ASEAN Link
FIX Rules Of Engagement

asean link

September 2012

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Document Update

Document Update			
Versions	**Written by**	**Comments**	**Date**
0.1	plc	Initial version derived from SunGard Global Trading FIX Rules Of Engagement	September 2011
0.2	plc	Switch to FIX5.0 Review with Exchange Project Managers	September 2011
0.3	plc	Review with Exchange Project Managers	September 2011
0.4	jfm	Review from Implementation team.	September 2011
1.0	jfm	Final review, integrating comments from Product Development Team and Exchange Project Managers.	October 2011
1.1	jfm	Add TimeInForce “Day” for MY.	October 2011
1.2	gerd, jfm, plc	Review from all parties. Removed stop orders on PH exchange (not supported). Added MinQty (110), TriggerType (1100), TriggerAction (1101), TriggerPrice (1102), TriggerSymbol (1103), TriggerPriceType (1107), TriggerPriceDirection (1109), TriggerTradingSessionID (1113) and DisplayQty (1138). Added chapters to explain non-standard behaviour, tag formats, and order state change matrices. OrderQty is not required in cancel request. Added values for ExecType. Removed tag 126 (not required). Removed tag OpenClose (77) (not required) on SG exchange. Removed tag Rule80A (47) (not supported), replaced by OrderCapacity (528). Removed tag StopPx (99) (replaced by TriggerPrice (1102)) Added tag OrderRestrictions (529) on TH exchange. Improved description of tags OrdType (40), Price (44), TimeInForce (59), TransactTime (60), and ExpireDate (432), TraderID (6066) and TrusteeID (7696). Moved Side (54) to exchange specifics and added Sell short on SG. Added FOK and Sliding TimeInForce (59) on PH exchange. Added Special Market Order OrdType (40) on TH exchange. Fixed sample Symbol (55) for MY exchange. Improved values for tags ExContra (8021). Added tag ForceFlag (20001) on SG exchange.	November 2011
1.3	jfm, jnya	Adding trailer definition. Added details on connectivity, hours of operation, end of day procedures, session identification, session security, account fields and booking details, duplicate handling and error recovery, trading limits and throttles, and fail over procedures. Added details for following tags in Variation from FIX Protocol Section: AvgPx (6), LastPx(31), OrigClOrdID (41),ExDestination (100), TestReqID(121). Renamed LastShares (32) to LastQty (32) . Removed ExDestination (100) from Execution Report. Removed SecondaryClOrdID (526) from Order Cancel Reject Removed OrderQty (38) and SecondaryCLOrdID(526) from Order Cancel Reject Removed “At the Opening” and “At the Close” from TimeInForce (59) for SG exchange. Added “At the Close” in TimeInForce (59) for TH exchange. Added data types and lengths. Added tag SecurityExchange (207). Removed Req’d and Comments whenever this information are available and valid in generic tables.	November 2011

		Added tag InternalRef (9549). Removed unused tags SecondaryOrderID (198) and SecondaryExecID (527).	
1.4	jfm, jnya	Updated title page, header and colors. Improved wording.	December 2011
1.5	jfm	Added note on the non-availability of some TimeInForce (59) on MY exchange. Updated sample CompIDs. Updated sample SubIDs. Replaced Asean Link by ASEAN Link. Added details regarding the uniqueness of tag ClOrdID (11). Removed Account (1) from Exchange specifics. Added ExpireDate (432) to Exchange specifics.	December 2011
1.6	jnya	Added SettlCurrency (120) and TrdMatchID (880) in execution reports. Added Username (553), Password (554), NewPassword (925) and DaysToPwdExpiry (20002) to Logon.	January 2012
1.7	jnya, jfm	Removed deprecated tags ClearingFirm (439) and ClearingAccount (440). Added tag PartyIDSource (447), PartyID (448) PartyRole (452) and NoPartyIDs (453). Updated ROE for SET new Trading System. Added which exchange some of the tags can only be used. Removed unused tag TraderID (6066). Changed type of TrusteeID (7696). Added comments about the requirements of SenderSubID (50) and TargetSubID (57). Corrected description of tags SenderCompID (49) and TargetCompID (56). Updated Trading Limits with latest functional scope.	January 2012
1.8	jnya, jfm	Changed ExAmalgamate (8022) data type. Corrected sequence of tags in repeating group of NoPartyIDs (453). Corrected description of PartyID (448) for MY and SGX. Added Pending Cancel, Pending Replace and Trade Cancel to Execution Report.	February 2012
1.9	jnya	Added “Tag not defined” to SessionRejectReason (373). Added “Rejected” to OrdStatus (39). Added comments on use of PartyID (448). Updated Text (58) in Logout. Tag is not required. Removed SecurityExchange (207) from 35=9. Added NTranKL (20101) for MY. Added “triggered” to ExecType (150).	March 2012
1.10	jnya	Added SET sample Symbol (55). Added comments about padding method for encryption. Added comments on use of price (44) in Replace Requests. Added comments about side (54) in Order Cancel Request. Removed ExCPF (8023).	May 2012
1.11	jnya	Added DealID (20201) for SET.	May 2012
1.12	jnya	Added comments about persistency of Account (1). Changed length of Account (1) from 10 to 16 characters. Added “Restated” in ExecType (150)	July 2012
1.13	jnya	Updated InternalRef (9549). Tag is now an “unrequired” field. Added comments in order cancel/replace request that all previous values should be resent. Removed comments from price (44) for Replace Requests.	Sept 2012

Introduction

This chapter describes FIX Protocol versions, and FIX message types supported.

FIX Protocol versions

The message types, tags, data types and value ranges defined in the following specifications are based on FIX Protocol version 5.0 SP2 and FIXT1.1.
Please refer to www.fixprotocol.org for more information on FIX Protocol versions.

FIX message types supported

FIXT1.1 / Administrative Messages		Side
A	Logon	⇔
0	Heartbeat	⇔
1	Test Request	⇔
2	Resend Request	⇔
3	Reject	⇔
4	Sequence Reset	⇔
5	Logout	⇔

FIX5.0 SP2 / Application Messages		Side
D	New Order Single	⇨
F	Cancel Request	⇨
G	Cancel/Replace Request	⇨
8	Execution Report	⇦
9	Order Cancel Reject	⇦

Legend:
⇔ Message from both sides
⇨ Message from the FIX client side
⇦ Message from the FIX server side

Drop-copy

This ROE also applies if the FIX flow is a drop copy of a trading flow.
In this case, only Application Messages from the FIX server side (⇦) should be expected.
Also, the behaviour of some of the tags will be different in this mode (e.g. ClOrdID). This has been highlighted in the Application Messages definition below.

FIX Protocol standard messages

Session Management

Connectivity

Connectivity is done through FIX protocol over TCP/IP.
ASEAN Link acts as an acceptor of all FIX Connections. Clients must initiate the Logon sequence and establish their connection to the appropriate ASEAN Link FIX Gateway as per the schedule outlined below.

The TCP/IP connection details are outlined below:

Originating Exchange	FIX Gateway	IP address	Comment
BM	Primary	To be confirmed	
BM	Backup	To be confirmed	
BM	DR	To be confirmed	Activated as part of the Disaster Recovery procedure.
PSE	Primary	To be confirmed	
PSE	Backup	To be confirmed	
PSE	DR	To be confirmed	
SET	Primary	To be confirmed	
SET	Backup/DR	To be confirmed	
SGX	Primary	To be confirmed	
SGX	Backup/DR	To be confirmed	Acts as backup and DR.

The TCP port will be assigned as part of the on-boarding procedure. The TCP port will be different for each Executing Exchange (i.e. a FIX session can only handle the order flow for a single E.E.). It will be required to establish multiple connections/sessions in order to send orders to several exchanges.

In addition to these exchange hosted FIX Gateways, Neutral Access Points (NAP) are available for participants outside the countries covered by the ASEAN Link.

Hours of Operation

The table below shows the normal hours of operation for the FIX Engine. When the ASEAN Link FIX Engine stops at the end of the business day the sequence numbers are reset before the FIX Engine restarts.

Day	Start Time	Stop Time	Client Stop Actions
Monday – Friday	6:00 (MYT, PHT, SGT) 6:00 (ICT)	20:00 (MYT, PHT, SGT) 20:00 (ICT)	Send Logout Message (Optional) Reset Sequence Numbers (Mandatory)
Saturday – Sunday	n/a	n/a	No Action

End of Day Procedures

FIX sequence numbers are reset at the end of each business day after the disconnection. All clients are expected to reset their sequence numbers during the daily downtime.

Session Identification

SenderCompID (49) and TargetCompID (56) are used to identify counterparties between client and ASEAN Link. The values of these fields are assigned by ASEAN Link to each client during the on-boarding process.

Client → ASEAN Link:

- SenderCompID (49) = xxxx or xxxxTEST
  xxxx is an uppercase short name of 4 characters assigned to the participants and that is unique accross the ASEAN Link (ex. SNGD for SunGard).
  "TEST" is suffixed when using the certification or New Release environment.
- TargetCompID (56) = ASEAN-xxxx, ASEAN-xxxxTEST or ASEAN-xxxxNR
  xxxx is the ISO 10383 MIC code of the Executing Exchange (ex. XKLS).
  The value "ASEAN-xxxx" will be used for production environment, "ASEAN-xxxxTEST" for certification environment and "ASEAN-xxxxNR" for New Release environment (accessible by Exchanges only).

ASEAN Link → Client:

- SenderCompID (49) = ASEAN-xxxx, ASEAN-xxxxTEST ASEAN-xxxxNR (Details are explained above).
- TargetCompID (56) = xxxx or xxxxTEST

Session Security

ASEAN Link has a logon process for authenticating the client application based only on the CompIds.
ASEAN Link does not allow logons with multiple CompIds on a single TCP/IP connection.
ASEAN Link does not allow simultaneous logons on Primary, Backup or DR site. Only one FIX gateway will be active at a time.

The session does not support encryption; however, transactions are secured by a high level of physical network security.

Account Fields and Booking Details

The account can be used by the Originating Broker. It is not required. If not set, a default account will be assigned by the ASEAN Link. However, note that if Account (1) is not set in order replace, the Account (1) set in the new order will be overwritten by the default account. If the Account (1) needs to be the same throughout the lifetime of an order, it must be set in the order replace request.

Identification of Counterparties for Order Routing

SenderSubID (50) and TargetSubID (57) are used together to identify counterparties between client and sponsoring member of the executing exchange. In one physical FIX session, a client could be sending orders to a single executing exchange via different sponsoring members. To route orders to different sponsoring members, clients will be required to use a separate TargetSubID (57). As a consequence, these tags are only required in Application Messages (FIX5.0) - Trade messages.

The values of these tags will be assigned during the on-boarding process. Clients are required to send both tags for New Order, Order Cancel, and Order Cancel/Replace Request. The format is the following:

Client → ASEAN Link:

- SenderSubID (50) = xxxxnnnn
  xxxx is an uppercase short name of 4 characters assigned to the participants (see Session Identification).
  nnnn is a numerical string that is assigned by ASEAN Link
  example: SNGD1012
- TargetSubID (57) = xxxxnnnnn
  xxxx is an uppercase short name of 4 characters assigned to the participants (see Session Identification); in this case it will be the short name of the Sponsoring Broker.

nnnnn is a numerical string that is assigned by ASEAN Link
example: SNGD12401

ASEAN Link → Client:

- SenderSubID (50) = xxxxnnnnn (Details of these values are explained above).
- TargetSubID (57) = xxxxnnnnn

Duplicate Handling and Error Recovery

Orders using a duplicate ClOrdID will be rejected. The only time this could happen would be during a session recovery, when orders are replayed due to a FIX Resend Request, but are flagged as PossDup.

If no heartbeat is received in response to a Test Request message within 30 seconds, the session will be terminated by the server sending a logout message and disconnecting the underlying transport session.

Trading Limits and Throttles

ASEAN Link offers pre-trade risk management to Brokers and Exchanges. This allows:

- An Originating Exchange to set limits on an Originating Broker order flow for a specific Executing Exchange without consideration of Sponsoring Broker. An Originating Member can also set limits on their own accounts, for each FIX OMS.
- An Originating Broker to set its own limits for a specific Executing Exchange without consideration of the Sponsoring Broker.
- An Executing Exchange to set limits on order flow coming from a specific Originating Exchange without consideration of the Originating Broker.
- A Sponsoring Broker to set limits on order flow coming from a specific Originating Broker (or participant from NAP) as well as overall limit for overall incoming flow.

These are all configurable and will need to be discussed with your Originating Exchange and Sponsoring Broker during the on-boarding process.

There is no throttling mechanism on the ASEAN Link. However exchanges use such mechanism in order to limit the incoming order flow. Such limitation may affect orders coming from the Originating Brokers.

Failover Procedures

ASEAN Link runs its FIX Engines in an HA (high availability) architecture. This ensures that in the event of a failure with either FIX Engine or the machine, the client's trading activity is unhindered after failover to the backup FIX Gateway. ASEAN Link supports connectivity from both a client DR site and from the client to the ASEAN Link DR.

ASEAN Link closely monitors all its FIX Engines and if the need arises to contact you due to an exception, then the Client Services Group will contact your designated Application support contact.

Variations from FIX standard

SenderSubID and TargetSubID are not required at session level

These tags are only required in Application Messages (FIX5.0) - Trade messages:

- New Order - Single (35=D)
- Order Cancel Request (35=F)
- Order Cancel/Replace Request (35=G)
- Execution Report (35=8)
- Order Cancel Reject (35=9)

AvgPx (6) in Execution Report

This tag will be sent back in Execution Reports. When the Execution Report is not a fill, the value of AvgPx(6) will be set to zero. Please note that the average price should be used only as reference. Clients are required to calculate the average price with the precision they require from the price of each fill.

LastPx(31) in Execution Report

This tag will be sent back in Execution Reports. If the Execution Report is a fill, the value is the price of the trade. In all other cases, its value will be set to zero.

OrderQty (38) in Order Cancel Request

This tag is not required. The Order Cancel Request will target the cancellation of all the remaining quantity of the order.

OrderQty (38) in Order Cancel/Replace Request

This tag is only required if the FIX client wants to change the order quantity. If the tag is not set, the order quantity will not be changed as part of the cancel/replace request.

OrdType (40)

The value “S” has been added to support the “Special Market order” on SET Exchange.

OrigClOrdID(41)

The field is required in Order Cancel/Replace Request and Order Cancel Request as all orders will be submitted electronically over FIX.

TimeInForce (59)

The value “R” has been added to support the “Sliding” validity on PH exchange.

CxlQty (84) tag

This tag may be received in Execution Reports. It may be set with a quantity when ExecType (150) is set to Cancelled (4). If so it indicates the quantity which was cancelled on the market. This may differ from the quantity currently remaining open in the case a fill would come after the cancellation. Such scenario is possible on some exchanges.

ExDestination(100)

ExDestination(100) is required in New Order Single and Order Cancel/Replace Request. The value of ExDestination(100) is a fixed string and will differ for each exchange.

TestReqID(112)

TestReqID (112) is required in Test Requests.

Forbidden Order Cancel/Replace Requests

Some order modifications may not be allowed by the destination exchange. In such case, the request will be rejected.

Tag formats

Timestamps

The timestamps SendingTime (52), OrigSendingTime (122) and TransactTime (60) should be in UTC and in the YYYYMMDD-HH:MM:SS.mmm format.

Data types

The following data types are used in these specifications:

Type	Usage
char	Single character value, can include any alphanumeric character or punctuation except the delimiter. All char fields are case sensitive (i.e. m != M). The following fields are based on char.
Boolean	char field containing one of two values: 'Y' = True/Yes 'N' = False/No
String	Alpha-numeric free format strings, can include any character or punctuation except the delimiter. All String fields are case sensitive (i.e. morstatt != Morstatt). Unless stated otherwise in the document, the maximum length for String fields is 32 characters.
Currency	String field representing a currency type using ISO 4217 Currency code (3 character) values.
LocalMktDate	String field representing a Date of Local Market (as oppose to UTC) in YYYYMMDD format. This is the "normal" date field used by the FIX Protocol. Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31.
MultipleCharValue	String field containing one or more space delimited single character values (e.g. |18=2 A F|).
UTCTimestamp	string field representing Time/date combination represented in UTC (Universal Time Coordinated, also known as "GMT") in either YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds) format, colons, dash, and period required. Valid values: * YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60 (60 only if UTC leap second), sss=000-999 (indicating milliseconds). Leap Seconds: Note that UTC includes corrections for leap seconds, which are inserted to account for slowing of the rotation of the earth. Leap second insertion is declared by the International Earth Rotation Service (IERS) and has, since 1972, only occurred on the night of Dec. 31 or Jun 30. The IERS considers March 31 and September 30 as secondary dates for leap second insertion, but has never utilized these dates. During a leap second insertion, a UTCTimestamp field may read "19981231-23:59:59", "19981231-23:59:60", "19990101-00:00:00". (see http://tycho.usno.navy.mil/leapsec.html)
int	Sequence of digits without commas or decimals and optional sign character (ASCII characters "-" and "0" - "9"). The sign character utilizes one byte (i.e. positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23"). Examples: 723 in field 21 would be mapped int as |21=723|. -723 in field 12 would be mapped int as |12=-723| The following data types are based on int.
Length	int field representing the length in bytes. Value must be positive.
SeqNum	int field representing a message sequence number. Value must be positive.

float	Sequence of digits with optional decimal point and sign character (ASCII characters "-", "0" - "9" and "."); the absence of the decimal point within the string will be interpreted as the float representation of an integer value. All float fields must accommodate up to fifteen significant digits. The number of decimal places used should be a factor of business/market needs and mutual agreement between counterparties. Note that float values may contain leading zeros (e.g. "00023.23" = "23.23") and may contain or omit trailing zeros after the decimal point (e.g. "23.0" = "23.0000" = "23" = "23."). Note that fields which are derived from float may contain negative values unless explicitly specified otherwise.
Price	float field representing a price. Note the number of decimal places may vary. For certain asset classes prices may be negative values. For example, prices for options strategies can be negative under certain market conditions. Refer to Volume 7: FIX Usage by Product for asset classes that support negative price values.
Qty	float field capable of storing either a whole number (no decimal places) of "shares" (securities denominated in whole units) or a decimal value containing decimal places for non-share quantity asset classes (securities denominated in fractional units).

The type of each tag is mentioned as the first line in the Comments column of the message definition.

Order state change matrices

The matrices provided in the FIX standard will apply, with exception of:

Execution after cancellation

Time	Message Received (ClOrdID, OrigClOrdID)	Message Sent (ClOrdID, OrigClOrdID)	Exec Type	Ord Status	Order Qty	Cum Qty	Leaves Qty	Last Qty	CxlQty	Comment
1	New Order (X)				1000					
2		Execution (X)	New	New	1000	0	1000	0		If accepted
3	Cancel Request (Y, X)									
4		Execution (Y, X)	Cancelled	Cancelled	1000	0	0	0	700	If accepted
5		Execution (Y, X)	Trade	Cancelled	1000	300	0	0		

Message header/trailer

Standard message header

Tag	Field Name	Req'd	Comments	Description
8	BeginString	Y	String of 8 characters. Identifies beginning of new message and protocol version. Must be first field in message.	Always “FIXT.1.1”

9	BodyLength	Y	Length. Message length, in bytes, forward to the CheckSum field. Must be second field in message.	
35	MsgType	Y	String of 1 character. Type of message (must be the third field in message).	
34	MsgSeqNum	Y	SeqNum. Integer message sequence number.	
43	PossDupFlag	N	Boolean. Indicates possible retransmission of message.	Valid values: Y = Possible duplicate N = Original transmission
49	SenderCompID	Y	String of up to 16 characters. Assigned value used to identify firm sending message.	The value will be provided to the participant by the ASEAN Link. For details, please refer to “Session Identification”.
50	SenderSubID	N	String of up to 16 characters. Assigned value used to identify specific message originator (desk, trade, etc …). Required for messages New Order - Single (35=D), Order Cancel Request (35=F), Order Cancel/Replace Request (35=G), Execution Report (35=8) and Order Cancel Reject (35=9).	The value will be provided to the participant by the ASEAN Link. For details, please refer to “Identification of Counterparties for Order Routing”.
52	SendingTime	Y	UTCTimestamp. Time of message transmission.	
56	TargetCompID	Y	String of up to 16 characters. Assigned value used to identify receiving firm.	The value will be provided to the participant by the ASEAN Link.For details, please refer to “Session Identification”.
57	TargetSubID	N	String of up to 16 characters. Assigned value used to identify specific individual. Required for messages New Order - Single (35=D), Order Cancel Request (35=F), Order Cancel/Replace Request (35=G), Execution Report (35=8) and Order Cancel Reject (35=9).	The value will be provided to the participant by the ASEAN Link. For details, please refer to “Identification of Counterparties for Order Routing”.
122	OrigSendingTime	N	UTCTimestamp. Original time of message transmission.	

Standard message trailer

Tag	Field Name	Req'd	Comments	Description
10	CheckSum	Y	String of 3 characters. Three byte, simple checksum.	Always last field in message.

Administrative messages (FIXT1.1)

Heartbeat (35=0)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 0
112	TestReqID	N	String of up to 8 characters. Identifier included in Test Request message. Required when the heartbeat is the result of a Test Request Message.	
	Standard Trailer	Y		

Logon (35=A)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = A
98	EncryptMethod	Y	int. Method of encryption.	Valid values: 0 = None/other
108	HeartBtInt	Y	int. Heartbeat interval in seconds.	
553	Username	Y	String. The userid for authentication. Required from the participant only.	
554	Password	Y	String of 32 characters. Blowfish-encrypted password represented as a case-insensitive hexadecimal string (2 characters per byte in password). Passwords should be encrypted using ECB mode and PKCS#5 padding. Note that if the password is a multiple of block size (8 bytes), an extra block of padding should be added. Required from the participant only.	
925	NewPassword	N	String of 32 characters. Blowfish-encrypted password represented as a case-insensitive hexadecimal string (2 characters per byte in password).	
1137	DefApplVerID	Y	String. The default version of FIX messages used in this session.	Valid values: 9 = FIX50SP2
20002	DaysToPwdExpiry	N	Number of days until password expiry. If the value is 0 or negative, it means the password has already expired.	
	Standard Trailer	Y		

Test Request (35=1)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 1

112	TestReqID	Y	String of up to 8 characters. Identifier included in Test Request message. Clients are recommended to send a string. One suggestion is to use a timestamp string.	
	Standard Trailer	Y		

Resend Request (35=2)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 2
7	BeginSeqNo	Y	SeqNum. Message sequence number of first message in range to be resent	
16	EndSeqNo	Y	SeqNum. Message sequence number of first message in range to be resent	
	Standard Trailer	Y		

Reject (35=3)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 3
45	RefSeqNum	Y	SeqNum. MsgSeqNum of rejected message	
371	RefTagID	N	int. The tag number of the FIX field being referenced	
372	RefMsgType	N	String. The MsgType of the FIX message being referenced	
1130	RefApplVerID	N	String. Recommended when rejecting an application message that does not explicitly provide ApplVerID (1128) on the message being rejected. In this case the value from the DefaultApplVerID(1137) should be provided	
373	SessionRejectReason	N	int. Code to identify reason for a session-level reject message	Valid values: 0 = Invalid tag number 1 = Required tag missing 2 = Tag not defined for this message type 3 = Undefined tag 4 = Tag specified without a value 6 = Incorrect data format for value
58	Text	N	String of up to 200 characters. Plain text description of the reject reason, if available.	
	Standard Trailer	Y		

Sequence Reset (35=4)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 4
123	GapFillFlag	N	Boolean. Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent.	
36	NewSeqNo	Y	SeqNum. New sequence number	
	Standard Trailer	Y		

Logout (35=5)

Tag	Field Name	Req'd	Comments	Description
	Standard Header	Y		MsgType = 5
58	Text	N	String of up to 200 characters. Optional, plain text message explaining the reason of the Logout message.	
	Standard Trailer	Y		

Application Messages (FIX5.0) - Trade messages

New Order - Single (35=D)

Tag	Field Name	Req'd	Comments	Description
Standard Header		Y		MsgType = D
1	Account	N	String of up to 16 characters. Optional account that the broker may want to attach to the order.	
11	ClOrdID	Y	String of up to 16 characters. Unique identifier of the order as assigned by institution.	Uniqueness must be guaranteed for a single firm (i.e. for a single SenderCompID) within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID field.
38	OrderQty	Y	Qty. Number of shares	
40	OrdType	Y	char. Type of order	Depends on the exchange – cf. **Exchange specifics**
44	Price	N	Price. Required for OrdType = "Limit"	
54	Side	Y	char. Side of order	Depends on the exchange – cf. **Exchange specifics**
55	Symbol	Y	String of up to 16 characters. Symbol	Depends on the exchange – cf. **Exchange specifics**
58	Text	N	String of up to 20 characters. Free text.	Depends on the exchange – cf. **Exchange specifics**
59	TimeInForce	N	char. Absence of this field is interpreted as "Day"	Depends on the exchange – cf. **Exchange specifics**
60	TransactTime	Y	UTCTimestamp. Time this order request was initiated.	
100	ExDestination	Y	Exchange. Execution destination as defined by institution when order is entered.	Depends on the exchange – cf. **Exchange specifics**
110	MinQty	N	Qty. Minimum quantity of an order to be executed.	BM and SET only. Depends on the exchange – cf. **Exchange specifics**
120	SettlCurrency	N	Currency. Currency code of settlement denomination.	SGX only. Depends on the exchange – cf. **Exchange specifics**
432	ExpireDate	N	LocalMktDate. Date of order expiration. Required for TimeInforce = "GTD". Order will be expired at market close on that day.	SGX only. The format is "YYYYMMDD" and is expressed in terms of the local market date (i.e. not in UTC). Depends on the exchange – cf. **Exchange specifics**

Tag	Field Name	Req'd	Comments	Description
453	NoPartyIDs	N	int. Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries	BM and SGX only. Note that repeating group for NoPartyIDs must follow this sequence: NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452).
→448	PartyID	N	String. Party identifier/code.	BM and SGX only. Depends on the exchange – cf. **Exchange specifics**
→447	PartyIDSource	N	char. Identifies class or source of the PartyID (448) value. Required if PartyID is specified.	BM and SGX only. Valid value: 'D' = Proprietary/Custom code
→452	PartyRole	N	int. Identifies the type or role of the party. Required if PartyID is specified.	BM and SGX only. Depends on the exchange – cf. **Exchange specifics**
528	OrderCapacity	N	char. Designates the capacity of the firm placing the order.	BM and SET only. Depends on the exchange – cf. **Exchange specifics**
529	OrderRestrictions	N	MultipleCharValue. Restrictions associated with an order.	SET only. Depends on the exchange – cf. **Exchange specifics**
1100	TriggerType	N	char. Defines the type of trigger that will apply to the order.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1101	TriggerAction	N	char. Defines the action that will be triggered when the condition are reached.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1102	TriggerPrice	N	Price. The price at which the trigger should hit.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1103	TriggerSymbol	N	String of up to 16 characters. Defines the symbol of the instrument used for setting the triggering conditions.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1107	TriggerPriceType	N	char. Defines what price should be tracked for price movements.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1109	TriggerPriceDirection	N	char. Defines if the trigger should be activated when the tracked price goes up or down.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1113	TriggerTradingSessionID	N	String. Trading session at which the order will be activated.	SGX only. Depends on the exchange – cf. **Exchange specifics**
1138	DisplayQty	N	Qty. The quantity to be displayed.	Depends on the exchange – cf. **Exchange specifics**
7696	TrusteeID	N	char. Trustee ID.	SET only. Depends on the exchange – cf. **Exchange specifics**

Tag	Field Name	Req'd	Comments	Description
8021	ExContra	N	char. Contra order indicator. It is used to contra this order against past orders.	SGX only. Depends on the exchange – cf. **Exchange specifics**
8022	ExAmalgamate	N	char. Contracts amalgamation indicator. Decides if and how contracts for trades executed against this order will be amalgamated with other trades for the same client and security.	SGX only. Depends on the exchange – cf. **Exchange specifics**
20001	ForceFlag	N	char. Flag to indicate if the order is entered outside of allowed price limits.	SGX only. Depends on the exchange – cf. **Exchange specifics**
Standard Trailer		Y		

Order Cancel Request (35=F)

Tag	Field Name	Req'd	Comments	Description
Standard Header		Y		MsgType = F
11	ClOrdID	Y	String of up to 16 characters. Unique identifier of the order as assigned by institution	
41	OrigClOrdID	Y	String of up to 16 characters. ClOrdID of the previous order to cancel	The field is always required as all orders will be submitted electronically over FIX.
54	Side	Y	char. Side of order.	The original order will be cancelled even if it does not match the side sent in the original order.
55	Symbol	Y	String of up to 16 characters. Symbol (must match the original order)	Cf. 35=D
58	Text	N	String of up to 20 characters. Free text.	Cf. 35=D
60	TransactTime	Y	UTCTimestamp. Time of this order request was initiated.	
Standard Trailer		Y		

Order Cancel/Replace Request (35=G)

All of New Order – Single (35=D) fields can be sent in Order Cancel/Replace Request (35=G) messages. All fields in the previous message should be re-sent with the previous values in the Order Cancel/Replace Request, except fields that are to be changed.

Tag	Field Name	Req'd	Comments	Description
Standard Header		Y		MsgType = G

Tag	Field Name	Req'd	Comments	Description
1	Account	N	String of up to 16 characters. Optional account that the broker may want to attach to the order.	
11	ClOrdID	Y	String of up to 16 characters. Unique identifier of the order as assigned by institution	
38	OrderQty	N	Qty. Number of shares	
40	OrdType	Y	char. Type of order (required only for limit order)	Cf. 35=D
41	OrigClOrdID	Y	String of up to 16 characters. ClOrdID of the previous order to amend	The field is always required as all orders will be submitted electronically over FIX.
44	Price	N	Price.	
54	Side	Y	char. Side of order	Cf. 35=D
55	Symbol	Y	String. Symbol	Cf. 35=D
58	Text	N	String of up to 20 characters. Free text.	Cf. 35=D
59	TimeInForce	N	char. Absence of this field is interpreted as "Day"	Cf. 35=D
60	TransactTime	Y	UTCTimestamp. Time of this order request was initiated.	
100	ExDestination	Y	Exchange. Execution destination as defined by institution when order is entered.	Cf. 35=D
110	MinQty	N	Qty. Minimum quantity of an order to be executed.	Cf. 35=D
432	ExpireDate	N	LocalMktDate. Date of order expiration. Required for TimeInforce = "GTD". Order will be expired at market close on that day.	Cf. 35=D
453	NoPartyIDs	N	int. Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries	Cf. 35=D
→448	PartyID	N	String. Party identifier/code.	Cf. 35=D
→447	PartyIDSource	N	char. Identifies class or source of the PartyID (448) value. Required if PartyID is specified.	Cf. 35=D

Tag	Field Name	Req'd	Comments	Description
→452	PartyRole	N	int. Identifies the type or role of the party. Required if PartyID is specified.	Cf. 35=D
528	OrderCapacity	N	char. Designates the capacity of the firm placing the order.	Cf. 35=D
529	OrderRestrictions	N	MultipleCharValue. Restrictions associated with an order.	Cf. 35=D
1100	TriggerType	N	char. Defines the type of trigger that will apply to the order.	Cf. 35=D
1101	TriggerAction	N	char. Defines the action that will be triggered when the condition are reached.	Cf. 35=D
1102	TriggerPrice	N	Price. The price at which the trigger should hit.	Cf. 35=D
1103	TriggerSymbol	N	String of up to 16 characters. Defines the symbol of the instrument used for setting the triggering conditions.	Cf. 35=D
1107	TriggerPriceType	N	char. Defines what price should be tracked for price movements.	Cf. 35=D
1109	TriggerPriceDirection	N	char. Defines if the trigger should be activated when the tracked price goes up or down.	Cf. 35=D
1113	TriggerTradingSessionID	N	String. Trading session at which the order will be activated.	Cf. 35=D
1138	DisplayQty	N	Qty. The quantity to be displayed.	Cf. 35=D
7696	TrusteeID	N	char. Trustee ID.	Cf. 35=D
8021	ExContra	N	char. Contra order indicator. It is used to contra this order against past orders.	Cf. 35=D
8022	ExAmalgamate	N	char. Contracts amalgamation indicator. Decides if and how contracts for trades executed against this order will be amalgamated with other trades for the same client and security.	Cf. 35=D

Tag	Field Name	Req'd	Comments	Description
20001	ForceFlag	N	char. Flag to indicate if the order is entered outside of allowed price limits.	Cf. 35=D
Standard Trailer		Y		

Execution Report (35=8)

Tag	Field Name	Req'd	Comments	Description
Standard Header		Y		MsgType = 8
1	Account	Y	String. Account provided with the order or, if none, allocated by the ASEAN Link.	
6	AvgPx	Y	Price. Calculated average price of all fills on this order	The average price is calculated up to the ten thousandth digit.
11	ClOrdID	Y	String of up to 16 characters. Unique identifier of the order as assigned by institution	In case of drop-copy, this field is generated by the FIX server.
14	CumQty	Y	Qty. Total number of shares filled	The cumulative quantity is the total executed quantity for chain of orders.
17	ExecID	Y	String. Unique identifier of execution message	Generated by the FIX server (internal name: GlobalSLEReplyId)
31	LastPx	Y	Price. Price of this (last) fill	Value will be set to zero if the Execution Message is not a trade.
32	LastQty	N	Qty. Quantity bought/sold on this (last) fill	
37	OrderID	Y	String.	Generated by the exchange (internal name: ExchangeOrderId)
38	OrderQty	N	Qty. Number of shares ordered	
39	OrdStatus	Y	char. Order status	Valid values: 0 = New 1 = Partially filled 2 = Filled 3 = Done for day 4 = Cancelled 6 = Pending Cancel 8 = Rejected C = Expired E = Pending Replace
40	OrdType	N	char. Type of order	Cf. 35=D
41	OrigClOrdID	N	String of up to 16 characters. Required for response to Cancel Replace request	In case of drop-copy, this field is generated by the FIX server.

Tag	Field Name	Req'd	Comments	Description
44	Price	N	Price. Price per share (required only for limit order)	Cf. 35=D
54	Side	Y	char. Side of order	Valid values : 1 = Buy 2 = Sell
55	Symbol	Y	String of up to 16 characters. Symbol	Cf. 35=D
58	Text	N	String of up to 20 characters. Free text.	
59	TimeInForce	N	String of 1 character.	Cf. 35=D
60	TransactTime	Y	UTCTimestamp. Time the transaction represented by this Execution Report occurred	Generated by the FIX server.
84	CxlQty	N	Qty. Total number of shares cancelled for this order (return for cancellation).	
110	MinQty	N	Qty. Minimum quantity of an order to be executed.	Cf. 35=D
120	SettlCurrency	N	Currency. Currency code of settlement denomination.	Cf. 35=D
150	ExecType	Y	char. Describes the specific ExecutionRpt (i.e. Pending Cancel) while OrdStatus (39) will always identify the current order status (i.e. Partially Filled).	Valid values: 0 = New 3 = Done for day 4 = Cancelled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Expired D = Restated E = Pending Replace F = Trade H = Trade Cancel L = Triggered
151	LeavesQty	Y	Qty. Amount of shares open for further execution	
207	SecurityExchange.	Y	Exchange. Market used to help identify a security.	Depends on the exchange – cf. **Exchange specifics**
432	ExpireDate	N	LocalMktDate. Date of order expiration. Required for TimeInforce = "GTD". Order will be expired at market close on that day.	Cf. 35=D
453	NoPartyIDs	N	int. Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries	Cf. 35=D
→448	PartyID	N	String. Party identifier/code.	Cf. 35=D

Tag	Field Name	Req'd	Comments	Description
→447	PartyIDSource	N	char. Identifies class or source of the PartyID (448) value. Required if PartyID is specified.	Cf. 35=D
→452	PartyRole	N	int. Identifies the type or role of the party. Required if PartyID is specified.	Cf. 35=D
528	OrderCapacity	N	char. Designates the capacity of the firm placing the order.	Cf. 35=D
529	OrderRestrictions	N	MultipleCharValue. Restrictions associated with an order.	Cf. 35=D
880	TrdMatchID	N	String. Identifier assigned to a trade by a matching system.	Generated by the exchange
1100	TriggerType	N	char. Defines the type of trigger that will apply to the order.	Cf. 35=D
1101	TriggerAction	N	char. Defines the action that will be triggered when the condition are reached.	Cf. 35=D
1102	TriggerPrice	N	Price. The price at which the trigger should hit.	Cf. 35=D
1103	TriggerSymbol	N	String of up to 16 characters. Defines the symbol of the instrument used for setting the triggering conditions.	Cf. 35=D
1107	TriggerPriceType	N	char. Defines what price should be tracked for price movements.	Cf. 35=D
1109	TriggerPriceDirection	N	char. Defines if the trigger should be activated when the tracked price goes up or down.	Cf. 35=D
1113	TriggerTradingSessionID	N	String. Trading session at which the order will be activated.	Cf. 35=D
1138	DisplayQty	N	Qty. The quantity to be displayed.	Cf. 35=D
7696	TrusteeID	N	char. Trustee ID.	Cf. 35=D
8021	ExContra	N	char. Contra order indicator. It is used to contra this order against past orders.	Cf. 35=D

Tag	Field Name	Req'd	Comments	Description
8022	ExAmalgamate	N	char. Contracts amalgamation indicator. Decides if and how contracts for trades executed against this order will be amalgamated with other trades for the same client and security.	Cf. 35=D
9549	InternalRef	N	String. Internal reference assigned to an order by the ASEAN Link server (for orders created from proprietary OMS) or by Valdi Trader (for orders created from Valdi Trader).	
20001	ForceFlag	N	char. Flag to indicate if the order is entered outside of allowed price limits.	Cf. 35=D
20101	NTranKL	N	String.	BM only. Depends on the exchange – cf. **Exchange specifics**
20201	DealID	N	String.	SET only. Depends on the exchange – cf. **Exchange specifics**
Standard Trailer		Y		

Order Cancel Reject (35=9)

Tag	Field Name	Req'd	Comments	Description
Standard Header		Y		MsgType = 9
11	ClOrdID	Y	String. Unique identifier of the order as assigned by institution.	
37	OrderID	Y	String. If CxlRejReqson = "Unknow order" then "NONE".	
39	OrdStatus	Y	char. OrdStatus value after this cancel reject is applied.	
41	OrigClOrdID	Y	String. ClOrdID of the previous order.	
58	Text	N	String. Reject reason text.	
102	CxlRejReason	N	int. Code to identify reason for cancel rejection.	Valid values : 1 = Unknown order 99 = Other
434	CxlRejResponseTo	N	char. Identifies the type that a Cancel Reject is in response to.	Valid values : 1 = Order Cancel Request 2 = Order Cancel/Replace Request
Standard Trailer		Y		

Exchange specifics

The previous sections described the generic messages/fields.
Specific fields can be added depending on the exchange or final destination of the message.

MY - Bursa Malaysia (BM)

Tags definition

Tag	Field Name	Req'd	Comments	Description
40	OrdType			Valid values: 1 = Market (any price) 2 = Limit
54	Side			Valid values: 1 = Buy 2 = Sell
55	Symbol			Stock code [Local code] e.g. "MYN1818" for Bursa Malaysia
59	TimeInForce			Valid values: 0 = Day 2[1] = At the Opening (OPG) 3[2] = Immediate or Cancel (IOC)
100	ExDestination			Valid value: XKLS
110	MinQty			Must be less than or equal to OrderQty (38).
207	SecurityExchange			Valid value: XKLS
1138	DisplayQty			On orders specifies the quantity to be displayed, on execution reports the quantity that was requested to be displayed.
20101	NTranKL			This is the "TRS Trade Number Bis" which is the Trade Number managed by the settlement and back office applications in Kuala Lumpur.

Clearing keys

Tag	Field Name	Req'd	Comments	Description
58	Text			
448	PartyID			This field contains the CDS account when PartyRole (452) = 83 and contains the ID of the Clearing System Member that is the beneficiary of a give-up when PartyRole (452) = 14. Sending the CDS account with each order is not required if a default account has been provided to ASEAN Link during the on-boarding process. If no default is set, then it is required. Default account provided to ASEAN Link can be overridden using this field. However, note that if PartyID (448) is not set in order replace, the PartyID (448) set in the new order will be overwritten by the default CDS account. If the CDS account needs to be the same throughout the lifetime of an order, it must be set in the order replace request.
452	PartyRole			Valid value:

[1] Not available through the ASEAN Link.
[2] Not available through the ASEAN Link.

Tag	Field Name	Req'd	Comments	Description
				14 = Give-up Clearing Firm Give-up is not supported on the ASEAN Link, so this value would normally not be used. 83 = Clearing Account
528	OrderCapacity			Valid values: A = Agency E = Market Maker P = Principal

PH – Philippine Stock Exchange (PSE)

Tags definition

Tag	Field Name	Req'd	Comments	Description
40	OrdType			Valid values: 1 = Market (any price) 2 = Limit
54	Side			Valid values: 1 = Buy 2 = Sell
55	Symbol			Symbol [Mnemonic] e.g. “PSE” for Philippine Stock Exchange
59	TimeInForce			Valid values: 0 = Day 1 = Good Till Cancel (GTC) 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill Or Kill (FOK) 6 = Good Till Date (GTD) 7 = At the Close R = Sliding
100	ExDestination			Valid value: XPHS
110	MinQty			Must be less than or equal to OrderQty (38).
207	SecurityExchange			Valid value: XPHS
1138	DisplayQty			On orders specifies the quantity to be displayed, on execution reports the quantity that was requested to be displayed.

Clearing keys

Tag	Field Name	Req'd	Comments	Description
58	Text			
528	OrderCapacity			Valid values: A = Agent (client orders) P = Principal (house orders) S = Institutional G = Group O = Other M = Market Maker L = Related Party E = Error T = Tax Exempt D = Special Account Retail F = Special Account Institutional

SG – Singapore Exchange (SGX)

Tags definition

Tag	Field Name	Req'd	Comments	Description
40	OrdType			Valid values: 1 = Market (any price) 2 = Limit K = Market with Leftover as Limit (market order then unexecuted quantity becomes limit order at last price)
54	Side			Valid values: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol			Code+market suffix [Mnemonic] This field contains the stock code for the respective message. The code used is the local SGX Security code appended of a suffix used to differentiate each market a stock is traded on. Available markets are: Ready no suffix Buying-in ".I" (upper case 'i') Unit share ".L" Bonds ".D" Extended settlements ".S" e.g. "S68" for Singapore Exchange on the Ready market, "S68.I" for Singapore Exchange on the Buying-in market.
59	TimeInForce			Valid values: 0 = Day 1 = Good Till Cancel (GTC)[3], aka Good Till Maximum (GTM) allowed validity, set to 30 days by exchange configuration 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date(GTD)[4], limited to 30 days by exchange configuration
100	ExDestination			Valid value: XSES
207	SecurityExchange			Valid value: XSES
432	ExpireDate	N		Required if TimeInForce (59) is "6".
1100	TriggerType			Valid value: 2 = Specified Trading Session 4 = Price movement[5]
1101	TriggerAction			Required if TriggerType (1100) is set. Valid value:

[3] The corresponding exchange feature is available on the test platform but not yet on the production platform.
[4] The corresponding exchange feature is available on the test platform but not yet on the production platform.

Tag	Field Name	Req'd	Comments	Description
				1 = Activate
1102	TriggerPrice			Required if TriggerType (1100) is “4”.
1103	TriggerSymbol			Required if TriggerType (1100) is “4” and if the trigger should apply on an instrument different from the one of the order. Must be different than Symbol (55). See Symbol (55) for details on how to set this tag.
1107	TriggerPriceType			Required if TriggerType (1100) is “4”. Valid value: 1 = Best Offer 2 = Last Trade 3 = Best bid
1109	TriggerPriceDirection			Required if TriggerType (1100) is “4”. Valid value: U = Trigger on tracked price going Up D = Trigger on tracked price going Down
1113	TriggerTradingSessionID			Required if TriggerType (1100) is “2”. Valid values: OPEN = The order is to be triggered when the market opens. PRE-CLOSE = The order is to be triggered when the market pre-closes.
1138	DisplayQty			On orders specifies the quantity to be displayed, on execution reports the quantity that was requested to be displayed.

Clearing keys

Tag	Field Name	Req'd	Comments	Description
58	Text			
120	SettlCurrency			Valid values: * = Others (default) AUD = ISO 4217 currency codes BMD CAD CNY EUR HKD IDR JPY MYR NZD NOK PHP SGD GBP SEK TWD THB USD

Tag	Field Name	Req'd	Comments	Description
448	PartyID			This field contains the SGX account when PartyRole (452) = 83. Sending this account with each order is not required if a default account has been provided to ASEAN Link during the on-boarding process. If no default is set, then it is required. Default account provided to ASEAN Link can be overridden using this field. However, note that if PartyID (448) is not set in order replace, the PartyID (448) set in the new order will be overwritten by the default SGX account. If the SGX account needs to be the same throughout the lifetime of an order, it must be set in the order replace request.
452	PartyRole			Valid value: 83 = Clearing Account
8021	ExContra			Valid values: N = Non contra order (default) Y = contra order
8022	ExAmalgamate			Decides if and how contracts for trades executed against this order will be amalgamated with other trades for the same client and security. If not set, all contracts for the same client and security at the same price on the same day will be amalgamated. Valid values: x = Contracts for trades executed against this order will not be amalgamated with other trades for the same client and security. b = Contracts for trades executed against this order will be amalgamated with other trades for the same client and security and an average price may be calculated manually. Any other single character = Contracts for trades executed against this order will be amalgamated with other trades for the same client and security and an average price will be calculated automatically.
20001	ForceFlag			Valid values: N = No (default) Y = Yes

TH – Stock Exchange of Thailand (SET)

Tags definition

Tag	Field Name	Req'd	Comments	Description
40	OrdType			Valid values: 1 = Market (any price) 2 = Limit

Tag	Field Name	Req'd	Comments	Description
				K = Market with Leftover as Limit (market order then unexecuted quantity becomes limit order at last price) S = Special Market Order (convert the remaining volume of a market order to a limit order which is priced at one price tick better than the last traded price)
54	Side			Valid values: 1 = Buy 2 = Sell 5 = Sell short
55	Symbol			Code+market suffix [Mnemonic] This field contains the stock code for the respective message. The code used is the local SET Security code appended of a suffix used to differentiate each type of stock. Available types are: Main Board no suffix Odd Lot Board ".L" e.g.: KBANK for KASIKORNBANK PCL TOP for THAI OIL PCL TOP.L for THAI OIL PCL, Odd Lot
59	TimeInForce			Valid values: 0 = Day 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 7 = At the Close
100	ExDestination			Valid value: XBKK
110	MinQty			Must be less than or equal to OrderQty (38).
207	ExDestination			Valid value: XBKK
1138	DisplayQty			On orders specifies the quantity to be displayed, on execution reports the quantity that was requested to be displayed.
20201	DealID			This field contains the dealId sent by the exchange.

Clearing keys

Tag	Field Name	Req'd	Comments	Description
58	Text			
528	OrderCapacity	Y		Valid values: A = Broker Client F = Broker Foreign P = Broker Portfolio M = Mutual Fund
529	OrderRestrictions			Valid values: C = Issue Price Stabilization
7696	TrusteeID			Trustee ID flag. Valid values:

Tag	Field Name	Req'd	Comments	Description
				" " = normal orders "1" = Thai Trust Fund order "2" = NVDR (Non-Voting Depository Receipts) order