Description
		Standard Header	Y	MsgType = 8
37		OrderID	Y	OrderID assigned by the Exchange, if rejected = NONE
11		ClOrdID	C	Pass-thru field set by client and echoed back by ASXTrade.
17		ExecID	Y	Unique identifier of execution message as assigned by sell-side (broker, exchange, ECN). Value is 0 (zero) for ExecType (150)=I (Order Status)).
				For Execution reports it will be a unique ID and for TCR, it will be the TSN
453		NoPartyIDs	C	In Parties group: Specifies party information related to the submitter of the request.
→	448	PartyId	C	Message related actor ID, can be: • Trader • Firm • Client Other designations
→	447	PartyIdSource	C	Valid values: D = Custom code
→	452	PartyRole	C	Valid values: Standard parties (447="D") (Y – Mandatory party Role) 1 = Executing Firm (Y) 3 = Order Origin 4 = Give-up Member (Clearing Firm)(Y) 7 = Entering Firm 12 = Executing Trader (Y) 29 = Intermediary 36 = Entering Trader (on-behalf submitting trader) 73 = Execution Venue
880		TrdMatchID	C	Match ID assigned by the matching engine.

150		ExecType	Y	Describes the purpose of the execution report.
				Valid values:
				0 = New 4 = Canceled 5 = Replaced 8 = Rejected C = Expired D = Restated F = Trade I = Order Status L = Triggered or Activated by System
39		OrdStatus	Y	Describes the current state of a CHAIN of orders, same scope as OrderQty, CumQty, and LeavesQty,
				Valid values:
				0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 8 = Rejected 9 = Suspended C = Expired
1328		RejectText	N	Reason description for rejecting the transaction request.
378		ExecRestatementReason	C	Valid values:
				1 = GT Renewal 3 = Re-pricing of Order 12 = Cancel on Connection Loss ASX extension: 104 = Purge Due to price/Corporate action 105 = Order inactivated
				Reason 1 and 3 are used when ExecType = D for Reloading GTC/GTD orders when restating MTL/Best Limit orders as Limit orders respectively
				Reason 12, 104 and 105 are used when ExecType = 4 and when the Order is inactivated/cancelled by the system
55		Symbol	Y	Instrument identifier (series name)
48		SecurityID	C	Orderbook ID
22		SecurityIDSource	C	Valid values:

				M = Marketplace-assigned identifier
54		Side	Y	Valid values: 1=Buy 2=Sell 5 = Sell short
38		OrderQty	C	OrderQty Conditionally required when the OrderQtyData component is required or specified in a prior, related message.
40		OrdType	N	Valid values 1 = Market 2 = Limit K = Market-to-limit P = Pegged
44		Price	C	Required if specified on the order The value of the Tag may be set to 0, if the order type doesn't require a price. ie Market to Limit
1094		PegPriceType	C	Required for Best limit orders and Centre Point Limit orders Valid values: 2 = Mid-Price Peg – Required for Centre Point Limit Orders 5 = Primary peg (primary market - buy at bid or sell at offer) - Required for Best limit order
835		PegMoveType	C	Required for Best limit order Valid values: 1 = Fixed
840		PegScope	C	Required for Best limit order Valid values: 1 = Local
59		TimeInForce	Y	Valid values: 0 = Day 1 = Good Till Cancel (GTC)

				3 = Immediate Or Cancel (IOC/FaK) 4 = Fill Or Kill (FoK) 6 = Good Till Date (GTD)
432		ExpireDate	C	Conditionally required LocalMktDate if TimeInForce = GTD ! When the Order Expire earlier than the Expire date specified at Order Entry, the actual date when the order Expire is populated in this tag (Not the date specified at Order Entry).
18		ExecInst	C	i = Imbalance only (imbalance orders) j = Single Execution Requested o = Cancel on connection loss (Cancel). n = Reinstate on connection loss (Keep). ! Mandatory to set "o" or "n" ! Multiple Instructions can be set if more than one instruction is applicable to an order, the ExecInst field can contain multiple instructions separated by space.
528		OrderCapacity	N	Valid values: A = Agency P = Principal M = Mixed Agency and Principal This value of this field is not validated at Order Entry/Amendment. The value set in Order entry is passed through in Execution reports. The length of the field is validated at order entry and will result in a rejection if Value length exceeds 1
32		LastQty	C	Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType(150) = F (Trade
31		LastPx	C	Price of this (last) fill. Required if ExecType(150) = F (Trade)
151		LeavesQty	Y	Quantity open for further execution. If the OrdStatus(39) is = 4 (Canceled), C (Expired), or 8 (Rejected) (in which case the order is no longer active) then LeavesQty(151) could be 0, otherwise LeavesQty(151) = OrderQty(38) - CumQty(14)

14		CumQty	Y	Currently executed quantity for chain of orders.
75		TradeDate	C	Trade date according to the trading session in the system.
60		TransactTime	Y	Time the transaction represented by this ExecutionReport (35=8) occurred.
1138		DisplayQty	N	The current quantity to be displayed in the orderbook, may be less than the initial display quantity
58		Text	N	Used to populate any error messages from the system
20013		Directed Wholesale	N	Directed wholesale indicator for agency capacity • Y • N (Default) (ASX Regulatory Data – Not Validated and if populated with a non-space character at order entry, the same character will be sent in the Execution Report)
110		MinQty	C	Required for Centre Point and Sweep Block Orders When an order with MinQty is fully executed, the MinQty tag is absent in subsequent execution reports. However, a value of 0 appears if the MinQty of the order was reset but the order was not fully executed.
100		ExDestination	C	Valid Values: • ASXT • ASXC • XASX
529		OrderRestrictions	N	Required for Price Stabilisation Orders Valid Values C = Price Stabilisation
797		CopyMsgIndicator	C	Included and set to 'Y' on Drop Copy messages
24100		SupplementaryInfo	N	A free text field used at the customer's discretion Field may not disseminate depending on the market and order entry protocol if not populated or only populated with spaces Last 8 characters are space padded for Centre Point Trades with an extended price

				Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message
1		Account	N	Free Text Field. Length restricted to 10 Characters Field not disseminated if not populated or only populated with spaces Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message
24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters Field not disseminated if not populated or only populated with spaces Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message
29		LastCapacity	Y	Last Capacity Valid Values, 0 = Other 2 = Crossed as Agent 3 = Crossed as Principal 6 = Crossed as Mixed
30		LastMkt	Y	Market of execution for last fill, or an indication of the market where an order was routed. Valid Values; • ASXT • ASXC • XASX
851		LastLiquidityInd	C	Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity Valid values: 1 = Added Liquidity 2 = Removed Liquidity 3 = Liquidity Routed Out 4 = Auction Execution/Post Close 0 = Neither added nor removed Liquidity (used for CentrePoint)

				! Auction executions of Tailor made Combinations will disseminate value 1 (Added Liquidity)
24108		DealSource	C	Deal source of the Trade populated for Fills and Partial fills Possible Values: 0 = Undefined 1 = Two orders matched in continuous matching 3 = Reported Trades between different participants, that is, the buyer and seller belongs to different participants. 4 = Reported Trades by the exchange between different participants. 5 = Reported Trades for the same participant, that is, the buyer and seller belong to the same participant. 6 = Reported Trades by the exchange for the same participant. 7 = Two orders for a standard combination order book matched in continuous matching. 20 = Two orders match in an (opening) auction. 36 = Two orders for a Tailor Made combination order book (TMC) matched in continuous matching. 42 = Priority crossing. 43 = Combination order against outright. 44 = Book Trade Continuous Matching. 45 = Book Trade Auction. 46 = Preference Matched. 47 = Centre Point 48 = Book Trade Centre Point 49 = Preference Only Matched. 50 = Any Price Block Matched 51 = Preference Any Price Block Matched 52 = Preference Only Any Price Block Matched. 90 = Two orders matched in Post Close session. 91 = Book Trade during Post Close session
24107		OptOutOfClearing	N	Valid Values

				Y = Opt Out of Clearing
				N = Opt in for Clearing (Default)
24110		AliasName	C	Alias name of the Instrument. Not available for TMCs
1851		StrategyLinkID	C	Link Id for Combinations trades. The same ID will be available for each Leg Trade Capture Report
				Only populated for Executions of Combinations
				The ID is unique per partition
				If several matches occur at the same price in one execution, the ID will be the same for all these executions.
555		NoLegs	C	Number of Legs
				Only populated for Executions of Combinations
->	600	LegSymbol	C	Symbol of the Leg Instrument
				Only populated for Executions of Combinations
->	602	LegSecurityId	C	Orderbook Id of the Leg Instrument
				Only populated for Executions of Combinations
->	603	LegSecurityIDSource	C	Valid values:
				M = Marketplace-assigned identifier
				Only populated for Executions of Combinations
->	24128	LegAliasName	C	Alias name of the Leg Instrument
->	637	LegLastPx	C	Price of Leg Execution
				Only populated for Executions of Combinations
->	1418	LegLastQty	C	Quantity of Leg Execution
				Only populated for Executions of Combinations
->	624	LegSide	C	The side of this individual leg in the multi-leg security in the view of the buyer of the security. Valid values:
				1 = "Buy" (for use with multi-leg instruments)
				2 = "Sell" (for use with multi-leg instruments)
				5 = "Short Sell" (for use with multileg instruments)

24111		CrossingKey	N	Optional Crossing key for the purpose of Unintentional Crossing Prevention
				! If the initial Order Entry (35=D) had this field populated and if subsequent Amends (35=G) and Cancels (35=F) are done without populating this field, the resulting Execution reports (35=8) will have this field populated with the original value sent with 35=D message
				! If the Crossing Key is entered as 0 or amended to be 0, the resulting Execution Report will not disseminate the Tag
24112		TradeCondition	C	The condition in which a trade was executed. Available for Fill and Partial Fills Valid values; 0 = No Condition 2 = Internal Trade/Crossing 8 = Buy Write (Equity/Derivative Combination). 10: Internal Trade/Crossing with Buy Write (Equity/Derivative Combination)
1084		DisplayMethod	C	Defines what value to use in DisplayQty (1138). Available for Iceberg Orders Valid value: 2 = New (use RefreshQty)
1608		InitialDisplayQty	C	Used to convey the initially requested display quantity specified in DisplayQty(1138) on order entry and order modification messages. The values of the DisplayQty(1138) and InitialDisplayQty(1608) fields may be different as soon as the order is partially filled and also after a refresh of the order.
24109		ChangeReason	C	Change reason Valid Values: 1 = Order Deleted 3 = Trade

				4 = Order Inactivated
				5 = Order Amended
				6 = New Order
				8 = Order converted by system
				9 = Order cancelled by system
				10 = Order Deleted by Proxy
				13 = Hidden volume recalculated
				21 = Inactivated by system due to Instrument Session change
				23 = Inactivated due to Purge
				24 = Inactivate Day orders
				26 = Inactivated due to Expiry
				27 = Inactivated due to Price away from the market
				28 = Order transferred from one user to another
				30 = Reload
				31 = Reloading intraday - Mkt restart
				34 = Order cancelled after opening auction
				39 = Convert undisclosed order to normal order - for active orders falling below the minimum order value due to trading
				48 = Centre Point Sweep MTL Order Converted
				49 = CP Blk traded with less than MAQ
				50 = Sweep order reloaded without MAQ and mid-tick attribute
				100 = Cancelled by system due to session lost
				101 = Mass Cancel by User
				In events where multiple Execution Reports are disseminated for a single event (Ex: When an order is entered and trades immediately), the change reason on both Execution Reports will be the same and will reflect the change reason of the final event (In the above example the change reason will be 3 (Trade) for both Execution Reports). Please see Appendix 2 for examples
		Standard Trailer	Y	

4.1.1.2   Example – Execution Report for New Limit Order in FIXDC

8=FIXT.1.1|9=365|34=469|35=8|49=ASXTRADE|52=20240502-18:03:02.231444878|56=ABC|57=F12|
1=Account123|11=98774589|14=0|17=34|18=n|22=M|37=7854234598597720000|38=100|39=0|40=2|44=200|48=70602|

54=2|55=AWC|59=0|60=20240502-18:03:02.226985518|100=ASXT|150=0|151=100|453=2|
447=D|448=FIX11|452=12|447=D|448=ABC|452=1|528=A|797=Y|20013=N|24100=Supplementary123|24101=CustomerInfo123|10=226|

4.1.1.3 Fills

When an order is filled the Execution Report will contain details about the fill. In addition, a Trade Capture Report will be produced. The principal differences between the two are:

Execution Reports are messages directed to the sender of the order and are primarily intended for front-office purposes. It captures order status information as well as fills information (if applicable).

Trade Capture Reports are messages capturing the trade as such and is primarily intended for downstream processing. The Trade Capture Report is used to inform a variety of parties about a trade, e.g.: broker back office; clearing firms; clearing houses; depositories and; regulators. As such downstream processing occurs at various locations and for different purposes, the Trade Capture Report message might look slightly different depending on the receiver.

Trade reversals and corrections are only sent as Trade Capture Reports.

4.1.1.4 Example – Execution Reports for New Limit Order that is fully filled

8=FIXT.1.1|9=365|34=628|35=8|49=ASXTRADE|52=20240502-19:22:18.128582980|56=ABC|57=F12|1=Account456|
11=98774820|14=0|17=35|18=n|22=M|37=7854234598597720000|38=100|39=0|40=2|44=200|48=70602|54=1|55=AWC|59=0|60=202405
02-19:22:18.113271339|100=ASXT|150=0|151=100|453=2|447=D|448=FIX11|
452=12|447=D|448=ABC|452=1|528=A|797=Y|20013=N|24100=Supplementary456|24101=CustomerInfo456|29=2|30=ASXT|851=1|10=243|

8=FIXT.1.1|9=456|34=629|35=8|49=ASXTRADE|52=20240502-19:22:18.130681706|56=ABC|57=F12|1=Account456|
11=98774820|14=100|17=36|18=n|22=M|31=200|32=100|37=7854234598597720000|38=100| 39=2|40=2| 44=200|48=70602|
*   54=1|55=AWC|59=0|60=20240502-19:22:18.113271339|75=20240430|100=ASXT|*
150=F|151=0|453=2|447=D|448=FIX11|452=12|447=D|448=ABC|452=1|528=A|797=Y|880=7854234598597720000|20013=N|24100=Supple
mentary456|24101=CustomerInfo456|29=2|30=ASXT|851=1|10=74|

4.1.1.5 Example – Execution Reports for New Limit Order that is partially filled

8=FIXT.1.|19=000358|35=8|49=ASXTRADE|56=110|34=7157|X1|252=20240608-
12:31:34.967175979|37=7865657154315753317|11=85939342|453=2|448=FXU11|447=D|452=124|48=1104|47=D4|52=1|17=16|150=0|3
9=0|1=Account123|24100=SupplementaryInfo123|24101=CustomerInfo123|20013=N|55=ASX|48=85582|22=M|54=2|38=200|40=2|44=10.
0|59=0|18=n|528=A|100=ASXT|151=200|14=0|60=20240608-12:31:34.948230832|797=Y|29=2|30=ASXT|851=1|10=047

8=FIXT.1.1|9=000469|35=8|49=ASXTRADE|56=ABC|34=72|57=X12|52=20240608-12:31:34.967365634
|37=7865657154315753317|11=85939342|453=2|448=FXU11|447=D|452=12|448=110|447=D|452=1|880=7865657154315747343|17=17|
150=F|39=1|1=Account123|24100=SupplementaryInfo123|24101=CustomerInfo123|20013=N|55=ASX|48=85582|22=M|54=2|38=200|40=2
|44=10.0|59=0|18=n|528=A|32=100|31=10.0|30=ASXT|100=ASXT|29=2|151=100|14=100|75=20240527|60=20240608-
12:31:34.948230832|851=2|797=Y|10=129

4.1.1.6 Example – Execution Reports for Order Modification

8=FIXT.1.1|9=300|34=92|35=8|49=ASXTRADE|52=20240611-15:44:52.427819953|56=150|
57=X21|1=Acc123|11=56737894|14=0|17=9|18=n|22=M|37=7865657154315750000|38=2000|39=0|40=2|44=10|48=85582|54=1|55=ASX|5
9=0|60=20240611-
15:44:52.423482043|100=ASXT|150=5|151=2000|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|528=A|797=Y|10=34

4.1.1.7 Example – Execution Reports for Order Cancellation

8=FIXT.1.1|9=298|34=98|35=8|49=ASXTRADE|52=20240611-15:47:34.819814319|56=150|
57=X21|1=Acc123|11=56900280|14=0|17=10|18=n|22=M|37=7865657154315750000|38=2000|39=4|40=2|44=10|48=85582|54=1|55=ASX|
59=0|60=20240611-
15:47:34.813240030|100=ASXT|150=4|151=0|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|528=A|797=Y|10=183

4.1.1.8 Example – Execution Reports for a Best Limit Order that is Restated

> ▯   Entering a Best Limit order will result is two Execution Reports. The first execution report will be an acknowledgement of the Order sent. The second Execution Report will be re-state the order as a Limit Order.
>
> ▯   Since both events are part of one event within the Matching Engine, the ChangeReason (Tag 24109) will be set as 6 (New Order), in both Execution Reports

35=8 received as Confirmation

8=FIXT.1.1|9=348|34=114|35=8|49=ASXTRADE|52=20241001-14:48:52.632498191|56=110|57=X11|
11=30226096|14=0|17=30|18=o|22=M|37=7912028228288510000|38=1000|39=0|40=P|48=70616| 54=1|55=BHP|59=0|60=20241001-
14:48:52.629813170|100=ASXT|150=0|151=1000|453=3|447=D|
448=FXU11|452=12|447=D|448=110|452=1|447=D|448=3|452=4|528=A|835=1|840=1|1094=5|
24107=N|24109=6|24110=BHP|24111=0|797=Y|10=43

35=8 received for Order Restate

8=FIXT.1.1|9=344|34=115|35=8|49=ASXTRADE|52=20241001-14:48:52.632690638|56=110|57=X11|
11=30226096|14=0|17=30|18=o|22=M|37=7912028228288510000|38=1000|39=0|40=2|44=110|
48=70616|54=1|55=BHP|59=0|60=20241001-14:48:52.629813170|100=ASXT|150=D|151=1000|
378=3|453=3|447=D|448=FXU11|452=12|447=D|448=110|452=1|447=D|448=3|452=4|528=A|
24107=N|24109=6|24110=BHP|24111=0|797=Y|10=108

4.1.1.9 Example – Execution Reports for a Market to Limit Order that is partially traded and Restated

> ▯   A Market to Limit order that Trades partially, will convert into a Limit Order. In this case there will three Execution Reports disseminated. The first to acknowledge the MTL Order. The second to disseminate the partial trade and the third to re-state the order as a Limit Order.
>
> ▯   Since all three events are part of one event within the Matching Engine, the ChangeReason (Tag 24109) will be set as 8 (Order Converted by System) for all three Execution Reports. Additionally, any Trade related Tags such as Tag 31(LastPx) and 32(LastQty) will be populated in the Execution Reports for Order Restate.

35=8 received as Confirmation

8=FIXT.1.1|9=327|34=85|35=8|49=ASXTRADE|52=20241001-13:46:58.761736513|56=110|57=X11|
11=26512066|14=0|17=8|18=o|22=M|37=7912028228288510000|38=1000|39=0|40=K|48=70616| 54=1|55=BHP|59=0|60=20241001-
13:46:58.679064875|100=ASXT|150=0|151=1000|453=3|447=D|
448=FXU11|452=12|447=D|448=110|452=1|447=D|448=3|452=4|528=A|24107=N|24109=8|24110=BHP|24111=0|797=Y|10=131

35=8 received for Partial Trade

8=FIXT.1.1|9=463|34=86|35=8|49=ASXTRADE|52=20241001-13:46:58.789747580|56=110|57=X11|
11=26512066|14=100|17=9|18=o|22=M|29=2|30=ASXT|31=120|32=100|37=7912028228288510000|38=1000|39=1|40=2|44=120|48=7061
6|54=1|55=BHP|59=0|60=20241001-13:46:58.679064875|
75=20240923|100=ASXT|150=F|151=900|453=3|447=D|448=FXU11|452=12|447=D|448=110|452=1|
447=D|448=3|452=4|528=A|851=2|880=7912028228288510000|24107=N|24108=1|24109=8|24110=BHP|24111=0|24112=2|797=Y|10=145

35=8 received for restating the remainder of the Order

8=FIXT.1.1|9=469|34=87|35=8|49=ASXTRADE|52=20241001-13:46:58.790005005|56=110|57=X11|11=26512066|
14=100|17=9|18=o|22=M|29=2|30=ASXT|31=120|32=100|37=7912028228288510000|38=1000|39=1|40=2|44=120|48=70616|54=1|55=BH
P|59=0|60=20241001-13:46:58.679064875|75=20240923|100=ASXT|150=D| 151=900|
*   378=3|453=3|447=D|448=FXU11|452=12|447=D|448=110|452=1|447=D|448=3|452=4|528=A| 851=2|*
880=7912028228288510000|24107=N|24108=1|24109=8|24110=BHP|24111=0|24112=2|797=Y|10=140

5   Trade Confirmations

ASX Trade executions – be they from matched orders, negotiated quotes, or registered off-exchange deals – are disseminated as Trade Capture Reports (TCR). Appropriate parties such as brokers, clearing firms, back office functions, and other bodies to whom access have been granted may subscribe to this information via the FIX Drop Copy service. Trade participants formally belong to this category as well but receive their execution TCRs automatically.

5.1   Trade Capture Report

Direction	Outbound of ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trade Capture Report message can be: 1. Used to report trades between counterparties. 2. Used to report trades to a trade matching system. 3. Sent unsolicited between counterparties. 4. Sent as a reply to a Trade Capture Report Request. 5. Used to report unmatched and matched trades.
Usage and Conditions	TradeCaptureReport can be requested for/by: 1. Trading firms to receive trade confirmations of their own executions 2. Clearing firms to receive drop copy trades for their associated trading firms 3. Back-office vendors to receive drop copy trades for their associated trading firms Confirmations to submitted reported trades or matched trade reports have references to submitted reports in the RelatedTradeGrp. - Depending on configuration with respect to counterparty disclosure for different markets and trade origination, the trade capture reports may show counterparty firm (Contra firm) in the parties group. - A recipient to whom the message is sent may be entitled to receive messages for buy side, sell side or both. OrderID and ClOrdID are assigned to TradeCaptureReports also for reported trades. For a short sell order contains partial short quantity that is entered via OMNet or OUCH, it will be reflected with the full quantity in the Trade Capture Report. TradeCaptureReport is only sent for trades, order fills, trade cancel. A TradeCaptureReport may be sent as an aggregation of directly consecutive matches for which individual Execution Reports were sent, typically for reserve orders. In such cases the TrdMatchID (880) takes on the value as of the first Execution Report, hence TradeID (1003) corresponds to more than 1 TrdMatchID (880).
Response/Acknowledgment	--

Table 21: TradeCaptureReport

AE, out, 1-sided, confirmation of reported or auto-matched trade

Tag num.			FIX tag name	Req'd	Description
			Standard Header	Y	MsgType = AE
571			TradeReportID	Y	Identifier assigned by the exchange
1003			TradeID	Y	Unique identifier for trade
856			TradeReportType	Y	Valid values: 0 = Submit 5 = No/Was 7 = Trade Break
828			TrdType	C	Valid values: 0 = Regular trade 65 = Package trade (TPAC) TPAC flag will be set on outbound Trade Capture Reports for all Trade Reports
1123			TradeHandlingInstr	Y	Valid values: 0 = Trade confirmation
1126			OrigTradeID	C	Used to refer to original trade in case of modifications
150			ExecType	Y	The type of execution reported. Valid values: F = Trade H = Trade Cancel J = Trade In Clearing Hold
820			TradeLinkID	C	Trade report ID assigned by the matching Engine. For Multileg Trade reports, the tag will be the same for all the legs and can be used to link the leg trades together.
880			TrdMatchID	Y	Identifier assigned to a trade by a matching system.
17			ExecID	Y	TSN ASX Trade Slip number Of the format 1OPNNNNNNN: • 1 - always 1 • O - last digit of the Ordinal date • P - Instance number of DC

				• NNNNNNN - Trade number Unique id per deal
570		PreviouslyReported	N	Indicates if the trade capture report was previously reported to the counterparty Valid values: N = No
1430		VenueType	C	Valid values: B = Central limit order book (including CentrePoint) N = Quote negotiation O = Off-market
55		Symbol	Y	Instrument Short Name
48		SecurityID	C	Orderbook ID
22		SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
454		NoSecurityAltID	C	in SecAltIDGrp Not populated if absent Valid values: 1
→	455	SecurityAltID	C	Alternate Security identifier value for this security of SecurityAltIDSource (456) type (e.g. CUSIP, ISIN, etc). Requires SecurityAltIDSource.
→	456	SecurityAltIDSource	C	Valid values: 4 = ISIN
167		SecurityType	C	Set to "MLEG" or "NONE" if reported trade Only populated for a reported trade (off-exchange)
32		LastQty	Y	Traded quantity
31		LastPx	Y	Trade Price If the Trade report is entered with an Extended price, the Tag is padded to 4 decimals
75		TradeDate	Y	Always set to date of trade.

60			TransactTime	Y	Time of trade execution in the system, given in UTC.
64			SettlDate	N	Settlement date
573			MatchStatus	Y	Valid values: 0 = Compared, matched or affirmed
574			MatchType	C	Valid values for trades executed outside the order book, i.e. if VenueType (1430)=O: 2 = Two-Party Trade Report (privately negotiated trade) – corresponds to MMT "Trade Reporting (Off Exchange)" 3 = Confirmed trade report (reporting from recognised markets) – corresponds to MMT "Trade Reporting (On Exchange)"
552			NoSides	Y	in TrdCapRptSideGrp Valid values: 1
→	54		Side	Y	Side. Valid values: 1 = Buy 2 = Sell 5 = Sell short
→	453		NoPartyIDs	C	In Parties group: Specifies party information related to the submitter of the request. Repeating group should contain unique combinations (triplets) of PartyID, PartyIDSource, and PartyRole
→	→	448	PartyID	C	Message related actor ID, can be: Trader Firm Client
→	→	447	PartyIDSource	C	Valid values: D = Custom code
→	→	452	PartyRole	C	Valid values: Standard parties (447="D") (Y – Mandatory party Role) 1 = Executing Firm (Y) 3 = Order Origin 4 = Give-up Member (Clearing Firm) 7 = Entering Firm

					12 = Executing Trader (Y) 17 = Contra Firm 29 = Intermediary 36 = Entering Trader (on-behalf submitting trader) 73 = Execution Venue
→	1		Account	N	Free Text Field. Length restricted to 10 Characters Field not disseminated if not populated or only populated with spaces
→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters Field not disseminated if not populated or only populated with spaces
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info Length Restricted 16 characters Field not disseminated if not populated or only populated with spaces
→	24103		BasisOfQuotationList	N	List of up to three basis quotations. A basis of quotation is a two character corporate action code. Length Restricted to 6 characters
→	24104		InitialTradeReportIndicator	N	Indicated if the Trade Report is the initial trade notification. Valid Values: 1 = Initial Trade Report 2 = No Initial Trade Report
→	24100		SupplementaryInfo	N	A free text field used at the participants discretion Length is restricted to 32 characters Field may not disseminate depending on market and order entry protocol if not populated or only populated with spaces Last 8 characters are space padded for Centre Point Trades with an extended price
→	625		TradingSessionSubID	C	The session where the trade occur (order matched or reported).
→	58		Text	N	Used to populate any error messages from the system
→	~~1057~~		~~AggressorIndicator~~	~~N~~	~~Indicates who the aggressive party in the trade is. Valid values:~~ ~~Y = Party is the aggressor~~ ~~N = Party is passive~~
→	1115		OrderCategory	C	Valid values: 1 = Order

					2 = Quote 3 = Privately Negotiated Trade 6 = QuoteRequest
→	1851		StrategyLinkID	C	Complex Trade Component ID (match group) It will be the same for all the legs of an electronically matched combination. This ID us unique per partition If several matches occur at the same price in one execution, the ID will be the same for all these executions.
→	37		OrderID	C	Unique identifier for Order as assigned by ASXTrade
→	11		ClOrdID	C	Optional pass-thru field set by client that is echoed back
→	528		OrderCapacity	N	Valid values: A = Agency P = Principal M = Mixed Agency and Principal This value of the field is not validated in Order/Trade Report entry. The length of the field is validated at order / trade report entry and will result in a rejection if Value length exceeds 1 character
→	1855		NoRelatedTrades	C	in RelatedTradeGrp used to relate to a submitted trade report or non-FIX trade
→	→	1856	RelatedTradeID	C	The ID of - a submitted Trade Report - Secondary trade ID from Trade report Ack
→	→	1857	RelatedTradeIDSource	C	Valid values: 0 = Non-FIX source 1 = Trade ID 2 = Secondary trade ID (from Trade report Ack) 3 = Trade report ID (from submitted trade report) ! Trade Reports from other Protocols will have the value "2"

→	29	LastCapacity	Y	Valid Values, 0 = Other 2 = Crossed as Agent 3 = Crossed as Principal 6 = Crossed as Mixed
→	24107	OptOutOfClearing		Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
797		CopyMsgIndicator	C	Included and set to 'Y' on Drop Copy messages
20013		Directed Wholesale	N	Directed wholesale indicator for agency capacity • Y • N (Default) (ASX Regulatory Data – Not Validated and if populated with a non-space character at entry, the same character will be sent in the TCR)
24105		TradeReportCode	C	Trade Report Code Mandatory for Trade Reports
30		LastMkt	Y	Market of execution for last fill, or an indication of the market where an order was routed. Valid Values; • ASXT • ASXC • XASX
24106		PortfolioID	C	10 character field to be populated by Participants on Trade reports that relate to a Portfolio of trades
24108		DealSource	C	Deal source of the Trade populated for Fills and Partial fills (Auto matched trades and Two sided Trade reports) Possible Values: 0 = Undefined 1 = Two orders matched in continuous matching

					3 = Reported Trades between different participants, that is, the buyer and seller belongs to different participants.
					4 = Reported Trades by the exchange between different participants.
					5 = Reported Trades for the same participant, that is, the buyer and seller belong to the same participant.
					6 = Reported Trades by the exchange for the same participant.
					7 = Two orders for a standard combination order book matched in continuous matching.
					20 = Two orders match in an (opening) auction.
					36 = Two orders for a Tailor Made combination order book (TMC) matched in continuous matching.
					42 = Priority crossing.
					43 = Combination order against outright.
					44 = Book Trade Continuous Matching.
					45 = Book Trade Auction.
					46 = Preference Matched.
					47 = Centre Point
					48 = Book Trade Centre Point
					49 = Preference Only Matched.
					50 = Any Price Block Matched
					51 = Preference Any Price Block Matched
					52 = Preference Only Any Price Block Matched.
					90 = Two orders matched in Post Close session.
					91 = Book Trade during Post Close session
24110			AliasName	C	Alias name of the Instrument. Not available for TMCs
1851			StrategyLinkID	C	Link Id for Combinations trades. The same ID will be available for each Leg Trade Capture Report
24112			TradeCondition	Y	The condition in which a trade was executed. Available for Fill and Partial Fills Valid values; 0 = No Condition 2 = Internal Trade/Crossing 8 = Buy Write (Equity/Derivative Combination). 10: Internal Trade/Crossing with Buy Write (Equity/Derivative Combination)

715		ClearingBusinessDate	Y	The date of clearing in YYYYMMDD format
		Standard Trailer	Y	

5.1.1.1   Example – TCR for an order matched Trade

8=FIXT.1.1|9=640|34=631|35=AE|49=ASXTRADE|52=20240502-19:22:18.141354927|56=ABC|57=F12|22=M|
31=200|32=100|48=70602|55=AWC|60=20240502-19:22:18.113271339|64=20240502|75=20240430|150=F|
454=1|455=AU000000AWC3|456=4|552=1|1=Account456|11=98774820|37=7854234598597720000|54=1|453=4|
447=D|448=ABC|452=1|447=D|448=FIX11|452=12|447=D|448=ABC|452=17|
447=D|448=3|452=4|528=A|625=OPEN|~~1057=Y~~|1115=1| 20013=N|24100=Supplementary456|
24101=CustomerInfo456|570=N|571=1714677738135500000|573=0|797=Y|828=0|856=0|880=7854234598597720000|17=1011000000|100
3=7854234598597726751-B-7854234598597722115|1123=0|1430=B|29=2|30=ASXT |10=173|

5.1.1.2   Example – TCR for a Trade Report with One instrument

8=FIXT.1.1|9=749|34=41|35=AE|49=ASXTRADE|52=20240611-15:24:34.862137948|56=150|57=X22|
17=1820000014|22=M|29=2|30=XASX|31=100|32=1000000|48=85582|55=ASX|60=20240611-
15:24:34.848019311|64=20240529|75=20240527|150=F|167=MLEG|454=1|455=AU000000ASX7|456=4|552=1|
1=Acc456|11=55520312|37=7865657154315750000|54=1|453=4|447=D|448=150|452=1|447=D|448=FXU21|452=12|447=D|448=150|452=
17|447=D|448=5|452=4|625=OPEN|~~1057=N~~|1115=3|1855=2|1856=55520312|
1857=3|1856=7865657154315750000|1857=2|570=N|571=1718119474858570000|573=0|574=2|797=Y|
820=7865657154315750000|828=65|856=0|880=7865657154315740000|1003=7865657154315753334-B-
7865657154315747345|1123=0|1430=O|24101=Cust456| 24102=TrRep456|24105=BK| 10=66

> !   One 35=AE message is received per side of the Trade report. If both the sides of the Trade report are for the same Participant, Two 35=AE messages will be received.

5.1.1.3   Example – TCR for Trade Report with Multiple instruments

8=FIXT.1.1|9=749|34=54|35=AE|49=ASXTRADE|52=20240611-15:29:40.971846409|56=150|57=X22|
17=1820000015|22=M|29=2|30=XASX|31=100| 32=1000000|48=85582|55=ASX|60=20240611-
15:29:40.955576921|64=20240529|75=20240527|150=F| 167=MLEG|454=1| 455=AU000000ASX7|456=4| 552=1|
1=Acc123|11=55826422|37=7865657154315750000|54=2|453=4|447=D|448=150|452=1|447=D|
448=FXU21|452=12|447=D|448=150|452=17|447=D|448=5|452=4|625=OPEN|~~1057=N~~|1115=3|1855=2|1856=55826422|1857=3|1856=7865
657154315750000|1857=2|570=N|571=1718119780967710000|573=0|574=2|797=Y|820=7865657154315750000|828=65|856=0|880=7865
657154315740000|1003=7865657154315753337-S-7865657154315747346|1123=0|1430=O|24101=Cust123|
24102=TrRep456|24105=BK| 10=135

8=FIXT.1.1|9=749|34=55|35=AE|49=ASXTRADE|52=20240611-15:29:40.972100540|56=150|57=X22|
17=1820000016|22=M|29=2|30=XASX|31=100| 32=1000000|48=85837|55=ASX2|60=20240611-
5:29:40.955576921|64=20240529|75=20240527|150=F|167=MLEG|454=1|455=AU000000ASX2| 456=4|552=1|
1=Acc123|11=55826422|37=7865657154315750000|54=1|453=4|447=D|448=150|452=1|447=D|448=FXU21|
452=12|447=D|448=150|452=17|447=D|448=5|452=4|625=OPEN| ~~1057=N~~| 1115=3| 1855=2| 1856=55826422| 1857=3|
1856=7865657154315750000|1857=2|570=N|571=1718119780967710000| 573=0| 574=2| 797=Y|
820=7865657154315750000|828=65|856=0|880=7865657154315740000|1003=7865657154315753337-B-
7865657154315747347|1123=0|1430=O|24101=Cust123| 24102=TrRep456|24105=BK| 10=69

> !   One 35=AE messages is received per side and per instrument of the Trade report. If both the sides of the Trade report are for the same Participant for a Trade report with 2 instruments, four 35=AE messages will be received.

5.1.1.4   Example – TCR for Initial Trade Notification

8=FIXT.1.1|9=745|34=86|35=AE|49=ASXTRADE|52=20240624-15:23:11.152597669|56=150|57=X21|
17=1910000002|22=M|29=2|30=XASX|31=100|32=10000000|48=70616| 55=BHP|60=20240624-15:23:11.112018326|
64=20240618|75=20240527|150=J|167=MLEG|454=1|455=AU000000BHP4|456=4|552=1|1=Acc456|
11=78645095|37=7876345777432290000|54=2|453=4|447=D|448=150|452=1|447=D|448=FXU21|452=12|
447=D|448=150|452=17|447=D|448=5|452=4|625=OPEN|1057=N|1115=3|1855=2|1856=78645095|1857=3|
1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=1|570=N|571=1719242591140110000|573=0|574=2|797=
N|820=7876345777432290000|828=65|856=0|880=7876345777432290000|1003=7876345777432299769-S-
7876345777432297474|1123=0|1430=O|24105=S1|10=115

5.1.1.5   Example – TCR for Delayed Trades

35=AE sent to Participant informing ITN Cancelled

8=FIXT.1.1|9=791|34=4|35=AE|49=ASXTRADE|52=20240624-16:31:12.004898351|56=150|57=X21|
17=1910000002|22=M|29=2|30=XASX|31=100|32=10000000|48=70616|55=BHP|60=20240624-16:31:11.992067767|
64=20240618|75=20240527|150=H|167=MLEG|454=1|455=AU000000BHP4|456=4|552=1|1=Acc456|
11=82725747|37=7876345777432290000|54=1|453=4|447=D|448=150|452=1|447=D|448=FXU21|452=12|
447=D|448=150|452=17|447=D|448=5|452=4|625=OPEN|1057=N|1115=3|1855=2|1856=82725747|1857=3|
1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=1|570=N|571=1719246672002850000|573=0|574=2|797=
N|820=7876345777432290000|828=65|856=7|880=7876345777432290000|1003=7876345777432299769-B-
7876345777432297474|1123=0|1126=7876345777432299769-B-7876345777432297474| 1430=O|24105=S1|10=217

35=AE sent to Participant confirming the delayed Trade

8=FIXT.1.1|9=744|34=6|35=AE|49=ASXTRADE|52=20240624-16:31:12.010671036|56=150|57=X21|
17=1910000003|22=M|29=2|30=XASX|31=100|32=10000000|48=70616| 55=BHP| 60=20240624-16:31:11.992067767|
64=20240618|75=20240527|150=F|167=MLEG|454=1|455=AU000000BHP4|456=4|552=1|1=Acc456|
11=82725747|37=7876345777432290000|54=1|453=4|447=D|448=150|452=1|447=D|448=FXU21|452=12|
447=D|448=150|452=17|447=D|448=5|452=4|625=OPEN|1057=N|1115=3|1855=2|1856=82725747|1857=3|
1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=2|570=N|571=1719246672009870000|573=0|574=2|797=
N|820=7876345777432290000|828=65|856=0|880=7876345777432290000|1003=7876345777432299769-B-
7876345777432297474|1123=0|1430=O|24105=S1|10=48

5.1.1.6   Example – TCR for Cancelled Trades

35=AE sent to Participant informing Trade Cancellation

8=FIXT.1.1|9=620|34=23|35=AE|49=ASXTRADE|52=20240825-14:25:28.506994659|56=110|57=X12|
17=1510000001|22=M|30=XASX|31=100|32=100000|48=70602|55=AWC|60=20240825-14:25:28.461063050|
64=20240826|75=20240822|150=H|454=1|455=AU000000AWC3|456=4|552=1|11=32011463|29=2|37=7899402536266760000|54=1|453=
3|447=D|448=110|452=1|447=D|448=FXU11|452=12|447=D|448=3|452=4|528=A|
625=OPEN|1057=N|1115=1|570=N|571=1724595928505680000|573=0|715=20240822|797=Y|828=0|856=7|

880=7899402536266760000|1003=7899402536266762099-B-7899402536266760193|1123=0| 1126=7899402536266762099-B-7899402536266760193|1430=B|24108=1|24112=2|10=95

6 Appendix 1

6.1 Field Definition Changed

Table of fields where ASX has expanded the values outside the range specified in standard FIX.

Tag num.	FIX tag name	Message	Comment
625	TradingSessionSubID	TradingSessionListRequest [BI, in] TradingSessionList [BJ, out] TradeCaptureReport [AE, out]	Extension: TradingSessionSubID (625) contains the actual ID of a Trading Session, not the enumerated values listed in the standard FIX specification. Typical values for TradingSessionSubID (625) could be OPEN, CLOSE etc.

6.2 Custom Field Definition Added

Tag num.	FIX tag name	Message	Comment
20013	DirectedWholesale	D, 8, AE	Directed wholesale indicator for agency capacity
24100	SupplementaryInfo	D, 8, G, AE	A free text field used at the participants discretion Length is restricted to 32 characters
24101	CustomerInfo	D, 8, G, AE	Free Text Field. Length restricted to 15 Characters
24102	TradeReportInfo	AE	Free Text field for optional Trade Report info Length Restricted 16 characters
24103	BasisOfQuotationList	AE	List of up to three basis quotations. A basis of quotation is a two character corporate action code. Length Restricted to 6 characters

24104	InitialTradeReportIndicator	AE	Indicated if the Trade Report is the initial trade notification.
24105	TradeReportCode	AE, AR	Trade Report Code
24106	PortfolioID	AE	10 character field to be populated by Participants on Trade reports that relate to a Portfolio of trades.
24107	OptOutOfClearing	D, 8, AE	Optional tag to set to indicate if the trade is opted out of clearing
24108	DealSource	8, AE	Deal source of the Trade populated for Fills and Partial fills
24109	ChangeReason	8	Change Reason
24110	AliasName	y, BK, 8, AE	Alias name of the Instrument
24111	CrossingKey	D, 8, G	Optional Crossing key for the purpose of Unintentional Crossing Prevention
24112	TradeCondition	8, AE	The condition in which a trade was executed. Available for Fill and Partial Fills
24113	CorporateActionCode	y, BK	Corporate Action Code
24114	CorporateActionCodeType	y, BK	Indicates if a corporate action code is a basis of quotation or a status note.
24115	ASXSecurityType	y, BK	ASX Security Type
24116	ASXInstrumentClass	y, BK, q	ASX Instrument Class

24117	LinkedCommodity	y, BK	Linked Commodity Code
24118	UpperLevelInstrument	y, BK	Upper Level Instrument. Not populated if instrument does not have an underlying
24119	UpperLevelInstrumentCode	y, BK	Order Book ID of Upper Level Instrument. Not populated if instrument does not have an underlying
24120	AccruedInterestRounding	y, BK	Accrued interest rounding
24121	CleanPriceRounding	y, BK	Clean price rounding
24122	YieldConvention	y, BK	Yield convention. Number of months
24123	RefSettlementDate	y, BK	Settlement Date for Reference data
24124	ITRminVal	y, BK	The required minimum trade value for initial trade reports.
24125	ExtInfoInstrClass	y, BK	Additional extended information for the instrument class
24126	ForeignOwnFlag	y, BK	Foreign ownership restriction.
24127	PractiseSec	y, BK	The instrument is used for training and practice purposes.
24128	LegAliasName	8	Alias name of the Leg Instrument

7   Appendix 2

7.1   Tag 24109 (Change Reason) disseminated in Execution Report for different Order Types/Scenarios

Scenario	Execution Reports	Value of Tag 24109
Limit Order which does not trade and get added to the Order Book	ER1 – For confirmation of new order	ER1 – 24109 = 6 (New order)
Limit Order which Trades (partially or Fully)	ER1 – For confirmation of new order ER2 – For the Trade	ER1 – 24109 = 3 (Trade) ER2 – 24109 = 3 (Trade)
Limit order with IOC, which is immediately cancelled	ER 1 – For the new Order ER2 – For the Cancel	ER1 – 24109 = 6 (New order) ER2 – 24109 = 6 (New order)
Market To Limit Order which partially Traded and the remainder is converted to a Limit Order	ER 1 – For the new Order ER2 – For the Partial Trade ER3 – For the Order restate as a Limit Order	ER1 – 24109 = 8 (Order Converted by system) ER2 – 24109 = 8 (Order Converted by system) ER3 – 24109 = 8 (Order Converted by system)
Market to Limit order which does not trade and is cancelled	ER 1 – For the new Order ER2 – For the Cancel	ER1 – 24109 = 6 (New order) ER2 – 24109 = 6 (New order)
Best Limit Order which is converted to a Limit Order at the best price	ER 1 – For the new Order ER2 – For the Order Restatement	ER1 – 24109 = 6 (New order) ER2 – 24109 = 6 (New order)

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