



Nasdaq Nordic – FIX Drop

INET Nordic

Nordic Equities Markets



Revision 2.01.4
16 May 2024
Approved

Copyright © 2024, Nasdaq, Inc. All rights reserved.

Confidentiality/Disclaimer

This specification is being forwarded to you strictly for informational purposes and solely for the purpose of developing or operating systems for your use that interact with systems of Nasdaq, Inc. and its affiliates (collectively, Nasdaq). This specification is proprietary to Nasdaq.

Nasdaq reserves the right to withdraw, modify, or replace this specification at any time, without prior notice. No obligation is made by Nasdaq regarding the level, scope or timing of Nasdaq's implementation of the functions or features discussed in this specification. The specification is provided "AS IS," "WITH ALL FAULTS". Nasdaq makes no warranties to this specification or its accuracy, and disclaims all warranties, whether express, implied, or statutory related to the specification or its accuracy. This document is not intended to represent an offer of any terms by Nasdaq. Whilst all reasonable care has been taken to ensure that the details contained herein are true and not misleading at the time of publication, no liability whatsoever is assumed by Nasdaq for any incompleteness or inaccuracies. By using this specification you agree that you will not, without prior written permission from Nasdaq, copy or reproduce the information in this specification except for the purposes noted above. You further agree that you will not, without prior written permission from Nasdaq, store the information contained in this specification in a retrieval system, or transmit it in any form or by any means, whether electronic, mechanical, or otherwise except for the purposes noted above. In addition you agree that you will not, without prior written permission from Nasdaq, permit access to the information contained herein except to those with a need-to-know for the purposes noted above.

Nasdaq® is a registered trademark, or service mark, of Nasdaq, Inc. in the United States and other countries.

Document History

Revision	Published	Author(s)	Summary of Changes
2.00.0	21 Oct 2021	StSr	<p>New Specification Template</p> <p>Updated sections 1 and 2</p> <p>Field 9140 DisplayInst removed I = Imbalance only</p> <p>Added following fields in section 3.1.1:</p> <p>20107 PriorOrderReferenceNumber 20108 OriginalOrderEntryDate 20109 OrderCondition</p> <p>Added Appendix A – Max Lengths and Appendix B – Data Types</p>
2.00.1	11 Nov 2021	StSr	Updated description for field 2594
2.00.2	08 Feb 2022	StSr	<p>Tag 39 – removed 5=Replaced</p> <p>Tag 75 – Comments updated</p> <p>Tag 150 – removed 1=Partial Fill and 2=Filled, added F=Trade</p> <p>Tag 20107 – Field name changed from Prior to Original and Comments updated</p> <p>Tag 20108 – Comments updated</p>
2.00.3	15 Mar 2022	StSr	<p>Tag 150 added H=Trade Cancel</p> <p>Removed Tag 198 from 3.1.2</p>
2.00.4	28 Mar 2022	StSr	<p>Section 3.1.1 Execution Report – changed description (Tag 150 – removed 1=Partial Fill and 2=Filled, added F=Trade) for the following Tag's:</p> <p>6, 30, 31, 32, 375, 9882, 2667, 1430, 625, 574, 828, 1115, and 1724</p> <p>Section 3.1.1 Tag 9882 Modified description for Trade cancel</p>
2.00.5	05 Apr 2022		Section 3.1.1– Removed Tag 20 and updated description for Tag 19
2.00.6	12 Jul 2022		Modified descriptions for Tag 37, Tag 151 and Tag 198 in 3.1.1
2.00.7	30 Aug 2022		Modified description for tag 14 in 3.1.1
2.00.8	13 Sep 2022		Removed Tag 257 SecondaryExecID and Tag 1040 SecondaryTradeID in 3.1.1
2.01.0	24 Nov 2022		<p>Modified description for Tag 6, Tag 31, Tag 32 and Tag 151 in 3.1.1 – Execution Report</p> <p>Added FIX Tag [1138] – DisplayQty to section 3.1.1 – Execution Report</p>
2.01.1	07 Feb 2023		<p>Modified description for Tag 9355 in 3.1.1</p> <p>Added description in 3.1.1</p>
2.01.2	16 Mar 2023		Updated description for Tag 625 in 3.1.1

Revision	Published	Author(s)	Summary of Changes
2.01.3	12 Oct 2023	RnTh	Added value “P” in FIX Tag [625] – TradingSessionSubID in Execution Reports (section 3.3.1), to flag AOD trades according to MMT 4.1, Level 2 – Trading Mode
2.01.4	16 May 2024	StSr	Minor correction in section Overview Added Tag 582 – CustOrderCapacity in 3.1.1 and Appendix A - Max Lengths

Table of Contents

Overview	6
1.1 Related Documentation.....	6
Session Overview.....	7
2.1 Connectivity.....	7
Application Messages	8
3.1 Outbound from Nasdaq.....	8
3.1.1 Execution Report	8
3.1.2 Rejected Cancel	20
Appendix A - Max Lengths	22
Appendix B - Data Types	24

Overview

This document contains the FIX 5.0 SP2 protocols used by Nasdaq Nordic and Nasdaq Baltic¹, the functionality of FIX, and the user requirements for accessing the Nasdaq Nordic FIX protocol. This document outlines the FIX drop for messages transmitted via OUCH or FIX for entering orders into Nasdaq Nordic.

This document does not consider messages transmitted via other entry points into Nasdaq Nordic.

Users should be familiar with the FIX 5.0 SP2 EP228 specifications, as this document supplements those specifications.

1.1 Related Documentation

Specification documents can be located at:

<https://www.nasdaq.com/solutions/european-trading-services>

It is assumed that the user of this manual is familiar with FIX 5.0 SP2 standard, which may be found at <http://www.fixtradingcommunity.org/>.

Session level considerations and messages are found in the Nasdaq Nordic FIXT 1.1 Transport Layer protocol specification.

¹ Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland, Nasdaq Riga, Nasdaq Stockholm, Nasdaq Tallinn and Nasdaq Vilnius are respectively brand names for Nasdaq Copenhagen A/S, Nasdaq Helsinki Ltd, Nasdaq Iceland hf., Nasdaq Riga AS, Nasdaq Stockholm AB, Nasdaq Tallinn AS and AB Nasdaq Vilnius. Nasdaq Nordic represents the common offering by Nasdaq Copenhagen, Nasdaq Helsinki, Nasdaq Iceland and Nasdaq Stockholm. Nasdaq Baltic represents the common offering by Nasdaq Tallinn, Nasdaq Riga and Nasdaq Vilnius.

Session Overview

Please refer to the **Nasdaq Nordic FIXT 1.1 Transport Layer** specification for Session level considerations and messages. Note that the BeginString [8] = "FIXT.1.1" is expected for this protocol.

2.1 Connectivity

You need to have a separate FIX DROP connection to receive Nasdaq FIX order messages and Nasdaq OUCH order messages.

FIX DROP messages are sent with:

- TargetCompID [56] = INORD
- TargetSubID [57]= S

Nasdaq outbound messages will relay SenderSubID [50] = S.

Application Messages

3.1 Outbound from Nasdaq

3.1.1 Execution Report

You will receive this message:

- When Nasdaq FIX receives a New Order Single, and its destination system has accepted that order.
- When your order has been executed or if an execution is cancelled.
- When an order is restated with a (new) ITCH Order Reference Number.
- When a reserve order (with MaxFloor) visible quantity is refreshed.
- When a displayed pegged order is re-pegged to a new price (not hidden orders).
- When a GTC carryover message is re-inserted on the morning.
- In response to a Cancel Request (pending cancel).
- In response to a Cancel Request, unless that request is rejected (accepted cancel).
- On unsolicited cancels for expired orders.
- In response to a Cancel/Replace Request, unless that request is rejected.
- In response to cancelling an order from one FIX connector and the order was not originally entered on that connector the Execution Report will only contain order identifying tags.

Tag	Field	Reqd	Comments
	StandardHeader	Y	MsgType = 8
6	AvgPx	Y	Average price of all executions on this order. Used for ExecType [150] = F (Trade). "0.0" is sent in all other cases.
11	ClOrdID	Y	As per the order. The UserRefNum field is used in OUCH.
14	CumQty	Y	Currently executed shares for chain of orders. Zero for ExecType [150] = 8 (Rejected)
15	Currency	N	As per the order
17	ExecID	Y	Unique identifier of execution message as assigned by Nasdaq. Will be zero (0) for restatements.
18	ExecInst	N	As per the order
19	ExecRefID	N	Reference ID for trade breaks (ExecType [150] = H (Trade Cancel)).

Tag	Field	Reqd	Comments
22	IDSource	N	Valid values: 4 = ISIN
30	LastMkt	N	In the case of restatement messages (ExecType [150]= D (Restated)) for away market posted order, indicates the market (MIC code) where the order was routed. In the case of fills and partial fills (ExecType [150] = F (Trade)), indicates the execution venue. Note that separate MIC codes are used for Nordic@Mid dark book trades and AOD order book trades.
31	LastPx	N	Price of this (last) fill. Required for fills and trade breaks (ExecType [150] = F (Trade) and H (Trade Cancel)).
32	LastShares	N	Quantity of shares bought/sold on this (last) fill. Required for fills (ExecType [150] = F (Trade)).
37	OrderID	Y	The Nasdaq assigned Order Reference number. Unique for each order. "0" for ExecType [150] = 8 (Rejected)
38	OrderQty	N	The order's total quantity.
39	OrdStatus	Y	Valid values: 0 = New 1 = Partial Fill 2 = Filled 4 = Canceled 6 = Pending Cancel 8 = Rejected E = Pending Replace
40	OrdType	N	As per the order
41	OrigCLOrdID	N	Returns the CLOrdID of the order to be cancelled or modified. Will be set for unsolicited cancels, including cancel-on-disconnect, as well.
44	Price	N	As per the order
48	SecurityID	N	ISIN code

Tag	Field	Reqd	Comments
54	Side	Y	As per the order
55	Symbol	Y	OrderBookID
58	Text	N	For ExecType [150] = 8 (Rejected), where possible, a message to explain reason for rejection. A message may also be provided for ExecType [150] = 4 (Canceled) and 5 (Replaced).
59	TimeInForce	N	As per the order
60	TransactTime	N	Transaction time.
75	TradeDate	N	YYYYMMDD
76	ExecBroker	N	As per the order
103	OrdRejReason	N	Code to identify reason for order rejection. Valid values: 0 = Broker option 1 = Unknown symbol 2 = Exchange closed 3 = Order exceeds limit 4 = Too late to enter 5 = Unknown Order 6 = Duplicate Order 7 = Duplicate of a verbally communicated order 8 = Stale Order
109	ClientID	Y	MPID of the intended recipient of this message.
110	MinQty	N	As per the order
111	MaxFloor	N	As per the order
126	ExpireTime	N	As per the order

Tag	Field	Reqd	Comments
150	ExecType	Y	Describes the specific Execution Report. Valid values: 0 = New 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected D = Restated E = Pending Replace F = Trade (partial fill or fill) H = Trade Cancel
151	LeavesQty	Y	Amount of shares open for further execution. If the order is no longer active then LeavesQty = "0", otherwise LeavesQty = OrderQty [38] - CumQty [14].
198	SecondaryOrderID	N	Relays the ITCH order reference number for ExecType [150] = D (restatements) only. Same as OrderID [37]. In the case of orders routed out, when possible, returns the OrderID [37] used by the introducing broker. For execution algos, returns the child OrderID [37].
211	PegDifference	N	As per the order
382	NoContraBrokers	N	Number of Contra Brokers. Will always = 1 unless this is for an execution cancel.
375	ContraBroker	N	MPID of the contra party on the execution. Required for fills (ExecType [150] = F (Trade)). Otherwise optional. For execution algos, returns the child Contra [375].
378	ExecRestatementReason	N	Required for ExecType [150] = D (Restated). Valid values: 1 = GT Renewal (This will identify the Execution Restatements that are sent each morning for GTC Carryovers) 8 = Market (Exchange) option (This should be the value for all Execution

Tag	Field	Reqd	Comments
			Restatements other than the GTC Carryovers)
439	ClearingFirm	N	As per the order
440	ClearingAccount	N	As per the order
528	OrderCapacity	N	As per the order
529	OrderRestrictions	N	As per the order
583	ClOrdLinkID	N	Used for execution algo child orders. Specifies the ClOrdID [11] of the parent order.
1003	TradeID	N	Unique trade identity over order books for both auto matched and manual reported trades during one trading day. For Execution messages, if the execution occurred on INET, the value will be a nine digit numeric only field, left padded with zeros. If the execution occurred externally, the value will begin with "F" followed by a nine digit numeric only field, left padded with zeros. For execution algos, returns the child TradeID [1003].
1138	DisplayQty	N	The currently displayed quantity on reserve order restatements.
1816	ClearingAccountType	N	As per the order
5815	SubMktID	N	Numeric code for the desired Market Segment.
6209	ClRefID	N	As per the order
6227	DisplayRange	N	As per the order

Tag	Field	Reqd	Comments
9140	DisplayInst	N	<p>May be used to specify different display options. The default for this tag is dependent upon the value sent in [111]. If 111=0, then the default for 9140 = N. Otherwise, the default is Y.</p> <p>Valid values: M = Nordic@Mid dark book N = Non-Display Y = Display (Anonymous as per market rules) A = Auction On Demand book</p>
9355	CrossTradeFlag	N	<p>This specifies the cross in which the order goes live.</p> <p>Valid values: C = Closing Cross H = Halt Cross I = Scheduled Intraday Cross O = Opening Cross A = Auction On Demand</p>
9861	BrSeqNbr	N	As per the order
9882	LiquidityFlag	N	<p>Returned on ExecType [150] = F (Trade) messages.</p> <p>Valid values: 7 = Away Market Trade A = Continuous Market Trade C = Auction trade M = Nordic@Mid trade P = Auction On Demand (AOD) trade G = Trading at Closing Price</p> <p>Returned on ExecType [150] = H (Trade cancel)</p> <p>Valid value: E = Trade cancel</p> <p>For execution algos, returns the child LiquidityFlag [9882].</p>
168	EffectiveTime	N	As per the order
20001	Target%Volume	N	As per the order
849	Maximum%Volume	N	As per the order

Tag	Field	Reqd	Comments
20003	Minimum%Volume	N	As per the order
20002	Aggression	N	As per the order
20030	MinChildOrderValue	N	As per the order
20020	SpreadLimit	N	As per the order
20021	RefPriceBidLeg	N	As per the order
20022	RefPriceAskLeg	N	As per the order
20023	LagBidLeg	N	As per the order
20024	LagAskLeg	N	As per the order
20025	LeadBidLeg	N	As per the order
20026	LeadAskLeg	N	As per the order
20027	StopLossBidLeg	N	As per the order
20028	StopLossAskLeg	N	As per the order
20029	BasketID	N	As per the order
20031	Ratio	N	As per the order
20006	IWouldPrice	N	As per the order
20007	IWouldType	N	As per the order
20005	IWouldQty	N	As per the order
20012	CleanUpType	N	As per the order
20013	CleanUpQty	N	As per the order
20004	BlockFilter	N	As per the order
20010	OnOpenType	N	As per the order
20008	OnOpenQty	N	As per the order
20011	OnCloseType	N	As per the order
20009	OnCloseQty	N	As per the order
20014	DynamicBenchmark	N	As per the order
20015	DynamicPrice	N	As per the order
20016	InMoneyStyle	N	As per the order
20018	OutMoneyStyle	N	As per the order
20101	STPLevel	N	As per the order
20102	STPAction	N	As per the order

Tag	Field	Reqd	Comments
20103	STPTraderGroup	N	As per the order
20104	LastExecFlagINT	N	Defines if the execution (or trade) is internalized. Valid values: 1 = Internalized
20105	LastExecFlagTOP	N	Defines if the execution (or trade) is top of book. Valid values: 1 = Top-of-Book
20106	LastExecFlagSTP	N	Defines if the execution (or trade) is self trade. Valid values: 1 = Self-Trade (no clear, no publish)
851	LastLiquidityInd	N	Liquidity indicator. Valid values: 1 = Added Liquidity 2 = Removed Liquidity 3 = Liquidity Routed Out 4 = Auction
2593	NoOrderAttributes	N	Indicates the number of instances of the repeating group OrderAttributeGrp to follow. Defaults to zero.
Repeating Group OrderAttributeGrp must occur the number of times specified in NoOrderAttributes (2593)			
2594	OrderAttributeType	Y	Required if NoOrderAttributes [2593] >0 2 = Liquidity provision activity. This flag is used to indicate whether the order is related to any sort of liquidity provision activity, as defined under MiFID II. Flag is required for the order to be considered to count towards meeting any obligation pursuant to the Nasdaq Liquidity Provider 4 = Algorithmic order. Indicates that the order was placed as a result of an investment firm engaging in algorithmic trading. Corresponds to MMT Level 3.9 – Transaction Type: Algorithmic Indicator

Tag	Field	Reqd	Comments
2595	OrderAttributeValue	Y	Required if NoOrderAttributes [2593] >0 Y = Yes
487	<u>TradeReportTransType</u>	N	Identifies Trade Report message transaction type. Corresponds to MMT Flag 3.4 - Transaction Type: Modification Indicator Valid values: 0 = New 1 = Cancel
2667	AlgoIndicator	N	Returned on fills and partial fills (ExecType 150) = F, where the execution was the result of an investment firm engaging in algorithmic trading, corresponds to MMT Flag 3.9 0 = No algorithm was involved (the default). 1 = Algorithmic.
453	NoPartyIDs	Y	Indicates the number of instances of the repeating group NewOrderPtyRptGrp to follow
Repeating Group NewOrderPtyRptGrp must occur the number of times specified in NoPartyIDs (453)			
448	PartyID	Y	The short code representing the client or decision maker represented by this block. Unsigned numerical only. Data corresponding to this short code must have been previously supplied, or will be supplied by the end of the calendar day, per our Rules. For clients, the following values are reserved for applicable use: 0 = NONE (No Client for this order) 1 = AGGR (An aggregation of multiple client orders) 2 = PNAL (Clients are pending allocation) 3 = NORE (Time and venue of the order instructed by the client of the Participant or by another person from outside the Investment

Tag	Field	Reqd	Comments
			Firm.)
447	PartyIDSource	Y	Must always be P (Short code identifier)
452	PartyRole	Y	Specifies the role of the party to the trade. At this time, only the following values are valid: 3 = Client ID 12 = Executing Trader (the Executing Decision Maker) 122 = Investor ID (the Investment Decision Maker)
2376	PartyRoleQualifier	Y	Provides further qualification of the PartyRole value. Valid values are: 0 = NONE (Only valid for reserved short codes) 22 = Algorithm (applicable to PartyRole values 12 or 122) 23 = Firm or legal entity (LEI) (applicable to PartyRole value 3) 24 = Natural person (applicable to PartyRole values 3, 12 and 122)
1430	VenueType	N	Returned on ExecType [150] = F (Trade) messages. Corresponds to MMT Flag 1 – Market Mechanism. B = Central Limit Order Book D = Dark Order Book O = Off Book (Away market trades) A = Periodic Auction
625	TradingSessionSubID	N	Returned on ExecType [150] = F (Trade) messages. Corresponds to MMT Flag 2 – Trading Mode. 2 = Scheduled Opening Auction 3 = Continuous Trading 4 = Scheduled Closing Auction 5 = Post-Trading 6 = Scheduled Intraday Auction 9 = Unscheduled Auction

Tag	Field	Reqd	Comments
			P = On Demand Auction (AOD)
574	MatchType	N	Returned on ExecType [150] = F (Trade) messages. Corresponds to MMT Flag 2 – Trading Mode. 3 = Confirmed Trade Report (away market trades)
828	TrdType	N	Returned on ExecType [150] = F (Trade) messages. Corresponds to MMT Flag 3.1 – Transaction Category 62 = Dark Trade 0 = Regular Trade
1115	OrderCategory	N	Returned on ExecType [150] = F (Trade) messages. Corresponds to MMT Flag 3.2 – Transaction Type: Negotiation Indicator 3 = Privately Negotiated Trade - = No Negotiated Trade
1724	OrderOriginator	N	This flag is used to indicate whether DEA activity (as defined under MiFID II) is involved in the order. Returned on ExecType [150] = 0 (New), F (Trade) messages. As per the order. Will only be provided if provided on the inbound order message or if the default is DEA.
2668	NoTrdRegPublications	N	Indicates the number of instances of the repeating group TrdRegPublicationGrp to follow. Defaults to zero.
Repeating Group TrdRegPublicationGrp must occur the number of times specified in NoTrdRegPublications (2668)			
2669	TrdRegPublicationType	N	0 = PreTradeTransparencyWaiver

Tag	Field	Reqd	Comments
2670	TrdRegPublReason	N	<p>2 = No preceding order in book as transaction price is subject to conditions other than current market price (Corresponds to MMT Flag 3.2 – Transaction Type = PRIC).</p> <p>3 = No public price for preceding order as public reference price was used for matching orders (Corresponds to MMT Flag 3.5 – Benchmark or Reference Price Indicator = RFPT flag)</p> <p>9 = No public price and/or size quoted as transaction is "large in scale"</p>
20301	TradingAtClosingPrice	N	<p>Indicates if the order should participate in trading at closing price.</p> <p>“Y” = Participate in Trading at Closing Price</p> <p>“N” = Do not participate in Trading at Closing Price (default)</p>
20107	OriginalOrderReferenceNumber	N	<p>Original Order Reference Number for a restated GoodTilCancel order.</p> <p>Note: Updated when order is replaced.</p>
20108	OriginalOrderEntryDate	N	<p>YYYYMMDD - Original Order Entry Date for a restated GoodTilCancel order.</p> <p>Note: Updated when order is replaced.</p>
20109	OrderCondition	N	<p>Conditions that in some way change the behavior of the order.</p> <p>“W” = MarketMaker Order</p> <p>“U” = MarketMaker Order Refresh</p> <p>“P” = Top-of-Book</p> <p>“Q” = Dark-lit Sweep</p>
582	CustOrderCapacity	N	<p>“5” = Order sent in by Retail customer, defined as order originating from clients who are not considered to be “professional clients” according to MiFID or equivalent definition.</p>
	StandardTrailer	Y	

3.1.2 Rejected Cancel

The order cancel reject message is issued by Nasdaq upon receipt of a Cancel Request or a Cancel/Replace Request that cannot be honored.

Tag	Field	Reqd	Comments
	StandardHeader	Y	MsgType = 9
11	ClOrdID	Y	As per cancel or cancel/replace request The UserRefNum field is used in OUCH
37	OrderID	Y	If the cancel reject is for an unknown order this field will contain the text "NONE". Otherwise, it will contain the OrderID of the last order in the chain of orders. If [37] was not sent on the cancel request, this field will be populated with "UNKN".
39	OrdStatus	Y	Will contain the most recent status of the order or 8 = Rejected.
41	OrigClOrdID	Y	As per cancel or cancel/replace request The OldUserRefNum field is used in OUCH
58	Text	N	Where possible, message to explain reason for rejection.
60	TransactTime	N	Transaction Time.
102	CxlRejReason	N	Code to identify reason for cancel rejection. Valid values: 0 = Too late to cancel (Order already cancelled) 1 = Unknown order (Original order unacknowledged) 2 = Broker Option - used for the following reasons: Market Closed; Unknown MPID; Duplicate ClOrdId; Routing Not Allowed; Change of order type from limit to market; Qty greater than account limit or less than 0; Replace qty to less than exhausted; Invalid price; Order should be tick adj but tick adj rejects are active; Replace changes nothing; New order not allowed per market conditions; Poss dup order when poss dup is not allowed 3 = Order already in Pending Cancel or Pending Replace status
109	ClientID	Y	The MPID of the intended recipient of this message.

Tag	Field	Reqd	Comments
434	CxlRejResponseTo	Y	Identifies the type of request that a Cancel Reject is in response to. Valid values: 1 = Order Cancel Request 2 = Order Cancel/Replace Request
	StandardTrailer	Y	

Appendix A - Max Lengths

Tag	Max Length
11	14
37	32
41	14
55	6
440	12
439	4
571	20
582	1
851	1
880	10
5149	10
5815	3
6204	20
6205	20
6209	15
9292	4
9861	10
20029	15
20101	1
20102	1
20103	2
20104	1
20105	1

20106	1
20107	32
20108	8
20109	1
20301	1

Appendix B - Data Types

Tag	Field	Data Type
851	LastLiquidityInd	Char
5815	SubMktID	String
6209	CIRefID	String
9140	DisplayInst	Char
9355	CrossTradeFlag	Char
9861	BrSeqNbr	String
9882	LiquidityFlag	Char
20001	Target%Volume	float
20002	Aggression	int
20003	Minimum%Volume	float
20004	BlockFilter	Qty
20005	IWouldQty	Qty
20006	IWouldPrice	Price
20007	IWouldType	int
20008	OnOpenQty	float
20009	OnCloseQty	float
20012	CleanUpType	int
20013	CleanUpQty	Qty
20014	DynamicBenchmark	int
20015	DynamicPrice	Price
20016	InMoneyStyle	int
20017	InMoneyAggression	int
20018	OutMoneyStyle	int

20019	OutMoneyAggression	int
20020	SpreadLimit	float
20021	RefPriceBidLeg	Price
20022	RefPriceAskLeg	Price
20023	LagBidLeg	Qty
20024	LagAskLeg	Qty
20025	LeadBidLeg	Qty
20026	LeadAskLeg	Qty
20027	StopLossBidLeg	Price
20028	StopLossAskLeg	Price
20029	BasketID	String
20030	MinChildOrderValue	Int
20031	Ratio	float
20101	STPLevel	Char
20102	STPAction	Char
20103	STPTraderGroup	String
20104	LastExecFlagINT	Char
20105	LastExecFlagTOP	Char
20106	LastExecFlagSTP	Char
20107	OriginalOrderReferenceNumber	Int
20108	OriginalOrderEntryDate	YYYYMMDD
20109	OrderCondition	Char
20301	TradingAtClosingPrice	Char