

ASX Trade FIX Order Entry Specification

Version 1.0.0 June 2025



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1 Introduction

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

The specification outlines the structure and format of key message types, including

- Order Entry and Management,
- Trade Entry and Management, and
- Instrument Reference Data Messages.

These messages enable market participants to receive real-time updates regarding their orders, 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 Order Entry 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	June 2025	Initial Version

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.
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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

For Price precision, the number of decimals determine the valid amounts. They are fetched from the reference data and are entered with a decimal point.

Examples:

44 (Price): 1.012345

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 (precision greater than the tick size), the number of decimals defined in reference data 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 Information

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'
TargetSubID	Sent in all FIX messages	Environment – 'TESTC' (CDE+), 'TESTB'(CDE), 'PROD'

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 follow the standard

- be a minimum of 8 characters,
- contain 1 alpha,

- contain 1 numeric, and
- 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 <i>(Target CompID for messages from ASX)</i>
50	SenderSubID	Y	Sub ID of Sender As specified by ASX <i>(Target SubCompID for messages from ASX)</i>
56	TargetCompID	Y	ID of destination As specified by ASX <i>'ASXTRADE' for messages sent to ASX</i>

			<i>(SenderCompID for messages from ASX)</i>
57	TargetSubID	Y	Sub ID of destination As specified by ASX (TEST, DEV, or PROD) <i>(SenderSubID for messages from ASX)</i> <i>Mandatory for Logon messages and will be validated.</i>
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
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	Over FIX session
A	Logon	ALL
0	Heartbeat	ALL
1	Test request	ALL
2	ResendRequest	ALL
3	Reject	ALL
4	SequenceReset	ALL
5	Logout	ALL

1.6 Application Layer Supported Messages

Table 3: Application Supported Messages

FIX message Type	Message name	Over FIX session
c	SecurityDefinitionRequest	OE
d	SecurityDefinition	OE
D	NewOrderSingle	OE
8	ExecutionReport	OE, DC
G	OrderCancelReplaceRequest	OE
F	OrderCancelRequest	OE
H	OrderStatusRequest	OE
9	OrderCancelReject	OE
R	QuoteRequest	OE

AG	QuoteRequestReject	OE
AE	TradeCaptureReports	OE, DC
AR	TradeCaptureReportAck	OE

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, G, AE	Directed wholesale indicator for agency capacity
24100	SupplimentaryInfo	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 reportslinking 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	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	ExCouponPeriod	y, BK	Ex coupon period
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	<p>Usage1: A client sends a Logon message to initiate a FIX session.</p> <p>Usage2: The exchange acknowledges the client Logon by returning another Logon message.</p> <p>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.</p> <p>Encryption is not supported</p> <p>If the username, SenderCompID, TargetCompID, IP address or fields in the Header such as Begin String and MsgType are invalid, the session is immediately terminated and no Logout message is sent.</p>
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	<p>This is always unencrypted</p> <p>Valid values:</p> <p>0 = None / Other</p> <div>! Other values entered will be accepted, not validated and passed through</div>
108	HeartBtInt	Y	Seconds, same value is 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 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 with Success

35=A sent from Initiator

8=FIXT.1.1|9=111|34=1|35=A|49=110|50=DC1|52=2024012505:26:50.990|56=ASXTRADE|57=ABC|98=0|108=30|141=Y|553=FIXDC1|554=passwd|1137=9|10=168

35=A received with a successful logout

8=FIXT.1.1|9=97|34=1|35=A|49=ASXTRADE|52=2024012500:50:54.212845838|56=110|57=DC1|50=ABC|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	Required when the heartbeat is the result of a Test Request message.
	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	<p>Code to identify reason for a session-level Reject message.</p> <p>Valid values:</p> <p>0 = Invalid Tag Number</p> <p>1 = Required Tag Missing</p> <p>2 = Tag Not Defined For This Message Type</p> <p>3 = Undefined Tag</p> <p>4 = Tag Specified Without A Value</p> <p>5= Value Is Incorrect Out Of Range For This Tag</p> <p>6 = Incorrect Data Format For Value</p> <p>9 = Comp ID Problem</p> <p>10 = Sending Time Accuracy Problem</p> <p>11 = Invalid Msg Type</p> <p>15 = Repeating group fields out of order</p> <p>16 = Incorrect NumInGroup count for repeating group</p> <p>99 = Other</p>
58	Text	N	Where possible, message to explain reason for rejection
	Standard Trailer	Y	

2.6 SequenceReset (4)

Direction	<p>Inbound to ASXTrade</p> <p>Outbound from ASXTrade</p>
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	<p>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.</p> <p>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.</p> <p>GapFillFlag = N should be used with greatest care.</p>

Response/Acknowledgment	ExecutionReport (8)
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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.

	<p>Usage5: A Logout can also be the response to an unsuccessful Logon attempt.</p> <p>Disconnection without the exchange of logout messages should be interpreted as an abnormal condition.</p>
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		<p>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.</p> <p>Valid values:</p> <p>0 = Session Active</p> <p>3 = New session password does not comply with policy</p> <p>4 = Session logout complete</p> <p>5 = Invalid username or password</p> <p>6 = Account locked</p> <p>7 = Logons are not allowed at this time</p> <p>8 = Password expired</p> <p>101 = Heartbeat Interval too low</p> <p>104 = Heartbeat Interval too high</p>
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=5|49=ASXTRADE|52=2024012500:50:54.212845838|56=110|57=DC150=ABC|1409=4|10=240

35=5 received with a successful logout

8=FIXT.1.1|9=82|34=5|35=5|49=110|52=2024012500:56:41.713542262|56=ASXTRADE|57=ABC|50=DC1|58=Logout|1409=4|10=59

2.8 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: <ul style="list-style-type: none"> OrderStatusRequest (H, in)
Response/Acknowledgment	--

Table 11: 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: H = OrderStatusRequest
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	

2.9 SecurityDefinitionRequest (c,in)

Direction	Inbound of ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The SecurityDefinitionRequest is used to create Tailor Made Combination instruments
Usage and Conditions	To create TMCs
Response/Acknowledgment	SecurityDefinition

Table 12: SecurityDefinitionRequest (c, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = c
320	SecurityReqID	Y	Security Request ID
321	SecurityRequestType	Y	Valid Values 1 - RequestSecurityIdentityForSpecifications
555	NoLegs	C	Number of Legs
->	600	C	Leg Symbol
->	602	C	Orderbook ID
->	603	C	Valid values: <ul style="list-style-type: none"> M = Marketplace-assigned identifier
->	623	C	Leg Ratio Quantity
->	624	C	Leg Side
	Standard Trailer	Y	

2.10 SecurityDefinition (d,out)

Direction	Outbound of ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	Receiving SecurityDefinition as response both for positive and negative answer. If TMC already exists, a positive answer will be received.

Usage and Conditions	To receive confirmation of the TMC creation and details
Response/Acknowledgment	SecurityDefinition

Table 13: SecurityDefinition (d, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = d
55	Symbol	Y	Symbol or SecurityID is required (Symbol takes precedence). (If Symbol is not used [N/A])
48	SecurityID	C	Orderbook ID
22	SecurityIDSource	C	Valid values: <ul style="list-style-type: none"> M = Marketplace-assigned identifier
320	SecurityReqID	Y	Security Request ID
560	SecurityRequestResult	Y	Valid Values 0 – Valid Request 1 – Invalid or Unsupported Request
1607	SecurityRejectReason	C	Reject Reason Valid values 101 = Failed Backend Validation 102 = Invalid No Legs 103 = Symbol Invalid Or Not Found 104 = Invalid Leg Ratio Qty 106 = Invalid Security Request Type 108 = Invalid Security RequestID
58	Text	C	Reject Reason Text
	Standard Trailer	Y	

2.10.1.1 Example – Creating a TMC

35=c sent to create the TMC

8=FIXT.1.1|9=124|34=9|35=c|49=110|50=F11|52=20240603-13:05:41.927|
56=ASXTRADE|320=19941927|321=1|55=2|600=14D|623=1|624=1|600=1AG|623=1|624=2|10=245

35=d Received as confirmation on creating the TMC

8=FIXT.1.1|9=159|34=14|35=d|49=ASXTRADE|52=2024060303:04:59.013855673|56=110|57=F11|22=M|
48=890991|55=TMC_14D_E_001|320=19941927|560=0|10=193

3. Order Management

3.1. Instrument Identifiers

For any trading system, the correct identification of securities in a FIX message is of utmost importance. There are several fields within each FIX message, incoming or outgoing, that allow for identification of securities. In this implementation two alternative identifiers can be used; Symbol (55) or SecurityID (48).

- Symbol
 - If Symbol (55) is used it must contain the short name of the security.
- Security ID
 - If used, the SecurityID (48) field must be set to the numeric orderbook id of the security. This is the primary identifier used.
 - SecurityIDSource (22) must be set to M – Marketplace-assigned identifier.
- Validation between Symbol and Security ID in Order Entry.
 - If the Symbol is correct, the Security ID is not validated at all. So the order goes through even if the Security ID is not correct.
 - If the Symbol is not correct, the order is rejected, even if the Security ID is correct
 - If the Symbol is not provided (Tag55 set to [N/A], then the Security ID is validated and
 - If the Security ID is correct, the order goes through
 - If the Security ID is not correct, the order is rejected
 - If the Order goes through in any of the above scenarios, the Execution Reports will have the correct Symbol and the Security Id

3.2. Overnight Orders

Clients who wish to send overnight orders need to make sure that the ClOrdID is unique across the entire lifetime of the order. A simple solution is to include a date in the ClOrdID.

To retrieve all active overnight orders after login in the morning, the client should send a Resend Request to the system for the missing sequence numbers and the overnight order information will be sent to the user.

Reloaded long orders will have the ExecType=Restated (150=D) and ExecRestatementReason=GT renewal/restatement (378=1).

3.2.1 Behaviour of Reloaded Sweep Orders

Participants can enter Sweep Orders and Sweep Dual Posted orders with GTC or GTD time in force. Such orders, if not executed during the day, will be reloaded on to the system next day.

Sweep/Sweep Dual Posted Orders will be reloaded with ExDestination (Tag 100) = XASX. Therefore they will be reloaded as Sweep/Sweep Dual posted orders.

Once reloaded the price of Sweep Orders can be amended to full tick price. (i.e The Sweep order cannot be amended to be a Sweep Dual posted order). Also once reloaded Sweep Dual posted orders can be amended to Sweep Order (price amended from a half tick to a full tick price). This behavior is available only for reloaded Sweep dual posted orders.

① Sweep Dual posted orders are not allowed to be amended to Sweep orders during on the day it is entered.

3.3. Main Workflow

3.3.1. New Order

The order workflow starts 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.

3.3.1.1. New Order Single (D, in)

Direction	Inbound ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.</p> <p>The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.</p>
Usage and Conditions	<p>Used by a trading user at a firm to submit a new order with unique ClOrdID in a specific instrument.</p> <p>Please see message entries for attributes determining the order behavior:</p> <p>OrdType (40) DisplayQty (1138) TimeInForce (59) ExDestination (100) MinQty (110) PegPriceType (1094) PegMoveType (835) PegScope (840) OrderRestrictions (529) ExecInst (18)</p> <div style="border: 1px solid #ccc; padding: 5px; margin: 10px 0;"> <p>① Please check Appendix 1 for how each tag is used with the different order types</p> </div> <p>The applicability of on-behalf-of designations (EnteringFirm, EnteringTrader) is dependent on user entitlements configured in the system.</p> <p>If executing and entering trader are with same firm, EnteringFirm still must be specified.</p> <p>Setting the DisplayQty (1138) = 0 is interpreted as no hidden volume, i.e. the full order quantity is displayed to the market. Omitting the field gives the same result.</p>

Response/Acknowledgment	ExecutionReport (8)
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Table 14: NewOrderSingle (D, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = D
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary
453	NoPartyIDs	Y	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	<p>Message related user ID, can be:</p> <ul style="list-style-type: none"> • Trader • Firm • Client <p>Other designations</p>
→	447	PartyIDSource	<p>Valid values:</p> <p>D = Custom code</p>
→	452	PartyRole	<p>Valid values:</p> <p>Standard parties (447="D")</p> <p>(Y – Mandatory party Role)</p> <p>1 = Executing Firm (Y)</p> <p>3 = Order Origin(20 Char)</p> <p>4 = Give-up Member (Clearing Firm)(Y)</p> <p>7 = Entering Firm</p> <p>12 = Executing Trader (Y)</p> <p>29 = Intermediary (10 Char)</p> <p>36 = Entering Trader (on-behalf submitting trader)</p> <p>73 = Execution Venue (ASXT/ASXC) (4 Char)</p> <p>Party ID for Party Roles 3,29 and 73 are regulatory Data inputs.</p> <p>They are only validated for length and the Order is rejected if the Value length exceeds the specified number of characters</p>

75		TradeDate	N	Can be entered if required by the firm, not used in ASX TRADE
18		ExecInst	Y	<p>Valid values:</p> <p>i = Imbalance only (imbalance orders) j = Single Execution Requested o = Cancel on connection loss (Cancel). n = Reinstate on connection loss (Keep).</p> <div> <p>① Mandatory to set “o” or “n”</p> <p>① 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.</p> <p>① Repeating characters without a space are treated as a single character</p> <p>① Repeating characters separated by a space or mixed with other valid values are ignored (EX: “o o” or “o j o”)</p> </div>
1138		DisplayQty	N	The (max) quantity to be displayed in the orderbook
55		Symbol	Y	Symbol (or [N/A]) or SecurityID is required (Symbol takes precedence).
48		SecurityID	C	Orderbook ID
22		SecurityIDSource	C	<p>Valid values:</p> <p>M = Marketplace-assigned identifier</p>
54		Side	Y	<p>Valid values:</p> <p>1 = Buy 2 = Sell 5 = Sell short</p>
60		TransactTime	Y	Timestamp when the business transaction represented by the message occurred.
38		OrderQty	Y	OrderQty
40		OrdType	Y	<p>Valid values:</p> <p>1 = Market 2 = Limit K = Market-to-limit P = Pegged</p>

44		Price	C	<p>Order price (limit price)</p> <div> <p>① Price is not allowed to be modified to Zero price. This limitation is applicable for Tailor Made Combinations as well</p> </div> <p>The price is not allowed to be modified from full tick to half tick and vice versa for Sweep orders, on the day the orders are entered</p>
59		TimeInForce	Y	<p>Valid values:</p> <p>0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate Or Cancel (IOC/FaK) 4 = Fill Or Kill (FoK) 6 = Good Till Date (GTD)</p>
432		ExpireDate	C	<p>Conditionally required LocalMktDate if TimeInForce = GTD</p> <div> <p>① The maximum allowed date is 254 days from current date</p> </div>
528		OrderCapacity	N	<p>Valid values:</p> <p>A = Agency P = Principal M = Mixed Agency and Principal</p> <p>Order is rejected if the Value length exceeds 1 character The value of this field is not validated as Order Entry</p>
1094		PegPriceType	C	<p>Valid values:</p> <p>2 = Mid-Price Peg – Required for Centre Point Limit Orders</p> <p>5 = Primary peg (primary market - buy at bid or sell at offer) - Required for Best limit order</p> <div> <p>① Only to be used when Tag 40=P. If used with other values for Tag 40, the value in Tag 1094 is ignored.</p> </div>
835		PegMoveType	C	<p>Required for Best limit order</p> <p>Valid values:</p> <p>1 = Fixed</p>

				<p>① Only to be used when Tag 40=P. If used with other values for Tag 40, the value in Tag 835 is ignored.</p>
840		PegScope	C	<p>Required for Best limit order</p> <p>Valid values:</p> <p>1 = Local</p> <p>① Only to be used when Tag 40=P. If used with other values for Tag 40, the value in Tag 840 is ignored.</p>
20013		DirectedWholesale	N	<p>Directed wholesale indicator for agency capacity</p> <ul style="list-style-type: none"> Y N (Default) <p>(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)</p> <p>Order is rejected if the Value length exceeds 1 character</p>
110		MinQty	C	<p>Required for Centre Point and Sweep Block Orders</p> <p>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</p>
100		ExDestination	C	<p>Valid Values:</p> <ul style="list-style-type: none"> ASXT (Default) ASXC – Used for Centre Point Orders XASX – Used for Sweep Orders
529		OrderRestrictions	N	<p>Required for Price Stabilization Orders</p> <p>Valid Values</p> <p>C = Price Stabilization</p>
24100		SupplementaryInfo	N	<p>A free text field used at the participants discretion</p> <p>Length is restricted to 32 characters</p>

				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
1		Account	N	Free Text Field. Length restricted to 10 Characters
24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
24107		OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
24111		CrossingKey	N	Optional Crossing key for the purpose of Unintentional Crossing Prevention Orders modified to non integer, special characters, decimals and negative values will get rejected.
		Standard Trailer	Y	

3.3.1.2. Execution Report (8, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The execution report message is used to:</p> <ol style="list-style-type: none"> 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
Usage and Conditions	<p>To acknowledge</p> <ol style="list-style-type: none"> 1. A new order 2. An updated (replaced) order 3. A cancelled order 4. A trade execution 5. A restated order <p>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.</p> <p>The conservation relation;</p>

	<p>OrderQty = CumQty + LeavesQty + CxlQty is preserved (stating that a busted execution does not affect the OrderQty).</p> <p>For rejected order messages, decimal precision is not validated or adjusted.</p>
Response/Acknowledgment	-

Table 15: 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	<p>Pass-thru field set by client and echoed back by marketplace.</p> <p>If the Order is cancelled by a different Protocol or a different FIX session, the resulting Execution Report will have the value set to NONE.</p>
17		ExecID	Y	Unique identifier of execution message
41		OrigClOrdID	C	<p>Conditionally required for response to a Cancel or Cancel/Replace request (ExecType(150) = 6 (Pending Cancel), 5 (Replaced), or 4 (Canceled)) when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID(11).</p> <p>ClOrdID(11) of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.</p> <p>This tag is not populated when Orders are cancelled by a Mass Cancellation or Cancelled on behalf. The tag is not populated for Execution Reports resulting in Unsolicited events.</p>
453		NoPartyIDs	C	In Parties group: Specifies party information related to the submitter of the request.
→	448	PartyID	C	<p>Message related actor ID, can be:</p> <ul style="list-style-type: none"> • Trader • Firm • Client <p>Other designations</p>
→	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 (ASXT/ASXC)
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 NDAQ+ extension: 104 = Purge Due to price/Corporate action

				<p>105 = Order inactivated</p> <div> <p>❶ Reason 1 and 3 are used when ExecType = D for Reloading long orders and restating MTL/Best Limit orders as Limit orders respectively</p> <p>❷ Reason 12, 104 and 105 are used when ExecType = 4 and when the Order is inactivated/cancelled by the system</p> </div>
55		Symbol	Y	Instrument identifier (series name)
48		SecurityID	C	Orderbook ID
22		SecurityIDSource	C	<p>Valid values:</p> <p>M = Marketplace-assigned identifier</p>
54		Side	Y	<p>Valid values:</p> <p>1=Buy 2=Sell 5 = Sell short</p>
38		OrderQty	C	<p>OrderQty</p> <p>Conditionally required when the OrderQtyData component is required or specified in a prior, related message.</p>
40		OrdType	N	<p>Valid values</p> <p>1 = Market 2 = Limit K = Market-to-limit P = Pegged</p>
44		Price	C	Required if specified on the order
1094		PegPriceType	C	<p>Required for Best limit orders and Centre Point Limit orders</p> <p>Valid values:</p> <p>2 = Mid-Price Peg – Required for Centre Point Limit Orders</p> <p>5 = Primary peg (primary market - buy at bid or sell at offer) - Required for Best limit order</p>

				Maximum Integer value is populated for this tag in Execution reports resulting in Rejections, due to entering invalid values for this tag at Order entry
835		PegMoveType	C	<p>Required for Best limit order</p> <p>Valid values:</p> <p>1 = Fixed</p> <p>Maximum Integer value is populated for this tag in Execution reports resulting in Rejections, due to entering invalid values for this tag at Order entry</p>
840		PegScope	C	<p>Required for Best limit order</p> <p>Valid values:</p> <p>1 = Local</p> <p>Maximum Integer value is populated for this tag in Execution reports resulting in Rejections, due to entering invalid values for this tag at Order entry</p>
59		TimeInForce	Y	<p>Valid values:</p> <p>0 = Day</p> <p>1 = Good Till Cancel (GTC)</p> <p>3 = Immediate Or Cancel (IOC/FaK)</p> <p>4 = Fill Or Kill (FoK)</p> <p>6 = Good Till Date (GTD)</p>
432		ExpireDate	C	<p>Conditionally required LocalMktDate if TimeInForce = GTD</p> <p>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).</p>
18		ExecInst	C	<p>i = Imbalance only (imbalance orders)</p> <p>j = Single Execution Requested</p> <p>o = Cancel on connection loss (Cancel).</p> <p>n = Reinstate on connection loss (Keep).</p> <div> <p>① Mandatory to set “o” or “n”</p> <p>① 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.</p> <p>① Repeating characters without a space are treated as a single character</p> </div>

				<p>① Repeating characters separated by a space or mixed with other valid values are ignored (EX: “o o” or “o j o”)</p>
528		OrderCapacity	N	<p>Valid values:</p> <p>A = Agency P = Principal M = Mixed Agency and Principal</p> <p>The value of this field is not validated at Order Entry and 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 character</p>
32		LastQty	C	<p>Quantity (e.g. shares) bought/sold on this (last) fill. Required if ExecType(150) = F (Trade) unless FillsGrp or OrderEventGrp is used.</p>
31		LastPx	C	<p>Price of this (last) fill. Required if ExecType(150) = F (Trade)</p>
151		LeavesQty	Y	<p>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)</p>
14		CumQty	Y	<p>Currently quantity executed for chain of orders.</p>
75		TradeDate	C	<p>Trade date according to the trading session in the system.</p>
60		TransactTime	Y	<p>Time the transaction represented by this ExecutionReport(35=8) occurred.</p>
1138		DisplayQty	N	<p>The current quantity to be displayed in the orderbook, may be less than the initial display quantity</p>
58		Text	N	<p>Used to populate error messages from the system</p>
20013		Directed Wholesale	N	<p>Directed wholesale indicator for agency capacity</p> <ul style="list-style-type: none"> Y N (Default) <p>(ASX Regulatory Data – Not Validated and if populated with a non-space character at order</p>

				entry, the same character will be sent in the Execution Report)
110		MinQty	N	<p>Required for Centre Point and Sweep Block Orders</p> <p>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</p>
100		ExDestination	C	<p>Valid Values:</p> <ul style="list-style-type: none"> ASXT ASXC XASX
529		OrderRestrictions	N	<p>Required for Price Stabilization Orders</p> <p>Valid Values</p> <p>C = Price Stabilization</p>
24100		SupplementaryInfo	N	<p>A free text field used at the customer's discretion</p> <p>Length is restricted to 32 characters</p> <p>Field not disseminated if not populated or only populated with spaces</p> <p>Last 8 characters are space padded for Centre Point Trades (resulting from CP orders) with an extended price or when SupplementaryInfo is less than 24 characters. if SupplementaryInfo is greater than 24 characters this field will always be space padded for all CP trades. Centre Point Trade resulting from Sweep Orders are not space padded even with as Extended price.</p> <p>Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message</p>
1		Account	N	<p>Free Text Field. Length restricted to 10 Characters</p> <p>Field not disseminated if not populated or only populated with spaces</p> <p>Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message</p>
24101		CustomerInfo	N	<p>Free Text Field. Length restricted to 15 Characters</p> <p>Field not disseminated if not populated or only populated with spaces</p> <p>Spaces at the end sent in 35=D and 35=G messages are truncated in 35=8 message</p>

29		LastCapacity	C	<p>Last Capacity</p> <p>Valid Values,</p> <p>0 = Other</p> <p>2 = Crossed as Agent</p> <p>3 = Crossed as Principal</p> <p>6 = Crossed as Mixed</p>
30		LastMkt	C	<p>Market of execution for last fill, or an indication of the market where an order was routed.</p> <p>Valid Values;</p> <ul style="list-style-type: none"> ASXT ASXC XASX
851		LastLiquidityInd	C	<p>Indicator to identify whether this fill was a result of a liquidity provider providing or liquidity taker taking the liquidity</p> <p>Valid values:</p> <p>1 = Added Liquidity</p> <p>2 = Removed Liquidity</p> <p>4 = Auction Execution</p> <p>0 = Neither added nor removed Liquidity</p> <p>Auction executions of Tailor made Combinations will disseminate value 1 (Added Liquidity)</p>
24108		DealSource	C	<p>Deal source of the Trade populated for Fills and Partial fills</p> <p>Possible Values:</p> <p>0 = Undefined</p> <p>1 = Two orders matched in continuous matching</p> <p>3 = Reported Trades between different participants, that is, the buyer and seller belongs to different participants.</p> <p>4 = Reported Trades by the exchange between different participants.</p> <p>5 = Reported Trades for the same participant, that is, the buyer and seller belong to the same participant.</p> <p>6 = Reported Trades by the exchange for the same participant.</p> <p>7 = Two orders for a standard combination order book matched in continuous matching.</p>

				<p>20 = Two orders match in an (opening) auction.</p> <p>36 = Two orders for a Tailor Made combination order book (TMC) matched in continuous matching.</p> <p>42 = Priority crossing.</p> <p>43 = Combination order against outright.</p> <p>44 = Book Trade Continuous Matching.</p> <p>45 = Book Trade Auction.</p> <p>46 = Preference Matched.</p> <p>47 = Centre Point</p> <p>48 = Book Trade Centre Point</p> <p>49 = Preference Only Matched.</p> <p>50 = Any Price Block Matched</p> <p>51 = Preference Any Price Block Matched</p> <p>52 = Preference Only Any Price Block Matched.</p> <p>90 = Two orders matched in Post Close session.</p> <p>91 = Book Trade during Post Close session</p>
24107		OptOutOfClearing	N	<p>Valid Values</p> <p>Y = Opt Out of Clearing</p> <p>N = Opt in for Clearing (Default)</p>
24110		AliasName	C	Alias name of the Instrument. Not available for TMCs
1851		StrategyLinkID	C	<p>Link Id for Combinations trades. The same ID will be available for each Leg Trade Capture Report</p> <p>Only populated for Executions of Combinations</p> <div> <p>① This ID is unique per partition</p> <p>① If several matches occur at the same price in one execution, the ID will be the same for all these executions.</p> </div>
555		NoLegs	C	<p>Number of Legs</p> <p>Only populated for Executions of Combinations</p>
->	600	LegSymbol	C	<p>Symbol of the Leg Instrument</p> <p>Only populated for Executions of Combinations</p>
->	602	LegSecurityId	C	<p>Orderbook Id of the Leg Instrument</p> <p>Only populated for Executions of Combinations</p>

->	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 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) 5 = "Short Sell" (for use with multileg instruments)
24111		CrossingKey	N	Optional Crossing key for the purpose of Unintentional Crossing Prevention <div> <p>① If the initial Order Entry (35=D) had this field populated and if subsequent Amends (35=G) and Cancels (35=F) were 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</p> </div> <p>If the Crossing Key is entered as 0 or amended to be 0, the resulting Execution Report will not disseminate the Tag</p>
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	<p>Change reason</p> <p>Valid Values:</p> <p>1 = Order Deleted</p> <p>3 = Trade</p> <p>4 = Order inactivated</p> <p>5 = Order amended</p> <p>6 = Order added</p> <p>8 = Order price changed</p> <p>9 = Order deleted by central system</p> <p>10 = Order deleted by proxy</p> <p>13 = Hidden volume order recalculated</p> <p>19 = Central system deleted day order</p> <p>21 = Inactivated by system due to Instrument Session change</p> <p>23 = Inactivated due to Purge</p> <p>24 = Inactivate day orders</p> <p>26 = Inactivated due to Expiry</p> <p>27 = Inactivated due to Price away from the market</p> <p>28 = Order transferred from one user to another</p> <p>30 = Order reload at normal system start</p> <p>31 = Order reload at intraday Market Place restart</p> <p>34 = Cancelled After Auction</p> <p>39 = Convert undisclosed order to normal order - for active orders falling below the minimum order value due to trading</p> <p>41 = Quote deleted due to Market Maker protection delta limit reached or exceeded</p> <p>42 = Quote deleted due to Market Maker protection quantity limit reached or exceeded</p> <p>48 = Market-to-Limit Sweep order converted to Limit order</p>

				<p>49 = Centre Point Block or Sweep order has traded below its MAQ and MAQ is reset to zero</p> <p>50 = Sweep order reloaded without MAQ and mid-tick attribute</p> <p>100 = Cancelled by system due to session lost</p> <p>101 = Mass Cancel by User</p> <div style="border: 1px solid #ccc; padding: 10px; margin-top: 10px;"> <p>① In events where multiple Execution Reports are disseminated for a single event (eg: When a order is entered and is immediately trades), 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</p> </div>
		Standard Trailer	Y	

3.3.1.3. Example – New Limit Order

35=D sent from Order Initiator

8=FIXT.1.1|9=270|34=239|35=D|49=ABC|50=F11|52=20240503-04:03:35.864
 |56=ASXTRADEASXTRADE|1=Account123|11=98774589|18=o|22=M|38=2|40=2|44=200|54=2|55=ASX|59=0|6
 0=20240503-04:03:35.863|453=2|447=D|448=ABC|452=1|447=D|448=FIX11|452=12|528=A|20013=N|
 24100=Supplementary123|24101=CustomerInfo123|10=164

35=8 sent to the Order Initiator

8=FIXT.1.1|9=359|34=240|35=8|49=ASXTRADEASXTRADE|52=20240502-18:03:02.233657947
 |56=ABC|57=F11|1=Account123|11=98774589|14=0|17=31|18=n|22=M|37=7854234598597720000|38=100|3
 9=0|40=2|44=200|48=70602|54=2|55=ASX|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|20013=N|
 24100=Supplementary123|24101=CustomerInfo123|10=15|

3.3.1.4. 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 Capture Report messages are also used for many other purposes, including reporting of privately negotiated trades and relaying trades to parties not directly involved in the trade – but this is outside the scope of this chapter.

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

3.3.1.5. Example – New Order that is Fully filled

35=D sent from Order Initiator

8=FIXT.1.1|9=270|34=399|35=D|49=ABC|50=F11|52=20240503-05:22:51.758|56=ASXTRADE|1=Account456|11=98774820|18=o|22=M|38=100|40=2|44=200|54=1|55=ASX|59=0|60=20240503-05:22:51.758|453=2|447=D|448=ABC|452=1|447=D|448=FIX11|452=12|528=A|20013=N|24100=Supplementary456|24101=CustomerInfo456|10=190

35=8 sent to the Order Initiator acknowledging the Order

8=FIXT.1.1|9=359|34=399|35=8|49=ASXTRADE|52=20240502-19:22:18.120147433|56=ABC|57=F11|1=Account456|11=98774820|14=0|17=32|18=n|22=M|37=7854234598597720000|38=100|39=0|40=2|44=200|48=70602|54=1|55=ASX|59=0|60=20240502-19:22:18.113271339|100=ASXT|150=0|151=100|453=2|447=D|448=FIX11|452=12|447=D|448=ABC|452=1|528=A|20013=N|24100=Supplementary456|24101=CustomerInfo456|10=167

35=8 sent to the Order Initiator for the Trade

8=FIXT.1.1|9=450|34=400|35=8|49=ASXTRADE|52=2024050219:22:18.123962619|56=ABC|57=F11|1=Account456|11=98774820|14=100|17=33|18=n|22=M|31=200|32=100|37=7854234598597720000|38=100|39=2|40=2|44=200|48=70602|54=1|55=ASX|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|880=7854234598597720000|20013=N|24100=Supplementary456|24101=CustomerInfo456|29=2|30=ASXT|851=1|10=252

3.3.1.6. Example – New Order that is partially filled

35=D sent from Order Initiator

8=FIXT.1.1|9=267|35=D|34=66|49=ABC|50=X11|52=20240608-22:32:19.342|56=ASXTRADE|1=Account123|11=85939342|18=n|22=M|38=200|40=2|44=10|54=2|55=ASX|59=0|60=2024060822:32:19.342|528=A|20013=N|24100=SupplementaryInfo123|24101=CustomerInfo123|453=2|448=110|447=D|452=1|448=FXU11|447=D|452=12|10=008

35=8 sent to the Order Initiator acknowledging the Order

8=FIXT.1.1|9=000352|35=8|49=ASXTRADE|56=ABC|34=67|57=X11|52=20240608-12:31:34.967033237|37=7865657154315753317|11=85939342|453=2|448=FXU11|447=D|452=12|448=110|447=D|452=1|17=26|150=0|39=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|10=220

35=8 sent to the Order Initiator for the Trade

8=FIXT.1.1|9=000469|35=8|49=ASXTRADE|56=ABC|34=72|57=X11|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|10=129

3.3.2. Order Modification

Order modification is accomplished through the use of the Order Cancel Replace Request message. Despite its name, it represents a modification of the existing order, not removing the old order and replacing it with a new one. However, an order modification is not a delta change to order instructions; the values set in the Cancel Replace represent the requested new order state. An Execution Report will relay the new state of the order.

- Fields not set in the Cancel Replace are assumed to keep their previous values.
- Required fields must be set regardless if they are changed or not.

A FIX session is only allowed to amend orders entered by the same session.

3.3.2.1. Order Attributes allowed to change

Although FIX allows for virtually all of the Order attributes to be changed, there are limitations as to what the back-end MME system allows. The following attributes are allowed to change:

- DisplayQty (1138)
- ExpireDate (432)
- OrderQty (38)
- Account (1)
- Price (44) – Price is not allowed to be modified to Zero price. This limitation is applicable for Tailor Made Combinations as well. The price is also not allowed to be modified from full tick to half tick and vice versa for Sweep orders, on the day the orders are entered.
- TimeInForce (59)
- ExecInst (18) – Can Amend the values relating to Cancel on Disconnect
- CrossingKey (24111)

Fields not set in the Cancel Replace are assumed to keep their original values. The required fields must be set regardless if they are changed or not.

① NOTE:

Any change to the price of an order, or increasing quantities will result in the order losing its priority in the market.

① Modifying an order to TimeInForce = IOC or FoK is not allowed.

① Modifying an order to a zero price (market order) is not allowed.

① If DisplayQty or TimeInForce are not intended to be changed, **do not include them** in the Cancel Replace message. They may cause the order to lose priority, or the Cancel Replace to be rejected depending on the order type. (eg Limit order will lose priority, Best Limit and Market to Limit will not lose priority)

3.3.2.2. Modifying Order Quantity

In FIX, OrderQty is not changed when the order is traded ($\text{OrderQty} = \text{CumQty} + \text{LeavesQty}$). Quantity modifications must be expressed as a new absolute OrderQty where OrderQty is interpreted as the new total investor quantity.

Example 1:

An order with OrderQty=1000 has been entered in the book. A partial fill of 300 has occurred. The current state of the order is then: OrderQty=1000, CumQty=300, LeavesQty=700. To increase the order by 200, a Cancel Replace with OrderQty=1200 must be sent in. The state after modification would be (assuming no fills): OrderQty=1200, CumQty=300 and LeavesQty=900.

Example 2:

An order with OrderQty=2000 has been entered in the book. A partial fill of 1000 has occurred. The current state of the order is then: OrderQty=2000, CumQty=1000, LeavesQty=1000. To decrease the order by 500, a Cancel Replace with OrderQty=1500 must be sent in. The state after modification would be (assuming no fills): OrderQty=1500, CumQty=1000 and LeavesQty=500.

CumQty will keep track of the currently executed quantity for chain of orders even after amendment.

LeavesQty (OrderQty - CumQty) will be updated to reflect the correct LeavesQty after the update to the OrderQty.

Example 3:

An order with OrderQty=2000 has been entered in the book. A partial fill of 1000 has occurred. The current state of the order is then: OrderQty=2000, CumQty=1000, LeavesQty=1000. A Cancel Replace with OrderQty=500 is sent in where the OrderQty is less than the existing CumQty. The state after modification would be (assuming no fills): ExecType = Replace (5), OrdStatus = Filled (2), OrderQty =1000, CumQty = 1000, LeavesQty = 0.

Example 4:

An order with OrderQty=2000 has been entered in the book. A partial fill of 1000 has occurred. The current state of the order is then: OrderQty=2000, CumQty=1000, LeavesQty=1000. A Cancel Replace with OrderQty=1000 is sent in where the OrderQty equals the existing CumQty. The state after modification would be (assuming no fills): ExecType = Replace (5), OrdStatus = Filled (2), OrderQty =1000, CumQty = 1000, LeavesQty = 0.

In both cases above, the requested quantity is either less than the CumQty or equal to the CumQty. Both requests for order modification will be treated as requiring the balance of the order to be cancelled.


In the above cases when the order is cancelled, the Execution Report confirming the Order is filled will not populate the Tags 1138 (DisplayQty) , 1084 (DisplayMethod) and 1608 (InitialDisplayQty). These tags are not disseminated in this scenario because the Matching Engine will set these values to zero when the modification results in a cancellation.

3.3.2.3. Order Cancel Replace Request (G, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The order cancel/replace request is used to change the parameters of an existing order.</p> <p>Do not use this message to cancel the remaining quantity of an outstanding order, use the Order Cancel Request message for this purpose</p>

Usage and Conditions	<p>Alter a live order.</p> <p>The amendable attributes are as listed in Section 4.3.2.1</p> <p>Fields that are not allowed to change but are required must be re-populated with original values, for example OrdType (40).</p> <p>ASX Regulatory Data is non amendable</p> <p>Note that a change of quantity is submitted as the new full order quantity, not a delta quantity supposed to top up LeavesQty.</p> <p>Amending the DisplayQty (1138) = 0 is not allowed. Setting the value blank will keep the current value unaltered.</p> <p>The message cannot be used to amend orders submitted from other protocols.</p> <p>Updating OrdQty to a value \leq CumQty while CumQty > 0 leads to a filled order and related ExecutionReport.</p> <p>Omission of Price (44) is interpreted as no change to this tag. Price is not allowed to be modified to Zero price. This limitation is applicable for Tailor Made Combinations as well.</p> <p>The applicability of on-behalf-of designations (EnteringFirm, EnteringTrader) is dependent on user entitlements configured in the system.</p> <p>If executing and entering trader are with same firm, EnteringFirm still must be specified.</p>
Response/Acknowledgment	<p>Successful: ExecutionReport (8)</p> <p>Not successful: OrderCancelReject (9)</p>

Table 16: OrderCancelReplaceRequest (G, in)

Tag num.		FIX tag name	Req'd	Description
		Standard Header	Y	MsgType = G
37		OrderID	C	<p>Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).</p> <div>  Required if Tag 41 is not used </div>
453		NoPartyIDs	Y	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	<p>Message related actor ID, can be:</p> <ul style="list-style-type: none"> Trader Firm

				<ul style="list-style-type: none"> Client <p>Other designations</p>
→	447	PartyIdSource	C	<p>Valid values:</p> <p>D = Custom code</p>
→	452	PartyRole	C	<p>Valid values:</p> <p>Standard parties (447="D")</p> <p>(Y – Mandatory party Role)</p> <p>1 = Executing Firm (Y)</p> <p>4 = Give-up Member (Clearing Firm)(Y)</p> <p>7 = Entering Firm</p> <p>12 = Executing Trader (Y)</p> <p>36 = Entering Trader (on-behalf submitting trader)</p>
41		OrigClOrdID	C	<p>ClOrdID(11) of the previous non rejected order (the one to cancel or replace, NOT the initial order of the day) when canceling or replacing an order.</p> <p>Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID</p> <div> <p>❗ Required if Tag 37 is not used</p> </div>
11		ClOrdID	C	<p>Unique identifier of replacement order as assigned by institution or by the intermediary with closest association with the investor. Note that this identifier will be used in ClOrdID field of the Cancel Reject message if the replacement request is rejected.</p>
18		ExecInst	Y	<p>Replacement order must be created with new parameters (i.e. original order values will not be brought forward to replacement order unless redefined within this message).</p> <p>Valid values:</p> <p>i = Imbalance only (imbalance orders)</p> <p>j = Single Execution Requested</p> <p>o = Cancel on connection loss (Cancel).</p> <p>n = Reinstate on connection loss (Keep).</p> <div> <p>❗ Mandatory to set "o" or "n"</p> <p>❗ 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.</p> </div>

				<p>❶ Repeating characters without a space are treated as a single character</p> <p>❶ Repeating characters separated by a space or mixed with other valid values are ignored (EX: “o o” or “o j o”)</p>
1138		DisplayQty	N	The new quantity to be displayed
55		Symbol	Y	Instrument identifier (short name)
48		SecurityID	C	Orderbook ID
22		SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
54		Side	Y	Should match original order's side Valid values: 1=Buy 2=Sell 5 = Sell short
60		TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
38		OrderQty	Y	New order quantity
40		OrdType	Y	Original order type
44		Price	N	New price if changed, omission is interpreted as no change Price is not allowed to be modified to Zero price. This limitation is applicable for Tailor Made Combinations as well The price is not allowed to be modified from full tick to half tick and vice versa for Sweep orders, on the day the orders are entered
110		MinQty	C	Required for Centre Point and Sweep Block Orders Required for Centre Point Orders with the FoK Time In force (Tag59=4), where the MinQty should equal to the total Qty
100		ExDestination	C	Valid Values: <ul style="list-style-type: none"> ASXT ASXC XASX

				<i>❗</i> If Centre Point Limit orders or Sweep Orders are amended, this Tag is mandatory.
24100		SupplementaryInfo	N	A free text field used at the customer's discretion Length is restricted to 32 characters
1		Account	N	Free Text Field. Length restricted to 10 Characters
24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
59		TimeInForce	C	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 <i>❗</i> The maximum allowed date is 254 days from current date
24111		CrossingKey	N	Optional Crossing key for the purpose of Unintentional Crossing Prevention Orders modified to non integer, special characters, decimals and negative values will get rejected.
		Standard Trailer	Y	

3.3.2.4. Example – Order Modification

35=G sent to Modify the Order from the Initiator

8=FIXT.1.1|9=239|34=100|35=G|49=150|50=X21|52=20240612-01:45:37.895|56=ASXTRADE|1=Acc123|11=56737894|18=n|22=M|37=7865657154315750000|38=2000|40=2|41=NONE|44=10|54=1|55=ASX|59=0|60=20240612-01:45:37.895|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|528=A|10=26

35=8 sent to the Order Initiator acknowledging the 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|41=NONE|44=10|48=85582|54=1|55=ASX|59=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|10=34

3.3.3. Order Cancellation

- If the user wishes to cancel a single previously sent order, the Order Cancel Request message is used.
- Execution Reports are issued relaying the status of every canceled order.

- In some cases orders may be cancelled in the system without prior request by the user. These will be sent as an Execution Report – Unsolicited Cancel to the client.
- The system will generate cancel messages (Execution Report –IOC/Fok Order Cancel) for every IOC or FoK order.
- The system will generate cancel messages (Execution Report – Market-to-Limit Order Cancel) for Market-to-Limit orders that could not be immediately matched.

3.3.3.1. Cancellation of orders not sent in via FIX

It is possible via FIX to cancel orders originally entered via OUCH or by other means. To cancel such an order, the correct OrderID, instrument identifier (Symbol or SecurityID) and Side need to be supplied. In this case the OrigClOrdID shall be set to “NONE”.

3.3.3.2. Unsolicited cancellation of orders entered via FIX

Orders entered via FIX may be cancelled via other protocols like OUCH, or possibly by the marketplace. In such an event an Execution Report – Unsolicited Cancel will be sent out over FIX.

3.3.3.3. Order cancellation at connection loss

The orders entered via FIX must have Tag18 (ExecInst) populated with “o” or “n”. If Tag18 is set to “o” and if the FIX session which sent the order is disconnected, the order is Cancelled due to connection loss.

3.3.3.4. Order Cancel Request (F, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The order cancel request message requests the cancellation of all of the remaining quantity of an existing order. (Actually, the cancellation empties the order but in principle leaves the order in the system though most implementations more or less discards/neglects it for the rest of the session).</p> <p>Note that the Order Cancel/Replace Request should be used to partially cancel (reduce) an order)</p>
Usage and Conditions	<p>Usage1: Request to cancel one individual order for a firm.</p> <p>The applicability of on-behalf-of designations (EnteringFirm, EnteringTrader) is dependent on user entitlements configured in the system.</p> <p>If executing and entering trader are with same firm, EnteringFirm still must be specified.</p>
Response/Acknowledgment	<p>ExecutionReport (8)</p> <p>OrderCancelReject (9)</p>

Table 17: OrderCancelRequest (F, in)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = F

41		OrigClOrdID	C	<p>ClOrdID(11) of the previous non-rejected order (NOT the initial order of the day) when canceling or replacing an order.</p> <p>Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID</p> <p>❗ Required if Tag 37 is not used</p>
37		OrderID	C	<p>Unique identifier of most recent order as assigned by sell-side (broker, exchange, ECN).</p> <p>❗ Required if Tag 41 is not used</p>
11		ClOrdID	C	<p>Unique ID of cancel request (this message) as assigned by the institution.</p>
453		NoPartyIDs	Y	<p>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</p>
→	448	PartyID	C	<p>Message related actor ID, can be:</p> <ul style="list-style-type: none"> • Trader • Firm
→	447	PartyIDSource	C	<p>Valid values:</p> <p>D = Custom code</p>
→	452	PartyRole	C	<p>Valid values:</p> <p>Standard parties (447="D")</p> <p>1 = Executing Firm (Y)</p> <p>7 = Entering Firm</p> <p>12 = Executing Trader (Y)</p> <p>36 = Entering Trader (on-behalf submitter)</p> <p>❗ PartyRole 4 is not mandatory and is not validated in this message if populated</p>
55		Symbol	Y	<p>Instrument identifier (or [N/A])</p>
48		SecurityID	C	<p>Orderbook ID</p>
22		SecurityIDSource	C	<p>Valid values:</p> <p>M = Marketplace-assigned identifier</p>
54		Side	Y	<p>The following values are supported:</p>

				1=Buy 2=Sell 5 = Sell short ① For the purpose of Order Cancellation, if the Original order that is being cancelled had Tag 54=2, for the Cancellation both Tag 54=2 and Tag 54=5 are accepted. Similarly if the Original order that is being cancelled had Tag 54=5, for the Cancellation both Tag 54=2 and Tag 54=5 are accepted.
60		TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
		Standard Trailer	Y	

3.3.3.5. Order Cancel Reject (9, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The order cancel reject message is issued by the broker or exchange upon receipt of a cancel request or cancel/replace request message which cannot be honored.
Usage and Conditions	Usage1: Convey reason for rejecting an order Cancel/Replace request Usage2: Convey reason for rejecting an order affected by an Order Cancel Request If executing and entering trader are with same firm, EnteringFirm still must be specified.
Response/Acknowledgment	-

Table 18: OrderCancelReject (9, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = 9
37	OrderID	Y	If CxlRejReason="Unknown order", specify "NONE".
11	ClOrdID	Y	Unique order id assigned by institutions or by the intermediary with closest association with the investor, to the cancel request or to the replacement order.
41	OrigClOrdID	C	ClOrdID(11) which could not be canceled/replaced. ClOrdID of the previous accepted order (NOT the initial order of the day) when canceling or replacing an order.

			Required when referring to orders that were electronically submitted over FIX or otherwise assigned a ClOrdID.
39	OrdStatus	Y	<p>OrdStatus value after this cancel reject is applied.</p> <p>If CxlRejReason = "Unknown Order", specify Rejected.</p> <p>Valid values:</p> <p>0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 8 = Rejected 9 = Suspended C = Expired</p>
60	TransactTime	Y	Timestamp when the business transaction represented by the message occurred.
434	CxlRejResponseTo	Y	<p>Identifies the type of request that a Cancel Reject is in response to.</p> <p>1 = Order cancel request 2 = Order cancel/replace request</p>
102	CxlRejReason	C	<p>Valid values:</p> <p>0 = Too late to cancel 1 = Unknown order 2 = Broker / Exchange Option 3 = Order already in Pending Cancel or Pending Replace status 6 = Duplicate ClOrdID (11) received 99 = Other</p>
1328	RejectText	N	Reason description for rejecting the transaction request.
	Standard Trailer	Y	

3.3.3.6. Example – Order Cancellation

35=F sent to Cancel the Order from the Initiator

```
8=FIXT.1.1|9=195|34=106|35=F|49=150|50=X21|52=2024061201:48:20.280|56=ASXTRADE|11=56900280|22=M|
37=7865657154315750000|41=NONE|54=1|55=ASX|60=2024061201:48:20.280|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|10=138
```

35=8 sent to the Order Initiator acknowledging the Order Cancellation

```
8=FIXT.1.1|9=295|34=93|35=8|49=ASXTRADE|52=20240611-15:47:34.817448802|56=150|57=X22|1=Acc123|11=56900280|14=0|17=5|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|10=237
```

3.3.3.7. Example – Order Cancellation Reject

35=F sent to Cancel the Order from the Initiator

8=FIXT.1.1|9=195|34=106|35=F|49=150|50=X21|52=20240612-01:48:20.280|56=ASXTRADE|11=5690028022=M|37=NONE|41=NONE|54=1|55=ASX|60=2024061201:48:20.280|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|10=138

35=9 sent to the Order Initiator Rejecting the Order Cancellation

8=FIXT.1.1|9=238|34=90|35=9|49=ASXTRADE|52=20240611-15:43:54.559131857|56=150|57=X21|11=56680030|37=NONE|39=8|41=NONE|60=20240611-15:43:54.556741530|102=1|434=2|1328=REJ-Order Id must be populated, order cannot be identified with OriClOrd set to NONE|10=240

3.3.4. Order Status Request (H, in)

The system supports the Order Status Request to query for the current state of an order. The response to a request is an Execution Report containing the current state of the order.

NOTE: Only orders originally entered via FIX can be queried.

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = H
37	OrderID	C	Conditionally required if ClOrdID(11) is not provided. Either OrderID or ClOrdID must be provided.
11	ClOrdID	C	The ClOrdID of the order whose status is being requested. Conditionally required if the OrderID(37) is not provided. Either OrderID or ClOrdID must be provided.
55	Symbol	C	Instrument short name. Either Symbol (or [N/A]) or SecurityID+SecurityIDSource must be set.
48	SecurityID	C	Orderbook ID
22	SecurityIDSource	C	Conditionally required when SecurityID(48) is specified. Valid values: M = Marketplace-assigned identifier
54	Side	Y	
	Standard Trailer	Y	

3.3.4.1. Example – Order Status Request

35=H sent check the Order Status

8=FIXT.1.1|9=113|34=113|35=H|49=150|50=X21|52=2024061201:51:25.127|56=ASXTRADE|11=57085127|22=M|37=7865657154315750000|54=1|55=ASX|10=168

35=8 returned with Order Status

```
8=FIXT.1.1|9=218|34=105|35=8|49=ASXTRADE|52=2024061115:50:39.658088895|56=150|57=X21|11=569002
80|14=0|17=11|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|150=I|151=0|10=174
```

3.4. Order Features

3.4.1. Order Identification

3.4.1.1. Client Order ID

Any message related to an order (entry, cancellation, modification) sent by the client, must have a unique identifier in the ClOrdID (11) field. As the standard indicates, the uniqueness of these identifiers must be maintained during the trading session. If orders with duration of more than one trading session are used, the sender needs to cater for uniqueness across those.

Once the message is accepted by the trading engine, the client receives the corresponding confirmation message with the same ClOrdID. In cases where the user immediately after sending an order wants to modify or cancel it, this can be achieved by referring to the initial order in the OrigClOrdID (41) field of the subsequent message.

Client Order IDs when the Firm uses multiple FIX sessions

Firms using multiple front-end trading applications or multiple FIX sessions should be aware of the following:

- In cases where the exchange offers drop copies of Execution Reports to FIX sessions other than the one that submitted the order, those drop copy Execution Reports will not contain a ClOrdID. The reason for excluding the ClOrdID in those cases is that various FIX sessions or the underlying trading applications might use conflicting ClOrdIDs.
- The above may also apply in cases where exchange business operations perform order management on behalf of the order owner.

3.4.1.2. Order ID

The OrderID (37) field is the order identifier assigned by the marketplace. This identifier is static and stays with the order even when it is modified.

NOTE: MME OrderIDs are only unique *per orderbook and Side*. So a buy and a sell order in the same orderbook may have the same OrderID. Care must be taken to base identification of orders on OrderID, orderbook id (SecurityID/Symbol), and Side.

Users are encouraged to provide the OrderID (37) instead of OrigClOrdID (41) on order updates and cancellations whenever possible, i.e. in all cases except for submitting order actions before the new order ack (Execution Report) is received. The OrderID is the preferred identifier for order modification and cancellation as it is the identifier used internally in the trading engine. Use of other identifiers requires a lookup which increases message latency.

Note that the OrigClOrdID (41) field is required in standard FIX both in Cancel Replace messages and Cancels. If you wish to use the OrderID (37), it is recommended to set the OrigClOrdID (41) to "NONE" (excluding the quotation marks). The system will ignore OrigClOrdID (41) if OrderID (37) is set in a Cancel or Cancel Replace Request.

Using either the OrderID (37) or OrigClOrdID (41) on order updates and cancellations requires the user to wait for an order acknowledgement from the trading engine.

3.4.2. Trade Identification

3.4.2.1. ExecType

When a fill occurs, the ExecType (150) field will be set to F = Trade.

① **NOTE:** Post-trade corrects or reversals will not be represented on Execution Reports. Please refer to Trade Capture Reports for such functionality.

3.4.3. Trader ID

For surveillance reasons, a trader id needs to be added to each inbound order transaction. The PartyRole Executing Trader(452=12) in the Parties block is used to carry trader id.

3.4.4. Order States

Order state changes are divulged in Execution Report messages. Every state change is communicated in an Execution Report.

An order can be in the following intermediate states:

- **New** - This state is applicable when an order is accepted by the trading engine and is not immediately transitioned into any other state:
 The order is put on the book but not (partially) filled
 The order is held outside the book waiting for activation, e.g. due to a stop condition or for a session change (both of these cases are described in the Triggering Instructions section).

① **NOTE:** When an order is accepted, an Execution Report will always be sent with OrdStatus = New regardless if the order immediately transitions to another state or not.

- **Partially filled** – Outstanding order with executions and remaining quantity.

The following are final states, indicating that the order is no longer in the book and no longer available for updates or status requests:

- **Rejected.** The order did not pass validation rules.
- **Canceled.** The order was removed from the system due to a cancellation request, or due to TimelyForce reasons.
- **Filled.** The order is completely filled.
- **Expired.** When a GTD order expires.
- **Suspended.** The order was suspended due to connection loss.

3.4.5. Order Types

Order type is set in the OrdType (40) field. Four order types are supported:

- Market (Only configured in ASX Centre Point Order Book)
- Limit
- Market-to-Limit (called Market with leftover as limit in FIX).
- Pegged

These order types, along with other tags are used to support the entry of the following ASX order types. Please refer Appendix 1 for additional details.

3.4.5.1. Limit Orders

A Limit order is an order entered with a Limit price.

3.4.5.2. Market-to-Limit Orders

A Market-to-Limit order is a market order where the remaining quantity is placed in the book at the price which part of the order was executed. If there is no order on the opposing side, the Market-to-Limit order will be cancelled immediately.

In comparison to a Market order, the Market-to-Limit order only executes at the best price level and therefore does not trade through the book.

By setting TimeInForce to IOC or FoK, the Market-to-Limit order will behave like a Market order but only match at the highest price level.

- ❶ A Market to Limit order that Trades partially, will convert into a Limit Order. In this case there will be 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.
- ❷ 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.

3.4.5.2.1. Example – Execution Reports for a Market to Limit Order

35=D sent from Initiator

```
8=FIXT.1.1|9=210|34=89|35=D|49=110|50=X11|52=20241001-23:48:32.067|56=ASXTRADE|11=26512066|18=o|
22=M|38=1000|40=K|54=1|55=BHP|59=0|60=20241001-23:48:32.067|453=3|447=D|448=FXU11|452=12|
447=D|448=110|452=1|447=D|448=3|452=4|528=A|10=133
```

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|10=13
1
```

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|3
9=1|40=2|44=120|48=70616|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|2411
2=2|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=BHP|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|24112=2|10=140
```

3.4.5.3. Short Sell Orders

A Limit Sell order with an indication that the participant is short selling the order. For this order type, the Side (Tag54) is set to Short Sell.

3.4.5.4. Iceberg Orders

A Limit order Market to Limit order entered with a hidden order quantity. DisplayQty (Tag1138) is used to indicate the portion of the order quantity which is visible to the market.

3.4.5.5. Auction Imbalance Orders

Auction Imbalance orders are entered with a limit price or as a Market to limit order and are only accepted with time validity Fill and Kill (IOC). They can only be entered in the non-matching session states. Auction Imbalance orders will only execute against any Surplus Volume from the auction and are only filled once all other orders have been filled, at the auction price, providing the auction price is not worse than the Imbalance order's limit price.

Auction Imbalance Orders are entered with ExecInst(Tag18) set to Imbalance Only (i).

3.4.5.6. Price Stabilization Orders

Price Stabilization orders are entered with OrderRestrictions (Tag529) with the value "C".

3.4.5.7. Best Limit Orders

Best Limit orders are entered without a Price and will enter the order book as a Limit orders at the best price for the side for which the order is entered. Best Limit orders require the PegPriceType (Tag 1094) to be set to Primary Peg(5) along with PegMoveType (Tag 835) is set to Fixed(1) and PegScope(Tag 840) set to Local(1).

- ❶ Entering a Best Limit order will result in two Execution Reports. The first execution report will be an acknowledgement of the Order sent. The second Execution Report will re-state the order as a Limit Order.
- ❶ 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

3.4.5.7.1. Example-Execution Reports for a Best Limit Order

35=D sent from Initiator

```
8=FIXT.1.1|9=230|34=117|35=D|49=110|50=X11|52=2024100200:50:26.097|56=ASXTRADE|11=30226096|18=o|
22=M|38=1000|40=P|54=1|55=BHP|59=0|60=20241002-00:50:26.096|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|10=4
```

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|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|10=108
```

3.4.5.8. Centre point Market Orders

Centre Point is the most liquid source of dark liquidity for trading in Australian equities.

Centre Point Market orders are entered without a price and will only execute at the mid-point of the NBBO. Centre Point Market orders ExDestination (Tag 100) should be set to ASXC and OrdType (Tag 40) is set to market.

3.4.5.9. Centre point Limit Orders

Centre Point orders at the mid-point can be entered with a limit price, but will only execute at the mid-point of the NBBO if this price achieves or improves the limit defined on the order. Centre Point Limit orders ExDestination (Tag 100) should be set to ASXC, OrdType (Tag 40) is set to Pegged (P) and PegPriceType (Tag 1094) should be set to Mid-price peg (2).

3.4.5.10. Centre point Dark Limit Orders

Centre Point orders entered as dark limit support additional execution against other dark limit orders at on-tick prices that provide improvements over the NBBO, in addition to at the mid-point price against other dark limit and mid-point only orders, up to the limit defined on the order. Centre Point Dark Limit orders ExDestination (Tag 100) should be set to ASXC, OrdType (Tag 40) is set to Limit.

3.4.5.11. Sweep Orders

Sweep orders take advantage of all liquidity available in ASX TradeMatch and Centre Point and can trade in both order books. For Sweep orders ExDestination (Tag 100) should be set to XASX. A Sweep order may be entered as a Limit or a Market-to-Limit order.

For a Market-to-Limit Sweep order, users will enter all order details except price. Market to Limit Sweep Orders will convert to a Limit Order in ASX TradeMatch and therefore for any subsequent amendments of the order, ExDestination (Tag 100) should be set to ASXT.

3.4.5.12. Sweep Dual Posted Orders

A Sweep Dual posted Order is entered as a Sweep Order with the price set at Half Tick.

These orders are able to be executed passively in Centre Point at a half-tick inside the order's limit price. A Limit Sweep order with sent with the price at Half Tick is therefore dual-posted in ASX TradeMatch and Centre Point.

Sweep dual posted orders are not allowed to be amended to Sweep orders on the day the order is entered. (i.e: Price cannot be amended from Half tick to Full tick)

3.4.6. Order Expiry

An order can specify various conditions for when or how it should expire or be automatically removed from the book.

The morning after a GTD order has expired, an Execution Report with OrdStatus (39) set to Cancelled will be sent out for that order. See section Execution Report – Order Ack (out) for message details.

A GTC order can also expire. Example: A GTC order is suspended. If it isn't deleted or reactivated (not possible via FIX) the same day, an ER with OrdStatus set to Expired will be sent out the next day.

Supported TimeInForce (59) values:

Value	Type	Comment
0	Day	
1	Good Till Cancel (GTC)	
3	Immediate Or Cancel (IOC)	
4	Fill or Kill (FoK)	
6	Good Till Date (GTD)	GTD orders must have ExpireDate (432) set.

3.4.7. Quantity Conditions

Reserve Quantity (a.k.a. “Hidden” or “Iceberg”)

Users may hide the full size of their order and thereby potentially limit its influence on prices.

DisplayQty (1138) is used to indicate the maximum order quantity shown in the public Market Data.

The Reserve quantity is refreshed once the displayed quantity reach zero. The order will get a new priority at that point.

- ① Setting DisplayQty to 0, a completely hidden order, is **not** supported in MME. Setting DisplayQty to zero will make the full order visible. Amending DisplayQty to 0 is not allowed.

4. Trade Reporting

4.1. Identifiers

4.1.1. Trade Report ID

The TradeReportID (571) is similar to the ClOrdID used for orders and executions. A unique Trade Report ID must be set on all reported trades (TCR) inbound to the marketplace.

The marketplace sets its own TradeReportIDs on outbound TCRs (like confirmed trades).

4.1.2. Trade Match ID

The TrdMatchID (880) contains the match_id generated by the matching engine..

4.1.3. Original Trade ID

The OrigTradeID (1126) is a field that is used when the marketplace publishes updates to confirmed trades. As the name suggests, it is used to refer to the Trade ID of the original trade. Whenever the marketplace modifies a confirmed trade this sequence of messages is followed:

- 1.A Trade Capture Report (TCR) reversing the previous trade is issued.
- 2.A TCR replacing the original is sent out.

4.2. Workflows – Single Sided Trade Reporting

ASX TRADE provides a trade report matching facility. A participant user can send in an agreed or proposed trade to a counterparty in the form of a TradeCaptureReport (TCR), dispatched by the system. The appointed counterparty can either ignore the trade or accept it. An acceptance is communicated by sending an reciprocal trade: If the received proposal is a buy trade, the acceptance is sent as a matching sell trade.

The trade reports are subject to a matching attempt by the system and if the match is successful, trade confirmations are sent out; each participant receives a resulting matched TradeCaptureReport. Any trade report sent in that doesn't match will instead result in a new trade proposal to the counterparty.

Any unattended trades for matching are cancelled (deleted) at the end of the trading session.

A participant can cancel its proposed trade as long as it's still unmatched.

When a trade proposal cancelled, a trade cancel message is sent to the appointed counterparty. In the case of a match, the notified proposed trade is replaced by the matched trades .

4.2.1. TradeCaptureReport (AE, in, 1-sided)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The Trade Capture Report message can be:</p> <ol style="list-style-type: none"> 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	1: Propose a trade to a counterparty

	2: Respond to a trade proposal 3: Cancel an unmatched trade proposal 4: Trade Confirmation of a match
Response/Acknowledgment	Successful: TradeCaptureReportAck (AR) + TradeCaptureReport (AE) to counterparty if the trade report isn't immediately matched. Not successful: TradeCaptureReportAck (AR) with a reason for rejection

Table 19: TradeCaptureReport (AE, in, 1-sided)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client set message unique identifier
1040	SecondaryTradeID	C	ID that ASX TRADE prints on an acknowledgment for a successful reception. Can be an OrderID. Needed if the participant wants to do a cancellation.
856	TradeReportType	Y	Valid values: 0 = Submit 6 = Trade Report Cancel
1123	TradeHandlingInstr	Y	Valid values: 2 = One-party report for matching
55	Symbol	C	Symbol or SecurityID is required (Symbol takes precedence). The short name of the traded instrument
48	SecurityID	C	Orderbook ID
22	SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
167	SecurityType	Y	Valid Values: <ul style="list-style-type: none"> Other None
32	LastQty	Y	Trade quantity
31	LastPx	Y	Trade price
75	TradeDate	Y	Trade Date

64			SettlDate	C	This is the settlement date as agreed between parties. Not validated to match the counterparty side. May be a different date on the clearing flow.
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 report side. Repeating group should contain unique combinations (triplets) of PartyID, PartyIDSource, and PartyRole Valid values: 3 .. 6
→	→	448	PartyID	C	Message related actor ID, can be: Trader Firm Client (Account)
→	→	447	PartyIDSource	C	Valid values: D = Custom code
→	→	452	PartyRole	C	Valid values: Standard parties (447="D") 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 (ASXT/ASXC)
→	528		OrderCapacity	N	Valid values: A = Agency P = Principal M = Mixed Agency and Principal Rejected if the Value length exceeds 1 character

					The value of this field is not validated in Trade Report Entry
t→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info Length Restricted 16 characters
→	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
->	1		Account	N	Free Text Field. Length restricted to 10 Characters
->	20013		DirectedWholesale	N	Directed wholesale indicator for agency capacity <ul style="list-style-type: none"> 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 outbound TCR) Rejected if the Value length exceeds 1 character
->	24107		OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
24105			TradeReportCode	Y	Trade Report Code
24106			PortfolioID	C	10 character field to be populated by Participants on Trade reports that relate to a Portfolio of trades.
			Standard Trailer	Y	

4.2.2. TradeCaptureReportAck (AR, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trade Capture Report Ack message can be: - Used to acknowledge trade capture reports received from a counterparty. - Used to reject a trade capture report received from a counterparty.
Usage and Conditions	1: To acknowledge a successful TradeCaptureReport for matching reception (if not immediately matched) 2: To acknowledge a rejected TradeCaptureReport reception 3: To acknowledge a trade that went into a on-hold status

	<p>4: To acknowledge a trade that was released from an on-hold status</p> <p>5: To acknowledge a trade that was cancelled after being in an on-hold status</p> <p>Not sent for immediately matched TCR:s</p>
Response/Acknowledgment	--

Table 20: TradeCaptureReportAck (AR, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AR
571	TradeReportID	C	Unique identifier for the TradeCaptureReport being acknowledged.
1003	TradeID	C	Set upon successful validation, this serves as a preliminary TradeID. This ID will be replaced upon successful match. Used to cancel while still unmatched.
1040	SecondaryTradeID	C	If accepted, the preliminary identifier created by the receiver (marketplace) upon successful reception. This ID will survive to the final TCR on the Acknowledged side in RelTrd group.
856	TradeReportType	C	Valid values: 0 = Submit 6 = Trade Report Cancel
1123	TradeHandlingInstr	Y	Valid values: 2 = One-party report for matching
939	TrdRptStatus	C	Valid values: 0 = Accepted 1 = Rejected 2 = Cancelled
751	TradeReportRejectReason	C	Valid values: If rejected: 1 = Invalid Party Information 2 = Unknown Instrument 3 = Unauthorized To Report Trades 4 = Invalid Trade Type 99 = Other ASX extension 149 = Deal cancelled by intermediary

1328	RejectText	C	Additional rejection description
55	Symbol	C	Returned from request or “[N/A]”
48	SecurityID	C	Returned from request or derived from successful reception
22	SecurityIDSource	C	Returned from request or derived from successful reception
167	SecurityType	CY	Returned from request or “OtherNone” Not returned for Rejections
573	MatchStatus	C	Valid values: 1 = Uncompared, unmatched, or unaffirmed ① Tag is not sent when 1 sided Trade reports are Cancelled or Matched
24105	TradeReportCode	C	Trade Report Code ① Not returned if Trade Report is Rejected
24110	AliasName	C	Alias name of the Instrument. Not available for TMCs
	Standard Trailer		

4.2.3. TradeCaptureReport (AE, out, 1-sided, to counterparty)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The Trade Capture Report message can be:</p> <ol style="list-style-type: none"> 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	<p>TradeCaptureReport is sent out in the following situations in the trade matching context:</p> <ol style="list-style-type: none"> 1. To appointed counterparties to get trade notifications (proposals) to respond to 2. To appointed counterparties to inform about cancelled trade proposals from the initiator, or 3. To appointed counterparties to inform about cancelled trade proposals due to the trade reports being matched (the preliminary unmatched trade is replaced by a matched trade)

Response/Acknowledgment	--

Table 21: TradeCaptureReport (AE, out, 1-sided, to counterparty)

Tag num.	FIX tag name	Req'd,	Description
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Unique identifier set by the system
1003	TradeID	C	Preliminary ID used to reference the trade while not yet matched. This ID will be replaced upon successful match. Used to cancel while still unmatched.
1040	SecondaryTradeID	C	ID usually but not necessarily equal to TradeID (1003). This will survive to the final TCR on the Acknowledged side.
856	TradeReportType	C	Valid values: 11 = Alleged new 14 = Alleged trade report cancel
1123	TradeHandlingInstr	C	Valid values: 2 = One-party report for matching
55	Symbol	C	Symbol or SecurityID is required (Symbol takes precedence) The short name of the traded instrument
48	SecurityID	C	Orderbook ID
22	SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
167	SecurityType	C	Valid Values: NONE
32	LastQty	C	Trade quantity
31	LastPx	C	Trade price
75	TradeDate	Y	Trade Date

60			TransactTime	N	Time this order request was initiated/released by the trader or trading system.
64			SettlDate	N	This is the settlement date as agreed between parties. Not validated to match the counterparty side. May be a different date on the clearing flow.
573			MatchStatus	N	Valid values: 1 = Uncompared, unmatched, or unaffirmed
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 report side. Repeating group should contain unique combinations (triplets) of PartyID, PartyIDSource, and PartyRole Valid values: 3
→	→	448	PartyID	C	Message related Participant ID, can be: Trader Firm
→	→	447	PartyIDSource	C	Valid values: D = Custom code
→	→	452	PartyRole	C	Valid values: Standard parties (447="D"), (Y) = required 1 = Executing Firm (Y) 7 = Entering Firm 12 = Executing Trader (Y) 17 = Contra Firm (Y)

					36 = Entering Trader (on-behalf submitting trader)
→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info Length Restricted 16 characters
→	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
→	1		Account	N	Free Text Field. Length restricted to 10 Characters
24105			TradeReportCode	C	Trade Report Code
24110			AliasName	C	Alias name of the Instrument. Not available for TMCs
			Standard Trailer	Y	

4.2.4. TradeCaptureReport (AE, out, 1-sided, to initiator and counterparty to confirm Trade)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trade Capture Report message can be Used to report matched trades.
Usage and Conditions	TradeCaptureReport is sent out to Confirm the Matched Trade
Response/Acknowledgment	--

Table 22: TradeCaptureReport (AE, out, 1-sided, to initiator and Counterparty to confirm trade)

Tag num.	FIX tag name	Req'd,	Description
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Unique identifier set by the system
1003	TradeID	C	Preliminary ID used to reference the trade while not yet matched.

					This ID will be replaced upon successful match. Used to cancel while still unmatched.
1040			SecondaryTradeID	C	ID usually but not necessarily equal to TradeID (1003). This will survive to the final TCR on the Acknowledged side.
856			TradeReportType	C	Valid values: 0 = Submit
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.
1123			TradeHandlingInstr	C	Valid values: 0 = Trade Confirmation
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
55			Symbol	C	Symbol or SecurityID is required (Symbol takes precedence) The short name of the traded instrument
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	Valid Values: NONE
32			LastQty	C	Trade quantity
31			LastPx	C	Trade price If the Trade report is entered with an Extended price, the Tag is padded to 4 decimals
75			TradeDate	Y	Trade Date
60			TransactTime	Y	Time of trade execution in the system, given in UTC.
64			SettlDate	N	This is the settlement date as agreed between parties. Not validated to match the counterparty side. May be a different date on the clearing flow.
150			ExecType	Y	The type of execution reported. Valid values: F = Trade H = Trade Cancel J = Trade In Clearing Hold
573			MatchStatus	N	Valid values: 0 = Compared, matched or affirmed
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
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 recognized 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 report side. Repeating group should contain unique combinations (triplets) of PartyID, PartyIDSource, and PartyRole Valid values: 3
→	→	448	PartyID	C	Message related Participant ID, can be: Trader Firm
→	→	447	PartyIDSource	C	Valid values: D = Custom code
→	→	452	PartyRole	C	Valid values: Standard parties (447=“D”), (Y) = required 1 = Executing Firm (Y) 4 = Give-up Member (Clearing Firm) 7 = Entering Firm 12 = Executing Trader (Y) 17 = Contra Firm (Y) 36 = Entering Trader (on-behalf submitting trader)
→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info

					Length Restricted 16 characters
→	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
→	1		Account	N	Free Text Field. Length restricted to 10 Characters
→	1115		OrderCategory	C	Valid values: 1 = Order 2 = Quote 3 = Privately Negotiated Trade 6 = QuoteRequest
→	1855		NoRelatedTrades	C	in RelatedTradeGrp used to relate to a submitted trade report or non-FIX trade
→	→	1856	RelatedTradeID	C	The ID of The submitted Trade Report In TCRs for Trade Report Confirmations, the value submitted by participants in Tag 571 when submitting the Trade report, is relayed back in this Tag
→	→	1857	RelatedTradeIDSource	C	Valid values: 0 = Non-FIX source 1 = Trade ID 2 = Secondary trade ID (from Trade report Ack) = Trade report ID (from submitted trade report) Trade Reports from other Protocols will have the value "2"
→	37		OrderID	C	OrderID on own Side (if there is one), assigned by the marketplace
->	24107		OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
→	29		LastCapacity	Y	Last Capacity Valid Values,

					0 = Other 2 = Crossed as Agent 3 = Crossed as Principal 6 = Crossed as Mixed
->	1057		AggressorIndicator	Y	Valid Values N
880			TrdMatchID	Y	Identifier assigned to a trade by a matching system.
30			LastMkt	Y	Market of execution for last fill, or an indication of the market where an order was routed. Valid Values; XASX
24105			TradeReportCode	C	Trade Report Code
24110			AliasName	C	Alias name of the Instrument. Not available for TMCs
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
797			CopyMsgIndicator	C	Valid Values N
			Standard Trailer	Y	

4.2.5. Example – Initiating a Single Sided Trade Report

35=AE sent from Initiator (150) of Trade Report

8=FIXT.1.1|9=250|34=4|35=AE|49=150|50=F51|52=2025022506:45:07.019|56=ASXTRADE|31=100|32=1000|55=14D|60=2025022506:45:07.019|75=20250225|167=NONE|552=1|54=2|453=3|447=D|448=FIX51|452=12|447=D|448=150|452=1|447=D|448=110|452=17|571=65907019|828=0|856=0|1123=2|24105=BK|10=228

35=AR sent to the initiator

8=FIXT.1.1|9=204|34=4|35=AR|49=ASXTRADE|52=20250224-20:43:03.612984923|56=150|57=F51|22=M|48=104559|55=14D|167=NONE|571=65907019|573=1|856=0|939=0|1003=7973424416417640000|1040=7973424416417640000|1123=2|24105=BK|24110=14D|10=52

35=AE sent to the Contra party (110) of Trade Report

8=FIXT.1.1|9=317|34=4|35=AE|49=ASXTRADE|52=2025022420:43:03.611178899|56=110|57=F11|22=M|31=100|32=1000|48=104559|55=14D|64=20250227|75=20250225|167=NONE|552=1|54=2|453=3|447=D|448=150|452=1|447=D|448=FIX51|452=12|447=D|448=110|452=17|571=1|573=1|856=11|1003=7973424416417640000|1040=7973424416417640000|1123=2|24105=BK|24110=14D|10=76

4.2.6. Example – Responding to a Single Sided Trade Report

35=AE sent from Contra party of Trade Report to execute the Trade

8=FIXT.1.1|9=244|34=5|35=AE|49=110|50=F11|52=20250225-
06:45:40.410|56=ASXTRADE|31=100|32=1000|55=14D|60=20250225-
06:45:40.409|75=20250225|167=NONE|552=1|54=1|453=3|447=D|448=FIX11|452=12|
447=D|448=110|452=1|447=D|448=150|452=17|571=65940409|856=0|1123=2|24105=BK|10=195

35=AR sent to Contra party

8=FIXT.1.1|9=198|34=6|35=AR|49=ASXTRADE|52=20250224-20:43:36.955873880|56=110|57=F11|22=M|
48=104559|55=14D|167=NONE|571=65940409|856=0|939=0|1003=7973424416417640000|1040=79734244
16417640000|1123=2|24105=BK|24110=14D|10=61

35=AE sent to the Counter Party to confirm the Trade

8=FIXT.1.1|9=584|34=7|35=AE|49=ASXTRADE|52=2025022420:43:36.956272665|56=110|57=F11|22=M|31=
100|32=1000|48=104559|55=14D|60=20250224-20:43:36.897563808|64=20250227|75=20250225|150=F|
167=NONE|454=1|455=AU0000010696|456=4|552=1|29=3|
37=7973424416417640000|54=1|453=3|447=D|448=110|452=1|447=D|448=FIX11|452=12|447=D|448=150
|452=17|447=D|448=2|452=4|1057=N|1115=3|1855=2|1856=65940409|1857=3|1856=79734244164176400
00|1857=2|24107=N|570=N|571=2|573=0|574=3|797=N|
820=7973424416417640000|828=65|856=0|30=XASX|880=7973424416417640000|
1003=7973424416417646771-B-7973424416417644545|
1123=0|1430=O|24105=BK|24108=3|24110=14D|10=234

35=AE sent to the Initiator to confirm the Trade

8=FIXT.1.1|9=584|34=6|35=AE|49=ASXTRADE|52=2025022420:43:36.955271329|56=150|57=F51|22=M|31=
100|32=1000|48=104559|55=14D|60=20250224-20:43:36.897563808|64=20250227|75=20250225|150=F|
167=NONE|454=1|455=AU0000010696|456=4|552=1|29=3|37=7973424416417640000|54=2|453=3|
447=D|448=150|452=1|447=D|448=FIX51|452=12|447=D|448=110|452=17|447=D|448=2|452=4|1057=N|
1115=3|1855=2|1856=65907019|1857=3|1856=7973424416417640000|1857=2|24107=N|570=N|571=1|57
3=0|574=3|797=N|820=7973424416417640000|828=65|856=0|30=XASX|880=7973424416417640000|1003=
7973424416417646770-S-7973424416417644545|1123=0|1430=O|24105=BK|24108=3|24110=14D|10=253

4.2.7. Example – Cancelling a Single Sided Trade Report

35=AE sent from Initiator to Cancel the One sided Trade Report

8=FIXT.1.1|9=331|34=21|35=AE|49=150|50=X21|52=20240612-01:13:55.590|56=ASXTRADE|22=M|31=100|
32=1000000|55=A200|60=20240612-01:13:55.589|75=20240527|167=NONE|552=1|1=Acc456|54=2|453=3|
447=D|448=FXU21|452=12|447=D|448=150|452=1|447=D|448=110|452=17|24101=Cust456|
24102=TrRep456|571=54835589|856=6|1040=7865657158610720000|1123=2|24105=BK|10=142

35=AR sent to the Initiator of the Cancel

8=FIXT.1.1|9=190|34=20|35=AR|49=ASXTRADE|52=20240611-15:13:10.123682413|56=150|57=X21|22=M|
48=107539|55=A200|167=NONE|571=54835589|856=6|939=2|1003=7865657158610720000|1040=7865657
158610720000|1123=2|24105=BK|10=185

35=AE sent to the Counter Party to inform Trade Report is no longer available to respond

8=FIXT.1.1|9=367|34=21|35=AE|49=ASXTRADE|52=20240611-15:13:10.123928669|56=110|57=X11|22=M|
31=100|32=1000000|48=107539|55=A200|64=20240529|75=20240527|167=NONE|552=1|54=2|453=5|447
=D|448=150|452=1|447=D|448=FXU21|452=12|447=D|448=110|452=17|447=D|448=150|452=7|447=D|
448=FXU21|452=36|24101=Cust456|571=45|573=1|856=14|1003=7865657158610720000|1040=786565715
8610720000|1123=2|24105=BK|10=218

4.3. Workflows – Two Sided Trade Reporting (Single or Multiple Instruments)

Trade registration is the action of sending trades done off-exchange (which make them fall into the post-trade category) to the marketplace in order to get formal or official deal and trade ID's from the marketplace and to fulfill regulatory requirements of trade registration and publication. The system supports double-sided (one of the trade parties reports both sides) binary (1 buyer and 1 seller) trade reports, potentially containing a number of trades (multi-leg) in the same or different instruments. Even single trades are reported using a multi-leg trade report.

4.3.1. TradeCaptureReport (AE, in, 2-sided – For Trade Report, ITN, Release of ITN, Cancel of ITN)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The Trade Capture Report message can be:</p> <ol style="list-style-type: none"> 1. Used to report trades between counterparties. 2. Used to report trades to a trade matching system. 3. Send an Initial Trade Notification (ITN) 4. Release an Initial Trade Notification 5 Cancel an Initial Trade Notification
Usage and Conditions	<p>To report a deal struck off-exchange between 2 parties, the deal is reported for both sides in one TradeCaptureReport</p> <p>TradeCaptureReport (in) is 2-sided multileg only.</p> <p>The number of leg trades is in the range 1 .. 6</p> <p>The submitter's counterparty's Executing Trader (12) will show as the Default user on the resulting TradeCaptureReport on drop copy.</p> <p>OrderCapacity (528) can only be set per trade report side, not per trade leg.</p> <p>LastPx (31) and LastQty (32) are not populated or disseminated for Two Sided Trade Reports</p>
Response/Acknowledgment	TradeCaptureReportAck (AR), out (in either case: accepted or rejected)

Table 23: TradeCaptureReport (AE, in, 2-sided multileg)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AE
571	TradeReportID	Y	Client set message identifier
856	TradeReportType	Y	<p>Valid values:</p> <p>0 = Submit</p> <p>2 = Accept (Used to release ITN)</p> <p>3 = Decline (Used to Cancel ITN)</p>

1123			TradeHandlingInstr	Y	Valid values: 1 = Two party Report
55			Symbol	Y	For Two sided trade reports, the tag is set to [N/A]
167			SecurityType	Y	Valid Values: <ul style="list-style-type: none">MLEG
75			TradeDate	Y	Trade Date
60			TransactTime	N	Time this order request was initiated/released by the trader or trading system.
64			SettlDate	C	This is the settlement date as agreed between parties. Not validated to match the counterparty side. May be a different date on the clearing flow.
555			NoLegs	Y	In TrdInstrmtLegGrp Valid values: 1 .. 6
→	600		LegSymbol	C	Symbol or SecurityID is required (Symbol takes precedence). If the security is not used, "[N/A]" must be used.
→	602		LegSecurityID	C	Orderbook ID
→	603		LegSecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
→	624		LegSide	Y	Valid values: B = "As defined" (buyer buys) C = "Opposite" (buyer sells)
→	637		LegLastPx	Y	Leg trade price
→	1418		LegLastQty	Y	Leg trade quantity
552			NoSides	Y	in TrdCapRptSideGrp Valid values: 2
→	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 report side. Repeating group should contain unique combinations (triplets) of PartyID, PartyIDSource, and PartyRole Valid values: 2 to 6
→	→	448	PartyID	C	Message related actor ID, can be: Trader Firm Client (Account)
→	→	447	PartyIDSource	C	Valid values: D = Custom code
→	→	452	PartyRole	C	Valid values: Standard parties (447="D") 1 = Executing Firm (Y) 3 = Order Origin 4 = Give-up Member (Clearing Firm) 7 = Entering Firm 12 = Executing Trader (Y) 29 = Intermediary 36 = Entering Trader (on-behalf submitting trader) 73 = Execution Venue (ASXT/ASXC)
→	528		OrderCapacity	N	Valid values: A = Agency P = Principal M = Mixed Agency and Principal This field is not validated on Trade Report Entry. Trade Report is rejected if the Value length exceeds 1 character
→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info Length Restricted 16 characters
→	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
->	1		Account	N	Free Text Field. Length restricted to 10 Characters
->	20013		DirectedWholesale	N	Directed wholesale indicator for agency capacity <ul style="list-style-type: none"> 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 outbound TCR) Rejected if the Value length exceeds 1 character
->	24107		OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
24105			TradeReportCode	Y	Trade Report Code
24106			PortfolioID	C	10 character field to be populated by Participants on Trade reports that relate to a Portfolio of trades.
24107			OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
17			ExecID	C	TSN ASX Trade Slip number Of the format 1OPNNNNNNN: <ul style="list-style-type: none"> 1 - always 1 O - last digit of the Ordinal date P - Instance number of DC NNNNNNN - Trade number Unique id per deal <div>① Used for Releasing ITNs</div>
			Standard Trailer	Y	

4.3.2. TradeCaptureReportAck (AR, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The Trade Capture Report Ack message can be:</p> <ul style="list-style-type: none"> - Used to acknowledge trade capture reports received from a counterparty. - Used to reject a trade capture report received from a counterparty.
Usage and Conditions	<p>1: To acknowledge a successful TradeCaptureReport reception 2: To acknowledge a rejected TradeCaptureReport reception 3: To acknowledge a trade that went into a on-hold status 4: To acknowledge a trade that was released from an on-hold status 5: To acknowledge a trade that was cancelled after being in an on-hold status</p> <p>LastPx (31) and LastQty (32) are not populated or disseminated for Two Sided Trade Reports</p>
Response/Acknowledgment	--

Table 24 TradeCaptureReportAck (AR, out)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AR
571	TradeReportID	C	Unique identifier for the TradeCaptureReport being acknowledged.
1003	TradeID	C	Set upon successful validation, this serves as a preliminary TradeID. This ID will be replaced upon successful match. Used to cancel while still unmatched.
1040	SecondaryTradeID	C	If accepted, the preliminary identifier created by the receiver (marketplace) upon successful reception. This ID will survive to the final TCR on the Acknowledged side in RelTrd group.
856	TradeReportType	Y	Valid values: 0 = Submit 2 = Accept 3 = Decline
1123	TradeHandlingInstr	Y	Valid values: 1 = Two party Report
939	TrdRptStatus	Y	Valid values:

			0 = Accepted 1 = Rejected 2 = Cancelled
751	TradeReportRejectReason	C	Valid values: If rejected: 1 = Invalid Party Information 2 = Unknown Instrument 3 = Unauthorized To Report Trades 4 = Invalid Trade Type 99 = OtherASX extension 149 = Deal cancelled by intermediary
1328	RejectText	C	Additional rejection description
55	Symbol	Y	Symbol of the first Leg instrument <div> ① For a Multiple instrument Trade Report only one 35=AR is received with the symbol of the first leg instrument ① Set to [N/A] if the Trade Report is Rejected </div>
48	SecurityID	C	SecurityID of the first Leg instrument <div> ① For a Multiple instrument Trade Report only one 35=AR is received with the SecurityID of the first leg instrument </div>
22	SecurityIDSource	C	Returned from request or derived from successful reception <div> ① For a Multiple instrument Trade Report only one 35=AR is received with the SecurityIDSource of the first leg instrument </div>
167	SecurityType	CY	Returned from request or "MLEG" Not returned for Rejections
24105	TradeReportCode	C	Trade Report Code <div> ① Not returned if Trade Report is Rejected </div>
24110	AliasName	C	Alias name of the Instrument. Not available for TMCs
	Standard Trailer		

4.3.3. TradeCaptureReport (AE, Out, 2-sided – For Confirm Trade, Pending ITN, Cancelled ITN, Delayed Trade)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	<p>The Trade Capture Report message can be used to:</p> <ol style="list-style-type: none"> 1. Inform of a Pending ITN 2. Inform of a delayed trade 3. Inform of a cancelled ITN 4. Confirm Matched Trade
Usage and Conditions	<ol style="list-style-type: none"> 1. To report a deal struck off-exchange between 2 parties, the deal is reported for both sides in one TradeCaptureReport 2. LastPx (31) and LastQty (32) are not populated or disseminated for Two Sided Trade Reports except when ITN is released and a delayed trade happens.
Response/Acknowledgment	-

Table 25: TradeCaptureReport (AE, Out, 2-sided – For Pending ITN, Cancelled ITN, Delayed 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 1 = Two party Report
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			ExeclD	C	TSN ASX Trade Slip number Of the format 10PNNNNNNNN: <ul style="list-style-type: none"> 1 - always 1 O - last digit of the Ordinal date P - Instance number of DC NNNNNNNN - 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 Centrepont) 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	Valid Values: MLEG
32			LastQty	C	Traded quantity
31			LastPx	C	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)=0: 2 = Two-Party Trade Report (privately negotiated trade) – corresponds to MMT “Trade Reporting (Off Exchange)” 3 = Confirmed trade report (reporting from recognized 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") 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
→	24101		CustomerInfo	N	Free Text Field. Length restricted to 15 Characters
→	24102		TradeReportInfo	N	Free Text field for optional Trade Report info Length Restricted 16 characters
→	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
→	29		LastCapacity	C	Last Capacity Valid Values, 0 = Other 2 = Crossed as Agent 3 = Crossed as Principal 6 = Crossed as Mixed

→	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
→	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. <div> <p>① This ID is unique per partition</p> <p>① If several matches occur at the same price in one execution, the ID will be the same for all these executions.</p> </div>
→	37		OrderID	C	OrderID on own Side (if there is one), assigned by the marketplace
→	528		OrderCapacity	N	Valid values: A = Agency P = Principal M = Mixed Agency and Principal This value of the field is not validated in Trade Report entry and the value sent in Trade Report entry is passed through. The length of the field is validated at 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 In TCRs for Trade Report Confirmations, the value submitted by participants in Tag 571 when submitting the Trade report, is relayed back in this Tag
→	→	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"
->	24107		OptOutOfClearing	N	Valid Values Y = Opt Out of Clearing N = Opt in for Clearing (Default)
->	1057		<u>AggressorIndicator</u>	Y	Valid Values N
20013			Directed Wholesale	N	Directed wholesale indicator for agency capacity <ul style="list-style-type: none"> 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)
30			LastMkt	C	Market of execution for last fill, or an indication of the market where an order was routed. Valid Values; XASX
24105			TradeReportCode	C	Trade Report Code Mandatory for Trade Reports
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 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.

					<p>5 = Reported Trades for the same participant, that is, the buyer and seller belong to the same participant.</p> <p>6 = Reported Trades by the exchange for the same participant.</p> <p>7 = Two orders for a standard combination order book matched in continuous matching.</p> <p>20 = Two orders match in an (opening) auction.</p> <p>36 = Two orders for a Tailor Made combination order book (TMC) matched in continuous matching.</p> <p>42 = Priority crossing.</p> <p>43 = Combination order against outright.</p> <p>44 = Book Trade Continuous Matching.</p> <p>45 = Book Trade Auction.</p> <p>46 = Preference Matched.</p> <p>47 = Centre Point</p> <p>48 = Book Trade Centre Point</p> <p>49 = Preference Only Matched.</p> <p>50 = Any Price Block Matched</p> <p>51 = Preference Any Price Block Matched</p> <p>52 = Preference Only Any Price Block Matched.</p> <p>90 = Two orders matched in Post Close session.</p> <p>91 = Book Trade during Post Close session</p>
24110			AliasName	C	Alias name of the Instrument. Not available for TMCs
797			CopyMsgIndicator	C	Valid Values N
			Standard Trailer	Y	

4.3.4. Example – Submitting a Two Sided Trade Report for a Single Instrument

35=AE sent from Initiator for the Trade Report

8=FIXT.1.1|9=323|34=32|35=AE|49=110|50=F11|52=20250213-07:55:00.748|56=ASXTRADE|55=[N/A]|
60=20250213-07:55:00.747|75=20250213|167=MLEG|552=2|54=1|453=2|447=D|448=FIX11|452=12|447=D|
448=110|452=1|24104=2|54=2|453=2|447=D|448=FIX11|452=12|447=D|448=110|452=1|24104=2|555=1|
600=14D|624=B|637=1000|1418=1000000|571=33300747|856=0|1123=1|24105=SC|10=183

35=AR sent to the Initiator

8=FIXT.1.1|9=199|34=34|35=AR|49=ASXTRADE|52=20250212-21:53:07.315259227|56=110|57=F11|22=M|
48=104559|55=14D|167=MLEG|571=33300747|856=0|939=0|1003=7968688544958900000|
1040=7968688544958900000|1123=1|24105=SC|24110=14D|10=130

35=AE sent to the Initiator the confirmation of the Buy Side

8=FIXT.1.1|9=594|34=35|35=AE|49=ASXTRADE|52=20250212-21:53:07.322076647|56=110|57=F11|22=M|31=1000|32=1000000|48=104559|55=14D|60=20250212-21:53:07.274766938|64=20250217|75=20250213|150=F|167=MLEG|454=1|455=AU0000010696|456=4|552=1|29=3|37=7968688544958900000|54=1|453=3|447=D|448=110|452=1|447=D|448=FIX11|452=12|447=D|448=110|452=17|447=D|448=2|452=4|1057=N|1115=3|1855=2|1856=33300747|1857=3|1856=7968688544958900000|1857=2|24104=2|24107=N|570=N|571=5|573=0|574=2|797=N|820=7968688544958900000|828=65|856=0|880=7968688544958900000|30=XASX|1003=7968688544958908596-B-7968688544958906370|1123=1|1430=O|24105=SC|24108=5|24110=14D|10=53

35=AE sent to the Initiator the confirmation of the Sell Side

8=FIXT.1.1|9=594|34=36|35=AE|49=ASXTRADE|52=20250212-21:53:07.322783773|56=110|57=F11|22=M|31=1000|32=1000000|48=104559|55=14D|60=20250212-21:53:07.274766938|64=20250217|75=20250213|150=F|167=MLEG|454=1|455=AU0000010696|456=4|552=1|29=3|37=7968688544958900000|54=2|453=3|447=D|448=110|452=1|447=D|448=FIX11|452=12|447=D|448=110|452=17|447=D|448=2|452=4|1057=N|1115=3|1855=2|1856=33300747|1857=3|1856=7968688544958900000|1857=2|24104=2|24107=N|570=N|571=6|573=0|574=2|797=N|820=7968688544958900000|828=65|856=0|880=7968688544958900000|30=XASX|1003=7968688544958908596-S-7968688544958906370|1123=1|1430=O|24105=SC|24108=5|24110=14D|10=78

4.3.5. Example – Submitting a Two Sided Trade Report for Multiple Instruments

35=AE sent from Initiator for the Trade Report

8=FIXT.1.1|9=410|34=49|35=AE|49=150|50=X21|52=20240612-01:25:20.313|56=ASXTRADE|55=[N/A]|60=20240612-01:25:20.312|75=20240527|167=MLEG|552=2|1=Acc456|54=1|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|24102=TrRep456|1=Acc123|54=2|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|24101=Cust123|24102=TrRep456|555=2|600=ASX|624=B|637=100|1418=1000000|600=A200|624=C|637=200|1418=2000000|571=55520312|856=0|1123=1|24105=BK|10=143

35=AR sent to the Initiator

8=FIXT.1.1|9=188|34=45|35=AR|49=ASXTRADE|52=20240611-15:24:34.860544906|56=150|57=X21|22=M|48=85582|55=ASX|167=MLEG|571=55520312|856=0|939=0|1003=7865657154315750000|1040=7865657154315750000|1123=1|24105=BK|10=149

35=AE messages sent to the Initiator to Confirm the Trades, for each side of each Leg.

4.3.6. Example – Submitting an Initial Trade Notification (ITN)

35=AE sent from Initiator for the ITN

8=FIXT.1.1|9=427|34=87|35=AE|49=150|50=X21|52=20240625-01:24:05.096|56=ASXTRADE|55=[N/A]|60=20240625-01:24:05.095|75=20240527|167=MLEG|552=2|1=Acc456|54=2|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|24101=Cust456|24102=TrRep456|24104=1|1=Acc456|54=1|453=2|447=D|448=FXU21|452=12|447=D|448=150|452=1|24101=Cust456|24102=TrRep456|24104=1|555=1|600=BHP|624=B|637=100|1418=10000000|571=78645095|856=0|1123=1|24105=S1|10=206

35=AR sent to Initiator to acknowledge the ITN

8=FIXT.1.1|9=188|34=84|35=AR|49=ASXTRADE|52=20240624-15:23:11.124288927|56=150|57=X21|22=M|
48=70616|55=BHP|167=MLEG|571=78645095|856=0|939=0|1003=7876345777432290000|1040=787634577
7432290000|1123=1|24105=S1|10=185

35=AE sent to Participants informing ITN Pending

8=FIXT.1.1|9=745|34=85|35=AE|49=ASXTRADE|52=20240624-15:23:11.151906341|56=150|57=X21|
17=1910000002|22=M|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|37=7876
345777432290000|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|1115=3|1855=2|1856=78645095|
1857=3|1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=1|
571=1719242591137630000|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=76

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|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|37=78
76345777432290000|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|1115=3|1855=2|1856=78645095|1857=3|
1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=1|570=N|571=1719242591
140110000|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

4.3.7. Example – Releasing an Initial Trade Notification (ITN)

35=AE sent from Initiator to release the ITN

8=FIXT.1.1|9=396|34=3|35=AE|49=150|50=X21|52=20240625-
02:32:05.748|56=ASXTRADE|17=1910000002|
55=[N/A]|60=2024062502:32:05.747|75=20240527|167=MLEG|552=2|1=Acc456|54=2|453=2|447=D|
448=FXU21|452=12|447=D|448=150|452=1|24101=Cust456|24102=TrRep456|1=Acc456|54=1|453=2|447=
D|448=FXU21|452=12|447=D|448=150|452=1|24101=Cust456|24102=TrRep456|555=1|600=BHP|624=B|
637=100|1418=10000000|571=82725747|856=2|1123=1|24105=S1|10=102

35=AR sent to Initiator to acknowledge the ITN

8=FIXT.1.1|9=176|34=3|35=AR|49=ASXTRADE|52=20240624-16:31:12.004459189|56=150|57=X21|
17=1910000002|22=M|48=70616|55=BHP|167=MLEG|571=82725747|856=2|939=0|1003=7876345777432
290000|1123=1|24105=S1|10=11

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|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|29=3|
105=N|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|1115=3|1855=2|1856=82725747|1857=3|1856=78763
45777432290000|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

8=FIXT.1.1|9=791|34=5|35=AE|49=ASXTRADE|52=20240624-16:31:12.009012653|56=150|57=X21|
17=1910000002|22=M|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|37=787

6345777432290000|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|1115=3|1855=2|1856=82725747|1857=3|1856=7876345777432290000|1857=2|24101=Cust456|24102=TrRep456|24104=1|570=N|571=1719246672005890000|573=0|574=2|797=N|820=7876345777432290000|828=65|856=7|880=7876345777432290000|1003=7876345777432299769-S-7876345777432297474|30=XASX|1123=0|1126=7876345777432299769-S-7876345777432297474|1430=O|24105=S1|10=254

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|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|29=3|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|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|30=XASX|1003=7876345777432299769-B-7876345777432297474|1123=0|1430=O|24105=S1|10=48

8=FIXT.1.1|9=744|34=7|35=AE|49=ASXTRADE|52=20240624-16:31:12.011003132|56=150|57=X21|17=1910000003|22=M|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|29=3|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|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|30=XASX|1003=7876345777432299769-S-7876345777432297474|1123=0|1430=O|24105=S1|10=55

- ① When an ITN is released due to Cutoff time, the participants receive the 35=AE messages for the Cancelled the ITN and the 35=AE messages for the Delayed Trade

5. Trade Cancellations

The ASX TRADE system FIX implementation supports Trade Cancellations for trades or reported trades within the same participants.

5.1. TradeCaptureReport (AE)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trade Capture Report message in this case is used for the Cancellation of Trades
Usage and Conditions	<p>Cancel Trades</p> <p>Trades within the same Participant can be cancelled</p> <p>Sending a Trade Cancellation for one side will cancel the trade, if the Trade is between the same participant</p>
Response/Acknowledgment	TradeCaptureReportAck (AR), out (in either case accepted or rejected)

Table 26: TradeCaptureReport (AE,In)

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AE
17	ExecID	C	Trade Slip Number for the Trade to be Cancelled Either Tag 17 or Tag 880 has to be populated
880	TrdMatchID	C	Match ID of the trade to be cancelled Either Tag 17 or Tag 880 has to be populated
856	TradeReportType	C	Valid values: 7 = Trade Break
571	TradeReportID	Y	Unique identifier of this Trade Capture Report
60	TransactTime	N	Time this order request was initiated/released by the trader or trading system.
55	Symbol	Y	Symbol or SecurityID is required (Symbol takes precedence). If the Symbol is not used, "[N/A]" must be used.
48	SecurityID	C	The short name of the traded instrument

22			SecurityIDSource	C	Orderbook ID
552			NoSides	CY	in TrdCapRptAckSideGrp Valid values: 1
→	54		Side	CY	Valid values: 1 = Buy 2 = Sell 5 = Short Sell
→	453		NoPartyIDs	CY	in Parties Valid values: 2
→		448	PartyID	CY	Message related actor ID, Trader Firm
→		447	PartyIDSource	CY	Valid values: D = Custom code
→		452	PartyRole	CY	Valid values: 1 = Executing Firm (Y) 12 = Executing Trader (Y)
			Standard Trailer	Y	

5.2. TradeCaptureReportAck (AR, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Trade Capture Report Ack message can be: - Used to acknowledge trade Cancel request - Used to reject a trade cancel request
Usage and Conditions	1: To acknowledge a successful Trade Cancellation 2: To reject a Trade cancellation request
Response/Acknowledgment	

Table 27: TradeCaptureReportAck (AR, out)

Tag num.	FIX tag name	Req'd	Description
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			Standard Header	Y	MsgType = AR
571			TradeReportID	C	Unique identifier for the TradeCaptureReport being acknowledged.
17			ExecID	Y	Trade Slip Number for the Trade to be Cancelled
880			TrdMatchID	Y	Match ID for the Trade to be Cancelled
150			ExecType	C	Valid values H = Trade Cancel
939			TrdRptStatus	C	Valid values: 0 = Accepted 1 = Rejected
751			TradeReportRejectReason	C	Valid values: If rejected: 1 = Invalid Party Information 2 = Unknown Instrument 3 = Unauthorized To Report Trades 4 = Invalid Trade Type 99 = Other ASX extension 149 = Deal cancelled by intermediary
1328			RejectText	C	Additional rejection description
55			Symbol	Y	Returned from request or "[N/A]"
48			SecurityID	C	Returned from request or derived from successful reception
22			SecurityIDSource	C	Returned from request or derived from successful reception
24110			AliasName	C	Alias name of the Instrument. Not available for TMCs
			Standard Trailer		

5.3. Example – Trade Cancellation

Pre-condition - TCR for the Trade that is to be cancelled from FIX Drop Copy

8=FIXT.1.1|9=572|34=7|35=AE|49=ASXTRADE|52=20240825-14:18:25.230671809|56=110|57=X12|
17=1510000001|22=M|30=XASX|31=100|32=100000|48=70602|55=AWC|60=20240825-
14:18:25.057219791|64=20240826|75=20240822|150=F|454=1|455=AU0000000AWC3|456=4|552=1|11=31579
526|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|1115=1|570=N|571=1724595505189130000|573=0|715=20240822|797=Y|8
28=0|856=0|880=7899402536266760000|1003=7899402536266762099-B-
7899402536266760193|1123=0|1430=B|24108=1|24112=2|10=182

35=AE sent to Cancel the Trade

8=FIXT.1.1|9=226|34=22|35=AE|49=110|50=X11|52=20240826-00:26:51.464|56=ASXTRADE|
17=1510000001|22=M|31=100|32=100000|55=AWC|60=20240826-00:26:51.463|552=1|
11=32011466|54=1|453=2|447=D|448=FXU11|452=12|447=D|448=110|452=1|528=A|571=32011463|856=7|
10=88

35=AR Acknowledging the Trade Cancel

8=FIXT.1.1|9=127|34=21|35=AR|49=ASXTRADE|52=2024082514:25:28.507464672|56=110|57=X11|
17=1510000001|22=M|48=70602|55=AWC|150=H|571=32011463|939=0|10=49

6. Quote Requests

The ASX TRADE system supports the concept of RFQ (Request for quotes). This is handled by the Quote manager (QM) which operates alongside the Matching engine (ME).

6.1. QuoteRequest (R, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	In some markets it is the practice to request quotes from brokers prior to placement of an order. The quote request message is used for this purpose. This message is commonly referred to as a Request For Quote (RFQ)
Usage and Conditions	<p>QuoteRequest (in) to QM is used by participants to request quotes and potentially initiate a price negotiation, from appointed participants.</p> <p>Only one <i>Quote</i> request (regardless of side(s)) can be active at a time per instrument and requesting firm.</p> <p>QuoteReqID is limited to 50 chars</p> <p>On-behalf of quote requests are not supported.</p>
Response/Acknowledgment	<ul style="list-style-type: none"> Successful: no immediate acknowledgment Not successful: QuoteRequestReject (AG)

Table 28: QuoteRequest (R), in

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = R
131	QuoteReqID	Y	ID or request - Set by requestor
1171	PrivateQuote	Y	Used to indicate whether a private negotiation is requested or if the response should be public. Valid values: N= Private Quote
1172	RespondentType	C	Valid Values: 3 = All Market Makers.
1116	NoRootPartyIDs	C	In RootParties
→	1117 RootPartyId	Y	Message related to Participants:

				<ul style="list-style-type: none"> • Trader • Firm • Other designations
→	1118	RootPartyIdSource	Y	Supported Source is: D = Custom code
→	1119	RootPartyRole	Y	Valid values: Standard parties (447="D") 1 = Executing Firm (Y) 24 = Customer Account 12 = Executing Trader (Y)
146		NoRelatedSym	Y	In QuotReqGrp Valid values: 1 for private quote requests. 1, .. , 10 for public quote requests. An instrument must have at most 1 entry on any side. Symbol or SecurityID (Symbol takes precedence)
→	55	Symbol	Y	Symbol or SecurityID is required (Symbol takes precedence).
→	48	SecurityID	C	Orderbook ID
→	22	SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
→	537	QuoteType	Y	Valid values are: 1 = Tradeable
→	54	Side	C	The following values are supported: 1=Buy 2=Sell 8=Cross If absent then quotes for any side are requested
→	38	OrderQty	C	The requested quantity
		Standard Trailer	Y	

6.1.1. Example – Submitting a Quote Request

8=FIXT.1.1|9= 183|34= 446|35=R|49=ABC|50= F11|52= 20240517-09:04:44.761|56=ASXTRADE|131=36684760|146 =1|38= 2000|54=1|55=ASX|537=1|1116=2|1117=FIX11|1118=D|1119=12|1117=ABC|1118=D|1119=1|1171 =N| 1172=3|10=189

6.2. QuoteRequestReject (AG, out)

Direction	Outbound from ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	The Quote Request Reject message is used to reject Quote Request messages for all quoting models.
Usage and Conditions	Quote Request Reject messages is sent when the marketplace (intermediary) rejects an incoming quote request.
Response/Acknowledgment	--

Table 29: QuoteRequestReject (AG), out

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = AG
131	QuoteReqID	Y	Requestor set ID of rejected Quote request
658	QuoteRequestRejectReason	Y	Valid values 1 = Unknown Symbol (Security) 6 = Not Authorized To Request Quote
1116	NoRootPartyIDs		In RootParties
→	1117 RootPartyID	C	Message related actors: <ul style="list-style-type: none"> • Trader • Firm • Other designations
→	1118 RootPartyIDSource	C	Supported Source is: D = Custom code
→	1119 RootPartyRole	C	Valid values: Standard parties (447="D") 1 = Executing Firm

				12 = Executing Trader 24 = Customer Account
146		NoRelatedSym	Y	in QuotReqRjctGrp Valid values: 1
→	55	Symbol	Y	Instrument Short Name (or [N/A])
→	48	SecurityID	C	Orderbook ID
→	22	SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier
→	537	QuoteType	C	Valid values: 1 = Tradeable
→	54	Side	C	The following values are supported: 1=Buy 2=Sell 8=Cross If absent then quotes for any side are requested
→	38	OrderQty	C	The requested quantity
58		Text	C	Free passthrough text / error description
		Standard Trailer	Y	

7. Mass Cancel Requests

The ASX TRADE system supports Mass Cancellation of orders within the same Underlying instrument

7.1. OrderMassCancelRequest (q, in)

Direction	Inbound to ASXTrade
Purpose (FIX standard), only part of it may apply to the addressed scope	To Cancel multiple orders, for a specific set of instruments and users within the same participant
Usage and Conditions	<p>OrderMassCancelRequest can be only requested for,</p> <ul style="list-style-type: none"> At the Instrument series level At the Instrument underlying level At the Instrument Class level <p>Mass Cancel Request to support below filter criteria for participant for mass cancellation.</p> <ul style="list-style-type: none"> My order: (User) (No Target Parties set) Our order: (PID) (Target Party set as Executing Firm) My orders for a specific client: (User) + (Account) (No Target Parties set, Tag 1 set for Account) Our orders for a specific client: (PID) + (Account) (Target Party set as Executing Firm and Tag 1 set for Account) <p>The Mass Cancel request can be used to Cancel orders entered from other protocols</p> <p>Wild cards are not supported in any fields</p>
Response/Acknowledgment	<ul style="list-style-type: none"> Successful: OrderMassCancelReport (r) with the number of orders cancelled. Execution Reports received for the Orders cancelled Not successful: OrderMassCancelReport (r) with Tag 531 = 0

Table 30: OrderMassCancelRequest (q), in

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = q
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary
530	MassCancelRequestType	Y	Type of Request Valid Values:

				1 = Cancel orders for a security (Instrument Series) 2 = Cancel orders for an Underlying security (Instrument underlying) 5 = Cancel orders for a Instrument Class
453		NoPartyIDs	Y	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	Y	Message related user ID, can be: <ul style="list-style-type: none"> • Trader • Firm
→	447	PartyIDSource	Y	Valid values: D = Custom code
→	452	PartyRole	Y	Valid values: (Y – Mandatory party Role) 1 = Executing Firm (Y) 12 = Executing Trader (Y)
1461		NoTargetPartyIDs	C	Target Parties for the Order Cancellation Not set for Cancelling order of the sending User
→	1462	TargetPartyID	C	Message related user ID, can be: Firm
→	1463	TargetPartyIDSource	C	Valid values: D = Custom code
→	1464	TargetPartyRole	C	Valid values: 1 = Executing Firm (Y) <div> ① Set for Cancelling all orders of all users of the Execution Firm or when Cancelling all orders of all users of the Execution Firm for a specific Account (used along with Tag 1) </div>
1		Account	C	Customer Account
55		Symbol	C	Instrument Short Name (or [N/A]) Used with Tag 530 =1 (Either Tag 55 or Tag 22/48 need to be populated)
48		SecurityID	C	Orderbook ID Used with Tag 530 =1 (Either Tag 55 or Tag 22/48 need to be populated)

22		SecurityIDSource	C	Valid values: M = Marketplace-assigned identifier Used with Tag 530 =1 (Either Tag 55 or Tag 22/48 need to be populated)
24116		ASXInstrumentClass	C	ASX Instrument Class
311		UnderlyingSymbol	C	Underlying Instrument Short Name (or [N/A]) Used with Tag 530 =2 (Either Tag 311 or Tag 309/305 need to be populated)
309		UnderlyingSecurityID	C	Underlying Orderbook ID Used with Tag 530 =2 (Either Tag 311 or Tag 309/305 need to be populated)
305		UnderlyingSecurityID Source	C	Valid values: M = Marketplace-assigned identifier Used with Tag 530 =2 (Either Tag 311 or Tag 309/305 need to be populated)
54		Side	C	Side of the market for which orders are to be cancelled. 1=Buy 2=Sell Not setting the field indicates that orders are to be cancelled regardless of side.
60		TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
		Standard Trailer	Y	

7.2. OrderMassCancelReport (r, out)

Direction	Out of ASX TRADE Marketplace
Purpose (FIX standard), only part of it may apply to the addressed scope	To provide the status of an Order Mass Cancel Request
Usage and Conditions	For a Successful Order Mass Cancel Request, the total cancelled orders are provided in Tag 533 For a Successful Order Mass Cancel Request, in a session that does not allow order cancellations, the total cancelled orders are provided in Tag 533 as zero

	For an unsuccessful Order Mass Cancel Request, Tag 531 will be set 1 with Tag 532 populated with Mass Cancel Reject Reason
Response/Acknowledgment	N/A

Table 31: OrderMassCancelReport (r), out

Tag num.	FIX tag name	Req'd	Description
	Standard Header	Y	MsgType = r
11	ClOrdID	Y	Unique identifier of the order as assigned by institution or by the intermediary
530	MassCancelRequestType	Y	Type of Request Valid Values: 1 = Cancel orders for a security (Instrument Series) 2 = Cancel orders for an Underlying security (Instrument underlying) 5 = Cancel orders for an Instrument Class
531	MassCancelResponse	Y	Response for the Cancel Request Valid Values: 0 = Cancel Request Rejected - See MassCancelRejectReason (Tag 532) 1 = Cancel orders for a security (Instrument Series) 2 = Cancel orders for an Underlying security (Instrument underlying) 5 = Cancel orders for an Instrument Class
532	MassCancelRejectReason	C	Indicates why Order Mass Cancel Request (q) was rejected. Required if MassCancelResponse (Tag 531) = 0 Valid values: 0 = Mass Cancel Not Supported 1 = Invalid or unknown Security 2 = Invalid or unknown Underlying security 5 = Invalid or unknown Security Type 99 = Other
533	TotalAffectedOrders	C	Total number of orders affected by OrderMassCancelRequest. The value is 0 when no orders were cancelled.
58	Text	C	Reject reason, if MassCancelResponse (Tag 531) = 0.

60	TransactTime	Y	Time this order request was initiated/released by the trader or trading system.
	Standard Trailer	Y	

7.2.1. Example – Mass Cancel Request for a Security for Own orders

35=q sent to Cancel the Orders

8=FIXT.1.1|9=165|34=240|35=q|49=110|50=F11|52=20240927-10:47:29.022|56=ASXTRADE|
11=34049021|54=1|55=14D|60=20240927-10:47:29.022|453=2|447=D|448=110|452=1|447=D|
448=FIX11|452=12|530=1|10=13

35=r Received as confirmation with 10 order cancelled

8=FIXT.1.1|9=127|34=14|35=r|49=ASXTRADE|52=20240930-19:53:59.991466414|56=110|57=F11|
11=34049021|60=20240927-10:47:30.022|530=1|531=1|533=10|10=60

7.2.2. Example – Mass Cancel Request for a Security for all participant orders

8=FIXT.1.1|9=212|34=247|35=q|49=110|50=F11|52=20240927-10:50:26.734|56=ASXTRADE|
11=34226733|22=M|48=104559|54=1|55=[N/A]|60=20240927-10:50:26.733|453=2|447=D|448=110|
452=1|447=D|448=FIX11|452=12|530=1|1461=1|1462=110|1463=D|1464=1|10=25

35=r Received as confirmation with 10 order cancelled

8=FIXT.1.1|9=127|34=14|35=r|49=ASXTRADE|52=20240930-19:53:59.991466414|56=110|57=F11|
11=34226733|60=20240927-10:50:27.733|530=1|531=1|533=10|10=60

8. Appendix 1 – ASX Order Types

ASX ORDER TYPE/VARIATION	FIX Tags required for Order Types					
	Routing	Order Type	MAQ	Price	Instruction	Additional FIX Tags Required
	ExDestination (Tag 100)	OrdType (Tag 40)	MinQty (Tag 110)	(Tag 44)	ExecInst (Tag 18)	
Trade Match						
Limit	ASXT	Limit (2)		Required on full tick		
Market to Limit		Market to Limit (K)		Null		
Short Sell		Limit (2)		Req on full tick		Side (tag 54) set to Short Sell (5)
Auction Imbalance limit		Limit (2),		Req for Limit on full tick	Imbalance Only (i)	
Icebergs		Limit (2), Market to Limit (K)		Req for Limit on full tick		DisplayQty (Tag 1138) required
Price Stabilisation		Limit (2)		Req on full tick		OrderRestrictions (Tag 529) set to C
Best Limit		Pegged (P)		Null		PegMoveType (Ttag 835) set to Fixed(1) PegScope (Tag 840) set to Local(1) PegPriceType (Tag 1094) set to Primary Peg (5)
Centre Point						
CP Market	ASXC	Market (1)	Set for Block Order	Null		
CP Market Single Fill		Market (1)	Req	Null	Single execution requested (j)	
CP Limit		Pegged (P)	Set for Block Order	Required on full tick or half tick		PegPriceType (Tag 1094) set to Mid-price peg (2)
CP Limit Single Fill			Req	Required on full tick or half tick	Single execution requested (j)	PegPriceType (Tag 1094) set to Mid-price peg (2)
CP Dark Limit		Limit (2)	Set for Block Order	Required on full tick or half tick		
CP Dark Limit Single Fill			Req	Required on full	Single execution requested (j)	

				tick or half tick		
Sweep/DualPost						
Sweep Limit	XASX	Limit (2)	Set for Block Order	Full Tick		
Sweep Limit Single Fill			Req	Full Tick	Single execution requested (j)	
Sweep market to Limit		Market to Limit (K)		Null		
Sweep Dual Posted		Limit (2)		Half Tick		
Sweep Limit Iceberg		Limit (2)		Full Tick		DisplayQty (Tag 1138) required

9. Appendix 2 – Tag 24109 (Change Reason)

Tag 24109 disseminated in Execution Report for different Order Types and 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)

10. Appendix 3 – Message Reject Scenarios

In the event an invalid FIX message is sent to the Marketplace, the said FIX message will be rejected by the system. Depending on the type of error and if the validation of the tag happens in the Matching Engine itself or in the gateways prior to the Matching engine, the rejection will happen either as,

1. A Reject Message (35=3) with a Session Reject reason in Tag 373
2. An Execution Report (35=8) with Tag 58 (Text) populated with the reason for the Reject
3. For 35=AE messages sent a 35=AR message with Tag 1328 (RejectText) populated with reject reasons

In the instances where the validation is done at the Matching Engine itself, the Reject reason provided will be a reject reason specified in the “NFF Trade-system-error-messages-reference” published in www.asxonline.com.

This Appendix will provide Reject scenarios where the Reject reason may not represent the exact issue. This appendix is to be used with the “NFF Trade-system-error-messages-reference”.

Scenario	Reject Message
Submit a 35=D (New Single Order) with an invalid combination such as Tag40=P AND Tag 100=XASX	35=8 Message received with Tag 1328 = [-420426] Invalid exch_order_type.
Submit a 35=D message with Tag 54 (Side) = 1 (Buy) Submit a 35=G message to amend Tag 54 = 5 (short Sell)	35=8 Message received with Tag 1328 = [-420177] The given order was not found in the order book.
Submit a 35=D message with Tag 54 (Side) = 2 (Sell) Submit a 35=G message to amend Tag 54 = 5 (short Sell)	35=8 Message received with Tag 1328 = [-420777] Not allowed to set short sell quantity without the short flag being set.
Submit a 35=AE message for a 1 sided Trade report without Specifying Tag 32 (LastQty) / 31 (LastPx) / 75 (TradeDate) / 167 (Security Type) / 24105 (Trade Report Code)	35=3 Message with Tag 58 (Text) = REJ- Required tag missing – LastQty / LastPx / TradeDate / Security Type / Trade Report Code
Submit a 35=AE message for a 2 sided Trade report without Specifying Tag 75 (TradeDate) / 555 (NoLegs) / 637 (LegLastPx) 1418 (LegLastQty) / 624 (LegSide)) / 167 (Security Type) / 24105 (Trade Report Code) / 55 (Symbol)	35=3 Message with Tag 58 (Text) = REJ- Required tag missing – TradeDate/ NoLegs/ LegLastPx / LegLastQty / LegSide / Security Type / Trade Report Code/ Symbol
Submit a 35=AE message for a 2 sided Trade report without Specifying Tag 555 (NoLegs) while sending any of other Leg Tags (600, 603, 624, 637, 1418)	35=3 Message with Tag 58 (Text) = Tag XXX not specified for MsgType AE (XXX – The Tag that is missing)
Submit a 35=AE message for a 1 sided or 2 sided Trade report	35=AR Message with RejectText (Tag 1328) specifying Tag 1123 is not available.

without Specifying Tag 1123 (TradeHandlingInstr)	
Submit a 35=AE message for a 1 sided or 2 sided Trade report without Specifying Tag 54 (Side)	35=3 Message with Tag 58 (Text) = Incorrect number in group count for tag 552
Submit a 35=AE message for a delayed Trade (Tag 24104 = 1 on one side or both side of the message) for a Trade Report code that does not allow Delayed Trade reports	35=AR message received with RejectText (Tag 1328) as follows [-475049] Initial trade report is not allowed for this instrument or transaction
Submit a 35=AE message for a delayed Trade (Tag 24104 = 1 on one side or both side of the message) for a Trade Report code that allow Delayed Trade reports, but with a Trade value lower than the Trade minimum value	35=AR message received with RejectText (Tag 1328) as follows [-475053] Initial trade report has too low order value for this instrument
Submit a 35=AE message for a delayed Trade (Tag 24104 = 1 on only one side of the message) for a Trade Report code that allow Delayed Trade reports, and with a Trade value higher than the Trade minimum value	35=AR message received with RejectText (Tag 1328) as follows [-420005] Protocol error; transaction was discarded.
	Tag 24104 = 1 is expected on both sided of the message
Submit a 35=D message with Tag 1138 (DisplayQty) populated (Iceberg Order). Ensure the Order is partially Traded. Submit a 35=G message to reduce the Order quantity to be less than display quantity, without updating Tag 1138	35=8 Message received with Tag 1328 = [-420137] Incorrect relation between shown and total quantity.

11. Appendix 4

11.1. Field Definition Changes

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

11.2. 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	<p>A free text field used at the participants discretion</p> <p>Length is restricted to 32 characters</p>
24101	CustomerInfo	D, 8, G, AE	Free Text Field. Length restricted to 15 Characters
24102	TradeReportInfo	AE	<p>Free Text field for optional Trade Report info</p> <p>Length Restricted 16 characters</p>
24103	BasisOfQuotationList	AE	<p>List of up to three basis quotations.</p> <p>A basis of quotation is a two character corporate action code.</p> <p>Length Restricted to 6 characters</p>
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	CorporateActionCode Type	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

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