

# **TAIWAN FUTURES EXCHANGE**

## **TCP/IP FIX Messaging Specification**

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# 1 FIX Introduction

For the sake of staying in line with international practices and offering customers more ways of trading futures and options, TAIEX has constructed a TCP/IP trading network that adopts the Financial Information eXchange (FIX) Protocol and processes orders and reports in asynchronous mode. To render the smooth business transactions between FCMs and TAIEX via FIX connection, TAIEX prepares this Specification in reference to FIX 4.2 and 4.4 specifications (<http://www.fixprotocol.org/specifications/download>) as basis for the FIX connection between FCMs and TAIEX.

## 1.1 FIX Data Types

Except for “data”, the FIX-based data types are represented by ASCII. The “data” field has no fixed format. It is always immediately preceded by a length field. The length field should specify the number of bytes of the value of the data field.

“UTCTimestamp” data type is represented in Greenwich Mean Time (GMT) in the format of YYYYMMDD-HH:MM:SS (whole seconds) or YYYYMMDD-HH:MM:SS.sss (milliseconds).

- A. In YYYYMMDD-HH:MM:SS, the valid values are: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60.
- B. In YYYYMMDD-HH:MM:SS.sss, the valid values are: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-60, sss=000-999 (indicating milliseconds).

## 1.2 Message Format

Each message can be divided into three parts. The first part is the message header which must be present in every message and contains necessary fields, such as message-type, message-time, sender ID and target ID. The second part is the message body, which contains fields relevant to the business. The third part is the message Trailer. Every message has a 3-byte CheckSum. The sequence of the first three fields of the header and the last field of the Trailer must be fixed, while the sequence of the other fields may be variable.

## 1.3 Header and Trailer

### 1.3.1 Message header

Each session or application message must have a header which indicates the type of message, length of message body, target ID, message sequence No., sender ID and message time.

The header format is as follows:

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
8	8	BeginString	String	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
9	9	BodyLength	String	Y	Y
35	35	MsgType	String	Y	Y
49	49	SenderCompID	String	Y	Y
50	50	SenderSubID	String	N	Y
56	56	TargetCompID	String	Y	Y
34	34	MsgSeqNum	int	Y	Y
43	43	PossDupFlag	Boolean	N	N
97	97	PossResend	Boolean	N	N
52	52	SendingTime	UTCTimestamp	Y	Y
122	122	OrigSendingTime	UTCTimestamp	N	N

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
57	57	TargetSubID	String	N	Y

1. The first field is always unencrypted BeginString. It identifies beginning of new message and protocol version. Valid values: FIX.4.2 or FIX.4.4.
2. The second field is BodyLength; its value is the total byte length from the field after the BodyLength up to the field immediately before CheckSum. ALWAYS SECOND FIELD IN MESSAGE. (Always unencrypted)
3. The third field is MsgType to describe the type of message. ALWAYS THIRD FIELD IN MESSAGE. (Always unencrypted)
4. For SenderCompID, enter FcmNo (FcmNo as indicated in the line application)+SessionID. Ex.: SenderCompID F987000001 means FcmNo is F987000, and SessionID is 001.
5. For SenderSubID, enter the FCM ID, ex.: F987123.
6. For TargetCompID, enter TAIFEX\_XX. XX 10 means options during regular market hours (the second digit is 0); XX 20 means options during regular market hours (the second digit is 0); XX 11 means options during after-market hours (the second digit is 1); XX 21 means futures during after-market hours (the second digit is 1).
7. Each and every message will be assigned a message sequence number (MsgSeqNum) as a unique identification code. The MsgSeqNum for the connecting parties are independent of each other. The connecting parties are each responsible for maintaining the sequence of messages they send and monitoring the sequence of messages received to ensure the message accuracy. Each session will establish an independent incoming and outgoing sequence series; participants will maintain a sequence series to assign to outgoing messages and a separate series to monitor for sequence gaps on incoming messages. In the initial connection process, the default MsgSeqNum starts with 1, which continues to increment throughout the order or report process until the entire process ends. By monitoring the continuity



of MsgSeqNum, the FCM and TAIFEX can know whether any order or report message is missing. If the message sequence is not as expected, the system will send “return to logon” message to make sure the transmission of data between the parties is accurate.

8. The header contains two fields for message resend:
  - A. When resending a message and using the original MsgSeqNum, the PossDupFlag in the resent message is Y(i.e. the retransmission of a message reusing a sequence number).
  - B. When resending a message and using a new MsgSeqNum, the PossResend in the resent message is Y(e.g. resending an order).
9. SendingTime is the message time of message transmission in GMT Format.
10. In case of message resend, enter the original message time in OrigSendingTime.
11. TargetSubID:Trading session, Required for “4”(Regular Trading) and “8”(CM Trading).

Message Example 1:

FCMs branch F123161 use the FIX Session apply by headquarter F123160 (FIX Socket ID is 001). While FCMs make new orders, SenderCompID represents the FCMs with FIX connection. SenderSubID represents FCMs take actual orders from client site.

Direction \ Tag	SenderCompID (tag 49)	SenderSubID (tag 50)	TargetCompID (tag 56)	TargetSubID (tag 57)
FCM → TAIFEX	F123160001	F123161	TAIFEX_10	4
TAIFEX → FCM	TAIFEX_10	4	F123160001	F123161

Message Example 2:

FCMs headquarter F123160’s investor use the FIX session apply by headquarter(FIX Socket ID is 002). While FCMs make new orders, SenderCompID represents the brokers with FIX connection. SenderSubID represents FCMs take actual orders from client site.

Direction \ Tag	SenderCompID (tag 49)	SenderSubID (tag 50)	TargetCompID (tag 56)	TargetSubID (tag 57)
FCM→ TAIFEX	F123160002	F123160	TAIFEX_20	4
TAIFEX → FCM	TAIFEX_20	4	F123160002	F123160

### 1.3.2 Message Trailer

The trailer format is as follows:

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
10	10	Checksum	String	Y	Y

Checksum is the remainder of the sum of binary values of all characters starting from the front-end field up to the field right before the CheckSum field divided by 256.

A sample code for CheckSum is as follows:

```
char *GenerateChecksum( char *buf, long bufLen )
{
```

```

static char tmpBuf[ 4 ];
long idx;
unsigned int cks;
for( idx = 0L, cks = 0; idx < bufLen; cks += (unsigned int)buf[ idx++ ] );
sprintf( tmpBuf, "%03d", (unsigned int)( cks % 256 ) );
return( tmpBuf );
}

```

## 2 FIX Message Type supported

### 2.1 FIX Message Type issued by FCMs

MsgType (tag 35)		Message	Comments
4.2	4.4		
Session Level Message			
A		Logon	The logon message authenticates a user establishing a connection to a remote system.

MsgType (tag 35)		Message	Comments
4.2	4.4		
0		Heartbeat	The heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
1		Test Request	The test request message forces a heartbeat from the opposing application.
2		Resend Request	The resend request is sent by the receiving application to initiate the retransmission of messages.
3		Reject – Session Level	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
4		Sequence Reset	The sequence reset message has two modes: Gap Fill mode and Reset mode.
5		Logout	Before actually closing the session, the logout initiator should wait for the opposite side to respond with a confirming logout message.
Application Message			
D		New Order Single	The new order message type is used to electronically submit orders for execution.

MsgType (tag 35)		Message	Comments
4.2	4.4		
G		Order Cancel/Replace Request	The order cancel/replace request is used to change the parameters of an existing order.
F		Order Cancel Request	The order cancel request message requests the cancelation of all of the remaining quantity of an existing order.
H		Order Status Request	The order status request message is used to generate an order status message back.
UAB	AB	New Order Multi-leg	The new order - multi-leg is provided to submit orders that are made up of multiple securities, known as legs.
UAC	AC	Multi-leg Order Cancel Replace Request	Used to modify a multi-leg order previously submitted using the new order - multi-leg message.
R		Quote Request	It is the practice to request quotes prior to placement of an order.
S		Quote	The quote message is used as the response to a quote request.
Z		Quote Cancel	The quote cancel message is used by an originator of quotes to cancel quotes.
a		Quote Status Request	For the issuer of a quote in a market to query the status of that quote.

MsgType (tag 35)		Message	Comments
4.2	4.4		
g		Trading Session Status Request	The trading session statusrequest is used to request information on the status of a market.
C		Email	The email message is similar to the format and purpose of the News message.
c		Security Definition Request	FLEX Product Definition request message.

## 2.2 FIX Message Type issued by TAIFEX

MsgType (Tag 35)		Message	Comments
4.2	4.4		
Session Level Message			
A		Logon	The logon message authenticates a user establishing a connection to a remote system.
0		Heartbeat	The heartbeat monitors the status of the communication link and identifies when the last of a string of messages was

MsgType (Tag 35)		Message	Comments
4.2	4.4		
			not received.
1		Test Request	The test request message forces a heartbeat from the opposing application.
2		Resend Request	The resend request is sent by the receiving application to initiate the retransmission of messages.
3		Reject – Session Level	The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.
4		Sequence Reset	The sequence reset message has two modes: Gap Fill mode and Reset mode.
5		Logout	Before actually closing the session, the logout initiator should wait for the opposite side to respond with a confirming logout message.
Application Message			
8		Execution Report	The execution report message is used to confirm the receipt of an order.
9		Order Cancel Reject	The order cancel reject message is issued by the broker upon receipt of a cancel request or cancel/replace request

MsgType (Tag 35)		Message	Comments
4.2	4.4		
			message which cannot be honored.
J		Business Message Reject	The business message reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means.
U080		Quote Request Report	The quote request report message is used to confirm the receipt of a quote.
UAG	AG	Quote Request Reject	The quote request reject message is used to reject quote request messages for all quoting models.
UAI	AI	Quote Status Report	The quote status report message is used as the response to a quote status request message.
H		Trading Session Status	The trading session status provides information on the status of a market.
C		Email	The email message is similar to the format and purpose of the News message.
d		Security Definition	FLEX Product Definition message.

### 2.3 General Message Flow



In this chapter addresses FCMs send messages to TAIFEX and the expected message flow.

FCMs	TAIFEX	Comments
Logon	Logon	Logon-Success
	Logout	Logon-Failure
New Order Single	Reject – Session	FIX tag validation error
	Execution Report: ExecType(150) = 8 OrdStatus (39) = 8 ExecTransType(20) = 0	New order-Failure
	Execution Report: ExecType(150) = 0 OrdStatus (39) = 0 ExecTransType(20) = 0	New order-Success
	Execution Report: ExecType(150) = F OrdStatus (39) = 1 ExecTransType(20) = 0	Partial new orders-Success
Order Cancel/Replace Request	Reject – Session	FIX tag validation error
	Cancel Reject	Fail to reduce quantity
	Execution Report: ExecType(150) = 5	Success to Reduce quantity

FCMs	TAIFEX	Comments
	OrdStatus (39) = 0 ExecTransType(20) = 0	
Order Cancel Request	Reject – Session	FIX tag validation error
	Cancel Reject	Fail to Cancel order
	Execution Report: ExecType(150) = 4 OrdStatus (39) = 4 ExecTransType(20) = 0	Success to Cancel order
Order Status Request	Reject – Session	FIX tag validation error
	Execution Report: ExecTransType(20) = 3	Response to order status query
Receive Exection Report	Execution Report: ExecType(150) = 1 OrdStatus (39) = 2 ExecTransType(20) = 0	Filled TAIFEX send automatically
	Business Message Reject	Validate error message TAIFEX unsupported message type
Logout	Logout	Logout

### 3 Main difference between FIX

Basically, TAIEX FIX based on the Financial Information eXchange (FIX) Protocol Version 4.2 and 4.4. But still have some changes in order to meet the current Trading System. In this chapter addresses the main difference between TAIEX FIX and FIX 4.2 and 4.2.

#### 3.1 New ExecType(150) Type

In FIX, ExecType(150) and OrdStatus(39) represent different meanings. ExecType(150) represents the purpose of Execution Report. OrdStatus(39) is used to convey the current state of the order. If an order simultaneously exists in more than one order state, the value with highest precedence should be reported in the OrdStatus(39) field based on the FIX protocol. In TAIEX FIX the value of OrdStatus(39) and ExecType(150) are simplified the process and added ExecType(150):n, M, m, and I. Please find more details as below.

ExecType(150)							
0	F	4	5	8	n	M or m	I
New	Execution report	Cancel	Decrease	Error report	New and Execution report	Modify Price	Request

ExecType=M: The order reply message and follow-up execution reply messages will be sent to the line where price-modification order is placed. The original line where new order is placed will never receive any execution reply message.

ExecType=m: The order reply message will be sent to the line where price-modification order is placed, but follow-up execution reply

messages will be sent to the original line where new order is placed.

In order to avoid confusion, one FCM should use one type of ExecType field(ExecType = M or m) for modifying price.

OrdStatus (39)				
0	1	2	4	8
New	Partially filled	Filled	Canceled	Rejected

ExecTransType is no longer used as of FIX 4.4. In FIX 4.2, ExecTransType is normally set to 0, but otherwise ExecTransType is set to 3 to refer to the Status.

### 3.2 Fields related to Order Report and Trade Report

In Order Report, use the actual quantity of successful order OrderQty(38) and the amount of quantity open for further execution LeavesQty(151) to get the valid value. And the executed quantity CumQty(14) and the quantity of this transaction LastShares(32) or LastQty(32) will response 0.

In Trade Report, use the executed quantity CumQty(14) and the quantity of this transaction LastShares(32) or LastQty(32) to get the valid value.

	CumQty(14)	LastShares(32) Or LastQty(32)	OrderQty(38)	LeavesQty(151)
Order Acknowledgement	0	0	Actual value	Actual value
New and Execution report	Actual value	Actual value	Actual value	Actual value
Partially filled	Actual value	Actual value	Actual value	Actual value
Execution Acknowledgement	Actual value	Actual value	0	0

$$\text{LeavesQty} = \text{OrderQty} - \text{CumQty}$$

### 3.3 User Defined Fields and Messages

According to the current TMP Session manual, parts of the fields are not supported by FIX. Hence, in order to meet the need of current Trading System. There will be several User Defined Tags added in TAIFEX FIX(Tag number over 10,000), please find more information as below:

Tag	Field Name	Data Type
44453	TaifexNoPartyIDs	NumInGroup

Tag	Field Name	Data Type
44448	TaifexPartyID	String
44447	TaifexPartyIDSource	char
44452	TaifexPartyRole	int
44461	TaifexCFICode	String
44553	TaifexUsername	String
44554	TaifexPassword	String
44555	TaifexNoLegs	NumInGroup
44600	TaifexLegSymbol	String
44608	TaifexLegCFICode	String
44610	TaifexLegLegMaturityMonthYear	month-year
44611	TaifexLegMaturityDate	LocalMktDate
44624	TaifexLegSide	char

Tag	Field Name	Data Type
44687	TaifexLegQty	Qty
44637	TaifexLegLastPx	Price
44658	TaifexQuoteRequestRejectReason	int
10000	TaifexSymbolType	char
10001	TaifexOrderSource	char
10002	TaifexInfoSource	String
10003	TaifexExecType	char
10004	TaifexPartID	int

There will be several User Defined Messages added in TAIEX FIX(A "U" as the first character in the MsgType field), please find more information as below:

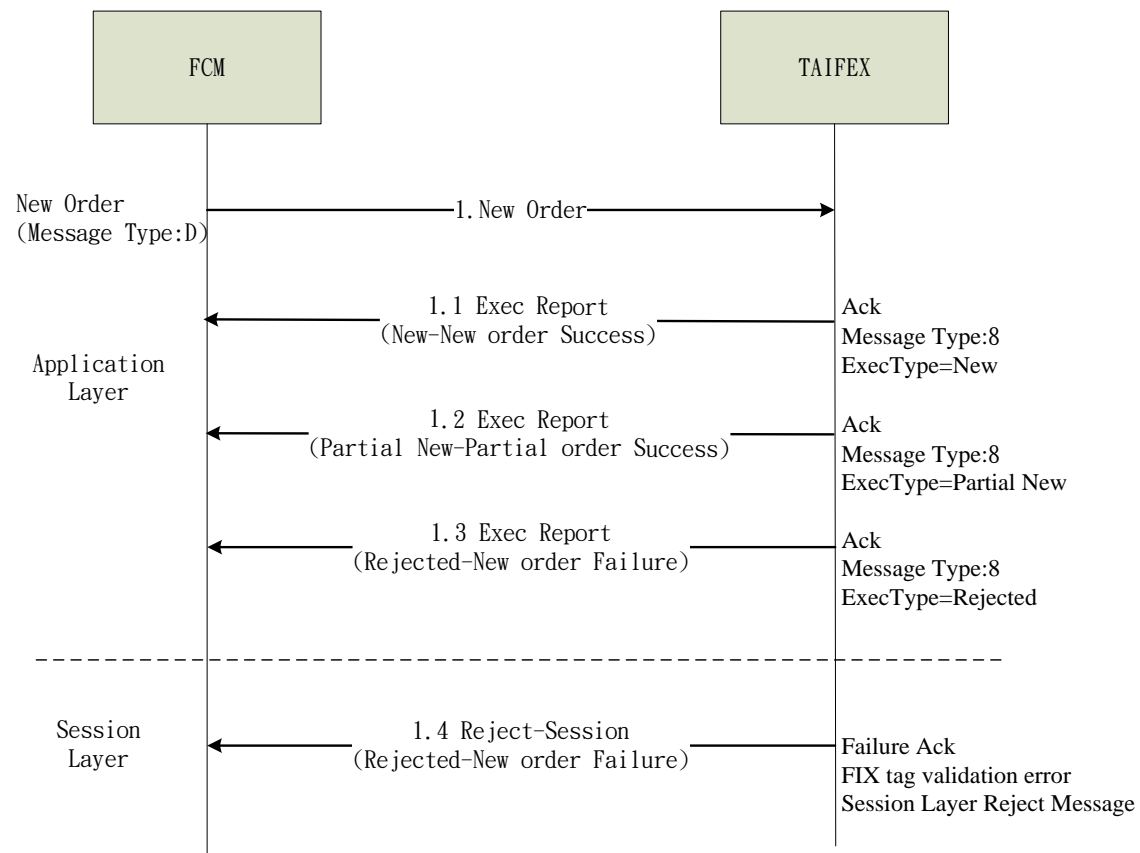
MsgType (tag 35)		Message	Comments
FIX4.2	FIX4.4		

UAB		New Order Multi-leg	The new order - multi-leg is provided to submit orders that are made up of multiple securities, known as legs.
UAC		Multi-leg Order Cancel Replace Request	Used to modify a multi-leg order previously submitted using the new order - multi-leg message.
U080	U080	Quote Request Report	The quote request report message is used to confirm the receipt of a quote.
UAG		Quote Request Reject	The quote request reject message is used to reject quote request messages for all quoting models.
UAI		Quote Status Report	The quote status report message is used as the response to a quote status request message.

### 3.4 No Pending message in Order Report

In FIX4.2 and 4.4, Exchange will response Pending message when receive New Order/Cancel/Replace. Yet based on TAIFEX FIX, TAIFEX will not reply messages such as Pending New, Pending Cancel and Pending Replace to FCMs. According to current system, the trading system will deal with orders made by FCMs and ack the order report. FCMs will receive messages of order success or order failure. Please find the new order flow as follows.





### 3.5 Block trade

TAIFEX provide two kinds of block trade: continuous matching block trade and negotiated block trade. TAIFEX block trading system use

independent match engine. The register/order/report process is conducted through R13 single message and file transfer mechanism. FCM use current trading network and TMP file transfer protocol to complete a block trade. The process is described below.

- Single product block trade

1. Get contract and product information through P09/PA9 (contract definition file) and P08(Product and Time Flow Group Definition File) files.
2. Use FIX Email(MsgType:C) to send Single product block trade order input message (B01/BA1) to TAIFEX system.
3. After order processing by TAIFEX system, according to processing result, TAIFEX system will generate Single product block trade order/execution report file (B02/BA2), and use FIX Email(MsgType:C) Message to notify FCM.
4. After order processing by TAIFEX system, according to processing result, TAIFEX system will generate Single product block trade clearing member order/execution report file (B05/BA5), and use FIX Email(MsgType:C) Message to notify CM.
5. If there is any error occurs while order processing, TAIFEX system will generate Single product block trade error report file (B03), and use FIX Email(MsgType:C) Message to notify FCM.

- Combine product block trade

Because the combine product block trade match engine is only on the Futures system, connection for placing order and receiving report must use Futures session. The message and file will only with Futures system\_type.

1. Get contract and product information through P09/PA9 (contract definition file) and P08/PA8(Product and Time Flow Group Definition File) files.
2. Use FIX Email(MsgType:C) to send Combine product block trade order input message (B11/BB1) to TAIFEX system.
3. After order processing by TAIFEX system, according to processing result, TAIFEX system will generate Combine product block trade

order/execution report file (B12/BB2), and use FIX Email(MsgType:C) Message to notify FCM.

4. After order processing by TAIEX system, according to processing result, TAIEX system will generate Combine product block trade clearing member order/execution report file (B15/BB5), and use FIX Email(MsgType:C) Message to notify CM.
5. If there is some error occurs while order processing, TAIEX system will generate Combine product block trade error report file (B13), and use FIX Email(MsgType:C) Message to notify FCM.

## ● Negotiated block trade (NBT)

Negotiated block trading system is built on Futures trading system, so client should use Futures system connection to send and receive negotiated block trade data. Each message and file will generate with Futures system\_type.

### ➤ Trading process:

1. Get contract and product information through P09/PA9(contract definition file) and P08/PA8(Product and Time Flow Group Definition File) files.
2. Designated FCM use TMP R13/ FIX Email(MsgType:C) to send Negotiated block trade register file message (B21) to TAIEX system. (When the buying and selling traders belong to different futures commission merchants, they shall designate one futures commission merchant to represent them to register this trade.)
3. After processing by TAIEX system, according to processing result, TAIEX system will generate Negotiated block trade register report file (B22), and use TMP R14/ FIX Email(MsgType:C) message to notify all participant FCM.
4. When FCM receive B22 message, FCM should use TMP R13/ FIX Email(MsgType:C) to send Negotiated block trade confirm input message (B31) to TAIEX system in 10 minutes.

5. After processing by TAIEX system, according to processing result, TAIEX system will generate Negotiated block trade confirm report file (B32), and use TMP R14/ FIX Email(MsgType:C) message to notify FCM.
6. At the same time, TAIEX will generate Negotiated block trade confirm report file - clearing member (B35) for clearing member, and use TMP R14/ FIX Email(MsgType:C) message to notify CM.
7. When all of the participants have already confirmed trading data by B31. TAIEX will do some check:
  - (1) If check OK. This negotiated block trade is success. TAIEX system will generate Negotiated block trade execution report file (B52), and use TMP R14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate Negotiated block trade execution report file - clearing member (B55), and use R14 message to notify all CM.
  - (2) If check fail. This negotiated block trade is failed. TAIEX system will generate Negotiated block trade error execution report file (B53), and use TMP R14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate Negotiated block trade error execution report file - clearing member (B55), and use TMP R14/ FIX Email(MsgType:C) message to notify all CM.
8. If TAIEX system wait 10 minutes and not all FCMs have sent confirm message B31 success. This negotiated block trade is also failed. TAIEX system will generate Negotiated block trade error execution report file (B53), and use TMP R14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate Negotiated block trade error execution report file - clearing member (B55), and use TMP R14/ FIX Email(MsgType:C) message to notify all CM.

➤ Cancel process:

Negotiated block trade can be canceled during the register and confirm process. Only Designated FCM can make a cancel command.

1. Designated FCM use TMP R13/ FIX Email(MsgType:C) to send Negotiated block trade register file message (B21) with ExecType='4' to TAIEX system.
2. After processing by TAIEX system and this trade is canceled, TAIEX system will generate Negotiated block trade register report file (B22), and use TMP R14/ FIX Email(MsgType:C) message to notify Designated FCM. At the same time, will generate Negotiated block trade error execution report file (B53), and use TMP R14/ FIX Email(MsgType:C) message to notify all participant FCM.

3. If this negotiated block trade has any confirm report message already send to clearing member, TAIFEX will generate Negotiated block trade error execution report file - clearing member (B55), and use TMP R14/ FIX Email(MsgType:C) message to notify the CM.

➤ Query process:

FCM can query the status of a negotiated block trade.

1. FCM use TMP R13/ FIX Email(MsgType:C) to send Negotiated block trade register file message (B21) with ExecType='I' to TAIFEX system.
2. TAIFEX system will generate Negotiated block trade register report file (B22), to FCM with status code. Possible status\_code include: Block trade ID does not exist (162/6162), Negotiated block trade success (163/6163), Negotiated block trade fail (164/6164), Negotiated block trade canceled (165/6165), Negotiated block trade wait FCM to confirm order (166/6166).

➤ Confirm data cancel process:

When Negotiated block trade in the status of waiting FCM to confirm order, FCM can cancel its confirmed input B31.

1. FCM use TMP R13/ FIX Email(MsgType:C) to send Negotiated block trade confirm input message (B31) with ExecType='4' to TAIFEX system.
2. After processing by TAIFEX system and confirm order is canceled, TAIFEX system will generate Negotiated block trade confirm report file (B32), and use TMP R14/ FIX Email(MsgType:C) message to notify FCM. At the same time, will generate Negotiated block trade confirm report file - clearing member (B35), and use TMP R14/ FIX Email(MsgType:C) message to notify its CM.

● FLEX negotiated block trade (FLEX NBT)

FLEX negotiated block trading system is built on Futures trading system, so client should use Futures system connection to send and receive FLEX negotiated block trade data. Each message and file will generate with Futures system\_type.

➤ Trading process:

1. Get contract and product information through XP09 (contract definition file) and XP08 (Product and Time Flow Group Definition File) FLEX files.
2. Designated FCM use TMP RX13/ FIX Email(MsgType:C) to send FLEX negotiated block trade register file message (XB21) to TAIFEX system. (When the buying and selling traders belong to different futures commission merchants, they shall designate one futures commission merchant to represent them to register this trade.)
3. After processing by TAIFEX system, according to processing result, TAIFEX system will generate FLEX negotiated block trade register report file (XB22), and use TMP RX14/ FIX Email(MsgType:C) message to notify all participant FCM.
4. When FCM receive XB22 message, FCM should use TMP RX13/ FIX Email(MsgType:C) to send FLEX negotiated block trade confirm input message (XB31) to TAIFEX system in 10 minutes.
5. After processing by TAIFEX system, according to processing result, TAIFEX system will generate FLEX negotiated block trade confirm report file (XB32), and use TMP RX14/ FIX Email(MsgType:C) message to notify FCM.
6. At the same time, TAIFEX will generate FLEX negotiated block trade confirm report file - clearing member (XB35) for clearing member, and use TMP RX14/ FIX Email(MsgType:C) message to notify CM.
7. When all of the participants have already confirmed trading data by XB31. TAIFEX will do some check:
  - (1) If check OK. This FLEX negotiated block trade is success. TAIFEX system will generate FLEX negotiated block trade execution report file (XB52), and use TMP RX14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate FLEX negotiated block trade execution report file - clearing member (XB55), and use RX14 message to notify all CM.
  - (2) If check fail. This FLEX negotiated block trade is failed. TAIFEX system will generate FLEX negotiated block trade error execution report file (XB53), and use TMP RX14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate FLEX negotiated block trade error execution report file - clearing member (XB55), and use TMP RX14/ FIX Email(MsgType:C) message to notify all CM.

8. If TAIFEX system wait 10 minutes and not all FCMs have sent confirm message XB31 success. This FLEX negotiated block trade is also failed. TAIFEX system will generate FLEX negotiated block trade error execution report file (XB53), and use TMP RX14/ FIX Email(MsgType:C) message to notify all participant FCM. At the same time, generate FLEX negotiated block trade error execution report file - clearing member (XB55), and use TMP RX14/ FIX Email(MsgType:C) message to notify all CM.

➤ Cancel process:

FLEX negotiated block trade can be canceled during the register and confirm process. Only Designated FCM can make a cancel command.

4. Designated FCM use TMP RX13/ FIX Email(MsgType:C) to send FLEX negotiated block trade register file message (BX21) with ExecType='4' to TAIFEX system.
5. After processing by TAIFEX system and this trade is canceled, TAIFEX system will generate FLEX negotiated block trade register report file (XB22), and use TMP RX14/ FIX Email(MsgType:C) message to notify Designated FCM. At the same time, will generate FLEX negotiated block trade error execution report file (XB53), and use TMP RX14/ FIX Email(MsgType:C) message to notify all participant FCM.
6. If this negotiated block trade has any confirm report message already send to clearing member, TAIFEX will generate FLEX negotiated block trade error execution report file - clearing member (XB55), and use TMP RX14/ FIX Email(MsgType:C) message to notify the CM.

➤ Query process:

FCM can query the status of a FLEX negotiated block trade.

3. FCM use TMP RX13/ FIX Email(MsgType:C) to send FLEX negotiated block trade register file message (BX21) with ExecType='I' to TAIFEX system.
4. TAIFEX system will generate FLEX negotiated block trade register report file (XB22), to FCM with status code. Possible status\_code include: Block trade ID does not exist (162/6162), Negotiated block trade success (163/6163), Negotiated block trade fail (164/6164), Negotiated block trade canceled (165/6165), Negotiated block trade wait FCM to confirm order (166/6166).

➤ Confirm data cancel process:

When FLEX negotiated block trade in the status of waiting FCM to confirm order, FCM can cancel its confirmed input XB31.

3. FCM use TMP RX13/ FIX Email(MsgType:C) to send FLEX negotiated block trade confirm input message (XB31) with ExecType='4' to TAIFEX system.
4. After processing by TAIFEX system and confirm order is canceled, TAIFEX system will generate FLEX negotiated block trade confirm report file (XB32), and use TMP RX14/ FIX Email(MsgType:C) message to notify FCM. At the same time, will generate FLEX negotiated block trade confirm report file - clearing member (XB35), and use TMP RX14/ FIX Email(MsgType:C) message to notify its CM.

The related message and file format please refer to TMP Messaging Specifications section 2.6 and section 2.21.

● Block Trade Session Report Rule Description

TAIFEX block trade use TMP R14/RX14 or FIX Email(MsgType:C) message to report executions, and use TMP R13/RX13 or FIX Email(MsgType:C) message to input the block trade order. If the session wants to get block trade executions, it should be applied proactive notification (notify via R14/RX14).

The NBT input session is not necessary to apply proactive notification, but the participants FCM session need to apply it.

The participants FCM also can get execution report from NBT WEB.

➤ Single product block trade and Combine product block trade



Order Input Source	Order Input Type	Report Type	FCM	R14Report Session
TMP/FIX	B01/BA1	B01/BA1		B01/BA1 input Session.
TMP/FIX	B01/BA1	B02/BA2		Broadcasting to B01/BA1 input Session.
TMP/FIX	B01/BA1	B03		Broadcasting to B01/BA1 input Session.
TMP/FIX	B01/BA1	B05/BA5		Broadcasting to the CM Session.
TMP/FIX	B11/BB1	B11/BB1		B11/BB1 input Session.
TMP/FIX	B11/BB1	B12/BB2		Broadcasting to B11/BB1 input Session.
TMP/FIX	B11/BB1	B13		Broadcasting to B11/BB1 input Session.
TMP/FIX	B11/BB1	B05/BB5		Broadcasting to CM Session.

➤ Negotiated Block Trade

Order Input Source	Order Input Type	Report Type	FCM	R14 Report Session
TMP/FIX	B21/XB21	B21/XB21		Designated FCM B21/XB21 input session
NBT_WEB	B21/XB21	B21/XB21		Broadcasting to Designated FCM B21/XB21 input session. If the Designated FCM B21/XB21 input session is not existed, then it will be broadcasted to Designated FCM head office session.

Order Input Source	Order Input Type	Report Type	FCM	R14 Report Session
TMP/FIX	B21/XB21	B22/XB22	The first four characters of participant FCM NO is the same as the first four characters of Designated FCM NO.	Designated FCM B21/XB21 input session
TMP/FIX	B21/XB21	B22/XB22	The first four characters of participant FCM NO is <b><u>not</u></b> the same as the first four characters of Designated FCM NO.	Broadcasting to all participants FCM session. If the participants FCM session is not existed, then it will be broadcasted to the participants FCM head office session.
NBT_WEB	B21/XB21	B22/XB22		Broadcasting to all participants FCM session. If the participants FCM session is not existed, then it will be broadcasted to the participants FCM head office session.
TMP/FIX	B21/XB21	B23/XB23		Designated FCM B21/XB21 input session
NBT_WEB	B21/XB21	B23/XB23		Broadcasting to Designated FCM B21/XB21 input session. If the Designated FCM B21/XB21 input session is not existed, then it will be broadcasted to Designated FCM head office session.

Order Input Source	Order Input Type	Report Type	FCM	R14 Report Session
TMP/FIX	B31/XB31	B31/XB31 B32/XB32 B33/XB33 B52/XB52 B53/XB53		B31/XB31 input session
NBT_WEB	B31/XB31	B31/XB31 B32/XB32 B33/XB33 B52/XB52 B53/XB53		Broadcasting to the B31/XB31 input session. If the B31/XB31 input session is not existed, then it will be broadcasted to that FCM head office session.
TMP/FIX WEB	B31/XB31	B35/XB35		Broadcasting to the CM Session. If the CM session is not existed, then it will be broadcasted to CM head office session.
TMP/FIX	B21/XB21	B53/XB53	<u>The participant FCM is not inputted B31/XB31, and the first four characters of participant FCM NO is the same as the first four characters of Designated FCM NO.</u>	Designated FCM B21/XB21 input session

Order Input Source	Order Input Type	Report Type	FCM	R14 Report Session
TMP/FIX	B21/XB21	B53/XB53	<u>The participant FCM is not inputted B31/XB31</u> , and the first four characters of participant FCM NO is <b>not</b> the same as the first four characters of Designated FCM NO.	Broadcasting to the participant FCM Session. If the participant FCM session is not existed, then it will be broadcasted to participant FCM head office session.
NBT_WEB	B21/XB21	B53/XB53	<u>The participant FCM is not inputted B31/XB31</u>	Broadcasting to the participant FCM Session. If the participant FCM session is not existed, then it will be broadcasted to participant FCM head office session.
TMP/FIX NBT_WEB	B31/XB31	B53/XB53		Broadcasting to the CM Session. If the CM session is not existed, then it will be broadcasted to CM head office session.

## 4 Link Subsystem

Link Subsystem is the session layer under FIX protocol.

### 4.1 Logon (MsgType: A)

After a FCM sends a logon message, TAIFEX will authenticate the identity of the sender. Logon authentication includes checking the account name and password. If FCM passes the logon authentication, TAIFEX will send a logon message as reply. If the authentication fails, TAIFEX will close the connection after sending a logout message that indicates the reason for logon failure. The connection is established after the FCM receives a logon message from TAIFEX, and the FCM can start sending other messages.

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd	
					FCM	TAIFEX
98	98	EncryptMethod	int	Y	Y	Y
108	108	HeartBtInt	int	Y	Y	Y
141	141	ResetSeqNumFlag	Boolean	N	Y	N
	553	Username	String	N	Y	N

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd	
					FCM	TAIFEX
	554	Password	String	N	Y	N
44553		TaifexUsername	String	N	Y	N
44554		TaifexPassword	String	N	Y	N
95	95	RawDataLength	Length	N	Y	N
96	96	RawData	data	N	Y	N
383	383	MaxMessageSize	Length	N	Y	Y

- 1 EncryptMethod is the encryption method; entering 0 for unencrypted mode is used at the present time.
- 2 During the idle period of a message exchange, heartbeat will be regularly generated by the connecting parties to monitor the state of communication. The connecting parties should use the same heartbeat interval. Currently HeartBtInt is 30 seconds, so this field will have an entry of 30.
- 3 ResetSeqNumFlag is used when the parties reset MsgSeqNum; Y means MsgSeqNum needs reset, N means otherwise.
- 4 Username is the same as SenderCompID.

- 5 Password is defined the same as TMP L40 key\_value.
- 6 RawDataLength is the length of RawData, hence enter 3 here.
- 7 RawData is defined the same as TMP L30 append\_no [a three-digit random number], but this value cannot be the same as that used in the first five logon messages.
- 8 MaxMessageSize means the maximum number of messages per second allowed for input by FCM in this session when Taifex sends a logon message. When FCM sends a logon message, MaxMessageSize means "Reject order second". 0: whatever the order is delay, the request will be accepted.>= 1: TAIFEX will base on the value to reject delay order request; if the order is delay, TAIFEX will return status code 6242.(Enter 0 for Clearing member order and execution report Line)
- 9 If the login fails three times, TAIFEX will lock the session.

## 4.2 Logout (MsgType: 5)

The FIX connection between FCMs and TAIFEX can generate and send a logout message, the purpose is to notify the other party to terminate the connection.

1. After TAIFEX sends a logout message, TAIFEX will wait for the FCM to send a logout confirmed message, which gives the connecting parties the chance to make up missing messages. But if the FCM fails to respond during the HeartBtInt, TAIFEX will take it as logout confirmed. Unless TAIFEX receives a resend request from the FCM, TAIFEX will generally not send any more messages after sending logout.
2. If TAIFEX receives a logout message from the FCM, it will send a logout message as confirmation and will not send any further messages until the next login message is received from the FCM.

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
58	58	Text	String	N	N

Text can contain any information as needed.

### ● **Cancel on disconnect (COD)**

Cancel on Disconnect will assist users to mitigate risks associated with managing open orders when there is an involuntary loss of connectivity. COD cancels all open orders for the disconnected registered FCM session.

Conditions under which COD is invoked:

1. Product is not in the Non-Cancel period.
2. COD detection will be enabled after the FCM receives a login message from TAIFEX.
3. TAIFEX detects a network-level disconnection from the client without a Logout message or detects that the session is inactive with no heartbeats being received for [HeartBtInt] + [reasonable transmission time] seconds.

### **4.3 Heartbeat (MsgType: 0)**

When either of the connecting parties did not send any message during HeartBtInt, any party can generate and send a heartbeat message.



<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
112	112	TestReqID	String	N	N

When a connecting party did not receive any message from the other party during [HeartBtInt] + [reasonable transmission time], it will generate and send a Test Request. If the party still did not receive a heartbeat afterwards, the connection is deemed failed and reconnection is required.

The current [reasonable transmission time] is set to 5 seconds.

#### **4.4 Test Request (MsgType: 1)**

Test Request can force the other party to send a heartbeat. The purpose of Test Request is to check the message sequence number of the other party and the status of the communication line. Upon receiving a Test Request, the other party will respond with a heartbeat carrying the TestReqID. Regardless of the value of HeartBtInt, either party can send a Test Request, to which the receiver will respond with a heartbeat message.

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
112	112	TestReqID	String	Y	Y

TestReqID is used to indicate that the heartbeat generated is for responding to a test request and not for excess idle period. When the other party responds to the test request with a heartbeat, the TestReqID will be contained in the message. Any string can be used as TestReqID (timestamp is recommended).

#### 4.5 Resend Request (MsgType: 2)

Resend Request is sent by the receiver for the purpose of asking the sender to resend certain messages. This function can be used to confirm whether there is a sequence number gap is detected. Resend Request can be used to request a single message, a series of messages or all messages after a certain message.

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
7	7	BeginSeqNo	Int	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
16	16	EndSeqNo	Int	Y	Y

Resend Request can be expressed in the following manners:

- Request resending one message: BeginSeqNo = EndSeqNo.
- Request resending messages in certain range: BeginSeqNo= the first message in the range; EndSeqNo = the last message in the range.
- Request resending all messages after a specific message: BeginSeqNo = the first message in the range; EndSeqNo =0 (until end of data).

#### 4.6 Reject - Session Level (MsgType:3)

When a receiver receives a message, which however cannot be properly processed due to the violation of a certain rule, the receiver should send Reject Session-Level. Ex.: The receiver receives a message and finds that it carries invalid data (ex.: MsgType=&), the receiver should send a Reject Session-Level.

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
45	45	RefSeqNum	int	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
371	371	RefTagID	int	N	N
372	372	RefMsgType	String	N	N
373	373	SessionRejectReason	int	N	Y
58	58	Text	String	N	N

1. RefSeqNum is the MsgSeqNum rejected.
2. RefTagID:The tag failing validation.
3. RefMsgType:MsgType of the message in error.
4. SessionRejectReason:SessionRejectReason is the reason code for message reject.
  - 0 = Invalid tag number
  - 1 = Required tag missing
  - 2 = Tag not defined for this message type
  - 3 = Undefined Tag
  - 4 = Tag specified without a value
  - 5 = Value is incorrect (out of range) for this tag
  - 6 = Incorrect data format for value

9 = CompID problem

10 = SendingTime accuracy problem

11 = Invalid MsgType

5. Text can contain any information as needed to explain reason for rejection.

#### 4.7 Sequence Reset Gap Fill (MsgType: 4)

Sequence Reset Gap Fill has two modes. When GapFillFlag is Y, it means Gap Fill message; if GapFillFlag is N, it means Sequence Reset message, i.e. SeqReset-Gap Fill or SeqReset –Reset. SeqReset-Gap Fill is usually used when the sender does not want to repeat certain message in response to a Resend Request (e.g. Heart Beats and Test Requests). SeqReset-Reset is usually sent in connection to system recovery.

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
123	123	GapFillFlag	Boolean	N	N
36	36	NewSeqNo	Int	Y	Y

1. If the receiver sends a Resend Request (e.g. request the resend of 5 ~ 10), and if MsgSeqNum 8 and 10 represent application message, and MsgSeqNum 5~7 and 9 represent session message, then to respond to the Resend Request, some application messages need to be resent.

In the first SeqReset-GapFill sent, the NewSeqNo is set as 8, meaning message No. 8; after resending the application message, a SeqReset-GapFill is sent and the NewSeqNo is 10, meaning message No. 10, to complete the resend of application messages.

2. If the GapFillFlag field is not present (or set as N), it is a SeqReset-Reset message. In such event, ignore the MsgSeqNum in the header and use NewSeqNo as the new message sequence No. after reset.

## 5 Online Trading Subsystem

Online Trading Subsystem is the application layer under the FIX protocol. TAIFEX currently only offers the service of quantity decrease for order change. For an order increase message, TAIFEX will respond with an order error message. For price data type, the numeric format will be operated according to the float field under the FIX protocol, that is, the numeric value of the field will be entered based on the actual price. There is no quote confirmed report under the FIX protocol, which only provides the response of a Quote Request Reject if there is error in quote request. But to match the current quote operation of TAIFEX, TAIFEX defines a MsgType: U080 as Quote Request Report. In addition, the FIX protocol does not provide a quote quantity change message. There is a rule of sending quote in the same production with the auto-replace feature. Therefore TAIFEX does not need to add a quantity change function. The existing FIX Quote message could be reused to replace the parameters of an existing quote. When responding to a quote of request, TAIFEX will send a Quote Status Report. When a quote is executed, the report format will be the same as a regular order execution report, but the report will only be on actually executed bid or offer.

See Appendix for Online Trading Subsystem messages.

## 5.1 Business Message Reject (MsgType:j)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
45	45	RefSeqNum	Int	N	N
372	372	RefMsgType	String	Y	Y
380	380	BusinessRejectReason	Int	Y	Y
58	58	Text	String	N	N

1. RefSeqNum :MsgSeqNum of rejected message.
2. RefMsgType:The MsgType of the FIX message being referenced.
3. BusinessRejectReason:Code to identify reason for a Business Message Reject message.3 = Unsupported Message Type
4. Text can contain any information as needed to explain reason for rejection.

## 5.2 New Order Single (MsgType: D)

(Same as R01/RX01 Order Input)

New Order Single message has the following format:

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
11	11	ClOrdID	String	Y	Y
	453	NoPartyID	NumInGroup	N	Y
	448	PartyID	String	N	Y
	447	PartyIDSource	Char	N	Y
	452	PartyRole	Int	N	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y
44448		TaifexPartyID	String	N	Y



<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
44447		TaifexPartyIDSource	Char	N	Y
44452		TaifexPartyRole	Int	N	Y
1	1	Account	String	N	Y
55	55	Symbol	String	Y	Y
54	54	Side	Char	Y	Y
60	60	TransactTime	UTCTimestamp	Y	Y
38	38	OrderQty	Qty	N	Y
40	40	OrdType	Char	Y	Y
44	44	Price	Price	N	Y
59	59	TimeInForce	Char	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
77	77	PositionEffect (OpenClose)	Char	N	Y
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y
21		HandlInst	Char	Y	Y
10000	10000	TaifexSymbolType	char	N	Y
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order. In cancel, quantity change (decrease) order and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same).

2. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
3. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
4. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
5. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
6. Account is the investor account No.; its value is the same as TMP investor\_acno + investor\_flag. Ex.: Account 1234567f means investor\_acno is 1234567 and investor\_flag is f.
7. Symbol is the product ID.
8. Side is the buy/sell code; 1 means buy, 2 means sell.
9. TransactTime is the time transaction or order is generated.
10. OrderQty is the order quantity.
11. OrdType is the order type; 1 means market, 2 means limit, 3 means "Market with Protection"(MWP).
12. Price is the order price.(0 means market or MWP)
13. TimeInForce is the order condition; 0 means Day (ROD), 3 means Immediate or Cancel (IOC), 4 means Fill or Kill (FOK).
14. PositionEffect is the open/offset code; O means open, C means close, D means day trade, A means open & specified position offsets, 7 means Offset by FCM.
15. HandInst means the instructions for order handling on FCM trading floor, 1 means automated execution orderc
16. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]

	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXX	
	Option - Put	OPXXXX	

17. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

18. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
19. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

### 5.3 New Order Multi-leg (MsgType: AB or UAB)

(Same as R01 Order Input)

New Order Multi-leg message has the following format:

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
11	11	ClOrdID	String	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y
	448	PartyID	String	N	Y
	447	PartyIDSource	char	N	Y
	452	PartyRole	int	N	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y
44448		TaifexPartyID	String	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
44447		TaifexPartyIDSource	char	N	Y
44452		TaifexPartyRole	int	N	Y
1	1	Account	String	N	Y
55	55	Symbol	String	Y	Y
54	54	Side	char	Y	Y
	555	NoLegs	NumInGroup	Y	Y
	600	LegSymbol	String	Y	Y
	608	LegCFIcode	String	Y	Y
	610	LegMaturityMonthYear	month-year	Y	Y
	624	LegSide	char	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
	687	LegQty	Qty	N	Y
44555		TaifexNoLegs	NumInGroup	Y	Y
44600		TaifexLegSymbol	String	Y	Y
44608		TaifexLegCFIcode	String	Y	Y
44610		TaifexLegMaturityMonthYear	month-year	Y	Y
44624		TaifexLegSide	char	Y	Y
44687		TaifexLegQty	Qty	N	Y
60	60	TransactTime	UTCTimestamp	Y	Y
38	38	OrderQty	Qty	N	Y
40	40	OrdType	char	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
44	44	Price	Price	N	Y
59	59	TimeInForce	char	N	Y
77	77	PositionEffect (OpenClose)	char	N	Y
10000	10000	TaifexSymbolType	char	N	N
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. ClOrdID is a unique ID code (12 characters) provided by FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order. In cancel, quantity change (decrease) order and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same).
2. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.



3. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
4. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
5. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
6. Account is the investor account No.; its value is the same as TMP investor\_acno + investor\_flag. Ex.: Account 1234567f means investor\_acno is 1234567 and investor\_flag is f.
7. Symbol is the product ID.
8. Side is the buy/sell code; 1 means buy, 2 means sell.
9. NoLegs(TaifexNoLegs) is the number of products contained in the multi-leg order; enter 2 here.
10. LegSymbol(TaifexLegSymbol) is the product ID for one leg of the multi-leg order.
11. LegCFIcode(TaifexLegCFIcode) is the ISO CFIcode.
12. LegMaturityMonthYear(TaifexLegMaturityMonthYear) is the settlement month code for one leg of the multi-leg order.
13. LegSide(TaifexLegSide) is the buy/sell code for one leg of the multi-leg order.
14. LegQty(TaifexLegQty) is the quantity for one leg of the multi-leg order.
15. TransactTime is the time transaction or order is generated.
16. OrderQty is the order quantity.
17. OrdType is the order type; 1 means market, 2 means limit.
18. Price is the price spread.
19. TimeInForce is the order condition; 0 means Day (ROD), 3 means Immediate or Cancel (IOC), 4 means Fill or Kill (FOK).
20. PositionEffect is the open/offset code; O means open, C means close, D means day trade, A means open & specified position offsets, 7 means Offset by FCM.
21. TaifexSymbolType means the type of Symbol; enter 2 here meaning the field of Symbol using old product ID, enter 4 here meaning the field of Symbol using new product ID.
22. TaifexOrderSource means the Order Source; "D" means Leased Line or VPN or Closed private network, "A" means Application program

interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.

23. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIEX website (Home > Market Data > Information Vendors))

#### 5.4 Order Cancel Request (MsgType: F)

(Same as Order Cancel Request in R01/RX01)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
41	41	OrigClOrdID	String	Y	Y
11	11	ClOrdID	String	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y
	448	PartyID	String	N	Y
	447	PartyIDSource	Char	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
	452	PartyRole	Int	N	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y
44448		TaifexPartyID	String	N	Y
44447		TaifexPartyIDSource	Char	N	Y
44452		TaifexPartyRole	Int	N	Y
55	55	Symbol	String	N	Y
54	54	Side	Char	Y	Y
60	60	TransactTime	UTCTimestamp	Y	Y
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
10000	10000	TaifexSymbolType	char	N	Y
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. In cancel, quantity change (decrease order) and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same). The OrigClOrdID is the ClOrdID in the last valid order to which the FCM requests cancel or change of quantity or change of price.
2. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order.
3. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
4. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
5. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
6. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
7. Symbol is the product ID.
8. Side is the buy/sell code; 1 means buy, 2 means sell.
9. TransactTime is the time transaction or order is generated.

10. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXX	
	Option - Put	OPXXXX	

11. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

12. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
13. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

## 5.5 Order Cancel Replace Request (MsgType: G)

(Same as Order Decrease or modify order price Request in R01/RX01)

The Order Cancel Replace Request message has the following format:

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
41	41	OrigClOrdID	String	Y	Y	Y
11	11	ClOrdID	String	Y	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y	Y
	448	PartyID	String	N	Y	Y
	447	PartyIDSource	Char	N	Y	Y
	452	PartyRole	Int	N	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
44453		TaifexNoPartyIDs	NumInGroup	N	Y	Y
44448		TaifexPartyID	String	N	Y	Y
44447		TaifexPartyIDSource	Char	N	Y	Y
44452		TaifexPartyRole	Int	N	Y	Y
55	55	Symbol	String	Y	Y	Y
54	54	Side	Char	Y	Y	Y
60	60	TransactTime	UTCTimestamp	Y	Y	Y
38	38	OrderQty	Qty	N	Y	Y
40	40	OrdType	Char	Y	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
44	44	Price	Price	N	N	Y
59	59	TimeInForce	Char	N	Y	Y
21		HandlInst	Char	Y	Y	Y
	461	CFICode	String	N	Y	Y
44461		TaifexCFICode	String	N	Y	Y
10000	10000	TaifexSymbolType	char	N	N	Y
10001	10001	TaifexOrderSource	char	Y	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y	Y
10003	10003	TaifexExecType	char	N	N	N



1. In cancel, quantity change (decrease order) and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same). The OrigClOrdID is the ClOrdID in the last valid order to which the FCM requests cancel or change of quantity or change of price.
2. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order.
3. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
4. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
5. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
6. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
7. Symbol is the product ID.
8. Side is the buy/sell code; 1 means buy, 2 means sell.
9. TransactTime is the time transaction or order is generated.
10. OrderQty is the order quantity after change.
11. OrdType is the order type; 1 means market, 2 means limit, 3 means MWP.
12. Price is the order price. Entering 0 here means market order. If the order is change quantity order, it doesn't necessary the field. If the order is change price order, it necessary fill the new price in the field.
13. TimeInForce is the order condition; 0 means Day (ROD), 3 means Immediate or Cancel (IOC), 4 means Fill or Kill (FOK), 8 means system automatic delete after a period of time.
14. HandInst means the instructions for order handling on FCM trading floor, 1 means automated execution order.
15. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXX	
	Option - Put	OPXXXX	

16. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

17. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
18. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))
19. TaifexExecType means execution type, and it is not a required tag;

the field value: “M/m” means price modification,

the field value: “5” means decrease.

If TaifexExecType does not exist and Price field exists, the default value is TaifexExecType=“M”.

(Same as Order Decrease or modify order price Request in TCP/IP TMP R01)

## 5.6 Multi-leg Order Cancel Replace Request (MsgType: AC or UAC)

(Same as Order Decrease or modify order price Request in R01/RX01)

The Multi-leg Order Cancel Replace Request has the following format:

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req’d</b>	<b>TAIFEX Req’d (order decrease)</b>	<b>TAIFEX Req’d (modify order price)</b>
41	41	OrigClOrdID	String	Y	Y	Y
11	11	ClOrdID	String	Y	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
	448	PartyID	String	N	Y	Y
	447	PartyIDSource	char	N	Y	Y
	452	PartyRole	Int	N	Y	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y	Y
44448		TaifexPartyID	String	N	Y	Y
44447		TaifexPartyIDSource	char	N	Y	Y
44452		TaifexPartyRole	Int	N	Y	Y
55	55	Symbol	String	Y	Y	Y
54	54	Side	char	Y	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
	555	NoLegs	NumInGroup	Y	Y	Y
	600	LegSymbol	String	Y	Y	Y
	608	LegCFIcode	String	Y	Y	Y
	610	LegMaturityMonthYear	month-year	Y	Y	Y
	624	LegSide	char	Y	Y	Y
	687	LegQty	Qty	N	Y	Y
44555		TaifexNoLegs	NumInGroup	Y	Y	Y
44600		TaifexLegSymbol	String	Y	Y	Y
44608		TaifexLegCFIcode	String	Y	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
44610		TaifexLegMaturityMonthYear	month-year	Y	Y	Y
44624		TaifexLegSide	char	Y	Y	Y
44687		TaifexLegQty	Qty	N	Y	Y
60	60	TransactTime	UTCTimestamp	Y	Y	Y
38	38	OrderQty	Qty	N	Y	Y
40	40	OrdType	char	Y	Y	Y
44	44	Price	Price	N	N	Y
59	59	TimeInForce	char	N	Y	Y
10000	10000	TaifexSymbolType	char	N	N	N

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (order decrease)</b>	<b>TAIFEX Req'd (modify order price)</b>
10001	10001	TaifexOrderSource	char	Y	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y	Y
10003	10003	TaifexExecType	char	N	N	N

1. In cancel, quantity change (decrease order) and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same). OrigClOrdID is the ClOrdID in the last valid order to which the FCM requests cancel or change of quantity or change of price.
2. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order.
3. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
4. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
5. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
6. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
7. Symbol is the product ID.
8. Side is the buy/sell code; 1 means buy, 2 means sell.

9. NoLegs is the number of products contained in the multi-leg order; enter 2 here.
10. NoLegs(TaifexNoLegs) is the number of products contained in the multi-leg order; enter 2 here.
11. LegSymbol(TaifexLegSymbol) is the product ID for one leg of the multi-leg order.
12. LegCFIcode(TaifexLegCFIcode) is the ISO CFIcode.
13. LegMaturityMonthYear(TaifexLegMaturityMonthYear) is the settlement month code for one leg of the multi-leg order.
14. LegSide(TaifexLegSide) is the buy/sell code for one leg of the multi-leg order.
15. LegQty(TaifexLegQty) is the quantity for one leg of the multi-leg order.
16. TransactTime is the time transaction is generated.
17. OrderQty is the order quantity after change.
18. OrdType is the order type; 1 means market, 2 means limit, 3 means MWP.
19. Price is the order price. Entering 0 here means market order. If the order is change quantity order, it doesn't necessary the field. If the order is change price order, it necessary fill the new price in the field.
20. TimelnForce is the order condition; 0 means Day (ROD), 3 means Immediate or Cancel (IOC), 4 means Fill or Kill (FOK), 8 means system automatic delete after a period of time.
21. TaifexSymbolType means the type of Symbol; enter 2 here meaning the field of Symbol using old product ID, enter 4 here meaning the field of Symbol using new product ID.
22. TaifexOrderSource means the Order Source; "D" means Leased Line or VPN or Closed private network, "A" means Application program interface (API), "M" means Mobile device, "W" means Web site, "P" means Personal computer, "V" means Voice, "G" means in writing or by telephone or telegram.
23. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, "999" means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))
24. TaifexExecType means execution type, and it is not a required tag; the field value: "M/m" means price modification,



the field value: “5” means decrease.

If TaifexExecType does not exist and Price field exists, the default value is TaifexExecType=“M”.

(Same as Order Decrease or modify order price Request in TCP/IP TMP R01)

## 5.7 Order Status Request (MsgType: H)

(Same as Order Status Request in R01/RX01)

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
11	11	ClOrdID	String	Y	Y
55	55	Symbol	String	Y	Y
54	54	Side	char	Y	Y
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
10000	10000	TaifexSymbolType	char	N	Y
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order.
2. Symbol is the product ID.
3. Side is the buy/sell code; 1 means buy, 2 means sell.
4. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	<b>Futures/Options</b>	<b>CFICode (TaifexCFICode)</b>	<b>Remark</b>
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX	Future	FXXXXX	

Trading	Option - Call	OCXXXN	
	Option - Put	OPXXXN	

5. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

6. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
7. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

## 5.8 Execution Report (MsgType: 8)

(Same as R02/RX02 or R03/RX03)

FIX 4.2 Tag	FIX 4.4 Tag	Field Name	Data Type	FIX Req'd	New Order Reply TAIFEX Req'd	New Order Error Reply or Order Status Request error Reply TAIFEX Req'd	Order Single Transaction Reply TAIFEX Req'd	Order Multi-leg Transaction Reply TAIFEX Req'd	Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd	Order Status Request Reply TAIFEX Req'd
37	37	OrderID	String	Y	Y	Y	Y	Y	Y	Y
11	11	ClOrdID	String	N	Y	Y	Y	Y	Y	Y
	453	NoPartyID	NumInGroup	N	Y	N	Y	Y	Y	Y
	448	PartyID	String	N	Y	N	Y	Y	Y	Y
	447	PartyIDSource	char	N	Y	N	Y	Y	Y	Y
	452	PartyRole	int	N	Y	N	Y	Y	Y	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y	N	Y	Y	Y	Y

<b>FIX 4.2 Tag</b>	<b>FIX 4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>New Order Reply TAIFEX Req'd</b>	<b>New Order Error Reply or Order Status Request error Reply TAIFEX Req'd</b>	<b>Order Single Transaction Reply TAIFEX Req'd</b>	<b>Order Multi-leg Transaction Reply TAIFEX Req'd</b>	<b>Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd</b>	<b>Order Status Request Reply TAIFEX Req'd</b>
44448		TaifexPartyID	String	N	Y	N	Y	Y	Y	Y
44447		TaifexPartyIDSource	char	N	Y	N	Y	Y	Y	Y
44452		TaifexPartyRole	int	N	Y	N	Y	Y	Y	Y
17	17	ExecID	String	Y	Y	Y	Y	Y	Y	Y
150	150	ExecType	char	Y	Y	Y	Y	Y	Y	Y
41	41	OrigClOrdID	String	N	N	N	N	N	Y	N
1	1	Account	String	N	Y	N	Y	Y	Y	Y
39	39	OrdStatus	char	Y	Y	Y	Y	Y	Y	Y

<b>FIX 4.2 Tag</b>	<b>FIX 4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>New Order Reply TAIFEX Req'd</b>	<b>New Order Error Reply or Order Status Request error Reply TAIFEX Req'd</b>	<b>Order Single Transaction Reply TAIFEX Req'd</b>	<b>Order Multi-leg Transaction Reply TAIFEX Req'd</b>	<b>Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd</b>	<b>Order Status Request Reply TAIFEX Req'd</b>
55	55	Symbol	String	Y	Y	Y	Y	Y	Y	Y
54	54	Side	String	Y	Y	Y	Y	Y	Y	Y
40	40	OrdType	char	N	Y	N	Y	Y	Y	Y
38	38	OrderQty	Qty	N	Y	N	Y	Y	Y	Y
151	151	LeavesQty	Qty	Y	Y	Y	Y	Y	Y	Y
14	14	CumQty	Qty	Y	Y	Y	Y	Y	Y	Y
6	6	AvgPx	Price	Y	Y	Y	Y	Y	Y	Y
44	44	Price	Price	N	Y	N	Y	Y	Y	Y

<b>FIX 4.2 Tag</b>	<b>FIX 4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>New Order Reply TAIFEX Req'd</b>	<b>New Order Error Reply or Order Status Request error Reply TAIFEX Req'd</b>	<b>Order Single Transaction Reply TAIFEX Req'd</b>	<b>Order Multi-leg Transaction Reply TAIFEX Req'd</b>	<b>Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd</b>	<b>Order Status Request Reply TAIFEX Req'd</b>
77	77	PositionEffect(OpenClose)	char	N	Y	N	Y	Y	Y	Y
58	58	Text	String	N	N	Y	N	N	N	N
32	32	LastQty (LastShares)	Qty	N	N	N	Y	Y	N	Y
31	31	LastPx	Price	N	N	N	Y	Y	N	Y
60	60	TransactTime	UTCTimestamp	N	Y	N	Y	Y	Y	Y
59	59	TimeInForce	char	N	Y	N	Y	Y	Y	Y
	555	NoLegs	int	N	N	N	N	Y	N	N
	600	LegSymbol	String	N	N	N	N	Y	N	N

<b>FIX 4.2 Tag</b>	<b>FIX 4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>New Order Reply TAIFEX Req'd</b>	<b>New Order Error Reply or Order Status Request error Reply TAIFEX Req'd</b>	<b>Order Single Transaction Reply TAIFEX Req'd</b>	<b>Order Multi-leg Transaction Reply TAIFEX Req'd</b>	<b>Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd</b>	<b>Order Status Request Reply TAIFEX Req'd</b>
	608	LegCFIcode	String	N	N	N	N	Y	N	N
	610	LegMaturityMonthYear	month-year	N	N	N	N	Y	N	N
	624	LegSide	char	N	N	N	N	Y	N	N
	637	LegLastPx	Price	N	N	N	N	Y	N	N
	687	LegQty	Qty	N	N	N	N	Y	N	N
44555		TaifexNoLegs	int	N	N	N	N	Y	N	N
44600		TaifexLegSymbol	String	N	N	N	N	Y	N	N
44608		TaifexLegCFIcode	String	N	N	N	N	Y	N	N



<b>FIX 4.2 Tag</b>	<b>FIX 4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>New Order Reply TAIFEX Req'd</b>	<b>New Order Error Reply or Order Status Request error Reply TAIFEX Req'd</b>	<b>Order Single Transaction Reply TAIFEX Req'd</b>	<b>Order Multi-leg Transaction Reply TAIFEX Req'd</b>	<b>Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd</b>	<b>Order Status Request Reply TAIFEX Req'd</b>
44610		TaifexLegMaturityMonthYear	month-year	N	N	N	N	Y	N	N
44624		TaifexLegSide	char	N	N	N	N	Y	N	N
44637		TaifexLegLastPx	Price	N	N	N	N	Y	N	N
44687		TaifexLegQty	Qty	N	N	N	N	Y	N	N
20		ExecTransType	Char	Y	Y	Y	Y	Y	Y	Y
	461	CFIcode	String	N	N	N	N	Y	N	N
44461		TaifexCFIcode	String	N	Y	Y	Y	Y	Y	Y
10000	10000	TaifexSymbolType	char	N	Y	Y	Y	Y	Y	Y

FIX 4.2 Tag	FIX 4.4 Tag	Field Name	Data Type	FIX Req'd	New Order Reply TAIFEX Req'd	New Order Error Reply or Order Status Request error Reply TAIFEX Req'd	Order Single Transaction Reply TAIFEX Req'd	Order Multi-leg Transaction Reply TAIFEX Req'd	Cancel or Decrease Order or Modify Price Order Reply TAIFEX Req'd	Order Status Request Reply TAIFEX Req'd
10004	10004	TaifexPartID	int	N	N	N	N	N	N	N

1. OrderID is a TAIFEX-generated new order ID that is unique in the whole market.
2. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order. In cancel, quantity change (decrease) and modify price order, ClOrdID and OrigClOrdID are correlated (the first five characters are the same).
3. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
4. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
5. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
6. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
7. ExecID is the session serial No.
8. ExecType is for identifying the execution type; 0 means New, 4 means Canceled, 8 means Rejected, F means Trade (partial fill or fill), I means Order Status, 5 means Replaced, n means New and Execution report.

9. In cancel, quantity change (decrease order) and modify price order, OrigClOrdID is the ClOrdID of the order to which the FCM requests cancel or change of quantity.
10. Account is the investor account No.; its value is the same as TMP investor\_acno + investor\_flag. Ex.: Account 1234567f means investor\_acno is 1234567 and investor\_flag is f.
11. OrdStatus reports the current status of the order; 0 means New, 1 means Partially filled, 2 means Filled, 4 means Canceled, 8 means Rejected.
12. Symbol is the product ID.
13. Side is the buy/sell code; 1 means buy, 2 means sell.
14. OrdType is the order type; 1 means market, 2 means limit, 3 means MWP.
15. OrderQty is the order quantity.
16. LeavesQty is the remaining quantity on the order, i.e.  $\text{LeavesQty} = \text{OrderQty} - \text{CumQty}$ .
17. CumQty is cumulative quantity of the order filled.
18. AvgPx is the average execution price.
19. Price is the price or spread of the order. For MWP, it is the price assigned by matching engine. When status\_code 48 reports for orders other than multileg options, it will be the upper or lower limit price of the product for dynamic price banding mechanism.
20. PositionEffect is the open/offset code; O means open, C means close, D means day trade, 9 means market maker quote, A means open & specified position offsets, 7 means Offset by FCM.
21. Text field enters the error code when error occurs.
22. LastQty is the quantity of the last transaction.
23. LastPx is the price of the last transaction.
24. TransactTime is the time the transaction or order is generated.
25. TimeInForce is the order condition; 0 means Day (ROD), 3 means Immediate or Cancel (IOC), 4 means Fill or Kill (FOK), 8 means system automatic delete after a period of time.

26. NoLegs(TaifexNoLegs) is the number of products contained in the multi-leg order; enter 2 here.
27. LegSymbol(TaifexLegSymbol) is the product ID for one leg of the multi-leg order.
28. The LegCFICode(TaifexLegCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	LegCFICode (TaifexLegCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]

29. LegMaturityMonthYear(TaifexLegMaturityMonthYear) is the settlement month code for one leg of the multi-leg order.
30. LegSide(TaifexLegSide) is the buy/sell code for one leg of the multi-leg order.
31. LegLastPx(Taifex LegLastPx) the price of the last transaction for one leg of the multi-leg order. When status\_code 48 reports for multileg options orders, it will be the upper or lower limit price of the corresponding leg product for dynamic price banding mechanism.
32. LegQty(TaifexLegQty) is the quantity for one leg of the multi-leg order.
33. ExecTransType is the transaction type; 0 means New, 3 means Status.
34. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX	Future	FXXXXX	

Trading	Option - Call	OCXXXN	
	Option - Put	OPXXXN	

35. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

36. **TaifexPartID** means group ID. Please refer to section 3.6 in the TCP/IP TMP.

## 5.9 Order Cancel Reject (MsgType: 9)

(Same as R03/RX03 Cancel or Decrease Error Reply)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
37	37	OrderID	String	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
11	11	ClOrdID	String	N	Y
41	41	OrigClOrdID	String	Y	Y
39	39	OrdStatus	Char	Y	Y
434	434	CxlRejResponseTo	Char	Y	Y
17	17	ExecID	String	N	Y
58	58	Text	String	N	N
10004	10004	TaifexPartID	int	N	N

1. OrderID is a TAIFEX-generated order ID that is unique in the whole market.
2. ClOrdID is a unique ID code (12 characters) provided by the FCM when placing an order (including quote) with TAIFEX. The first five characters of ClOrdID (can be expressed in upper or lower case letter or numeral) is a unique number in the FCM system that cannot be duplicated, while the last seven characters denote the serial No. of the order.
3. OrigClOrdID is the ClOrdID of the original order to which the FCM requests cancel or change of quantity or change of price.

4. OrdStatus reports the current status of the order; 8 means Rejected.
5. CxlRejResponseTo enters the type of request responding to; 1 means responding to cancel request; 2 means responding to change quantity request or modify price request.
6. ExecID is the session serial No.
7. Text field enters the error code when error occurs.
8. **TaifexPartID** means group ID. Please refer to section 3.6 in the TCP/IP TMP.

Relationships of Order No. under different protocols: the first five characters of ClOrdID are the same as TMP ORDER-NO.

Protocol	TMP		FIX			
Field	order_no	ord_id	ClOrdID(12 characters)		OrigClOrdID(12 characters)	
			order_no	ord_id	order_no	ord_id
Order input	abcde	0000001	abcde	0000001		
First change of order	abcde	0000002	abcde	0000002	abcde	0000001
Second change of order	abcde	0000003	abcde	0000003	abcde	0000002
Third change of order	abcde	0000004	abcde	0000004	abcde	0000003
Order Status Request	abcde	0000004	abcde	0000004		

Order cancel	abcde	0000005	abcde	0000005	abcde	0000004
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## 5.10 Quote Request (MsgType: R)

(Same as R07/RX07 Price Inquiry Input)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
146	146	NoRelatedSym	Int	Y	Y
55	55	Symbol	String	Y	Y
131	131	QuoteReqID	String	Y	Y
	461	CFIcode	String	N	Y
44461		TaifexCFIcode	String	N	Y
10000	10000	TaifexSymbolType	char	N	Y



<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. NoRelatedSym means the quantity of repeated product ID, enter 1 for current status.
2. Symbol is the product ID.
3. QuoteReqID is the quote request No. (five characters in total that can be expressed using upper or lower case letters or numerals).
4. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	<b>Futures/Options</b>	<b>CFICode (TaifexCFICode)</b>	<b>Remark</b>
Regular trading	Future	FXXXXXX	[FUT]
	Option - Call	OCXXXXX	[OPT]
	Option - Put	OPXXXXX	[OPT]
FLEX Trading	Future	FXXXXNX	
	Option - Call	OCXXXXN	
	Option - Put	OPXXXXN	

5. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

6. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
7. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))
8. TaifexSymbolType means the type of Symbol; enter 2 here meaning the field of Symbol using old product ID, enter 4 here meaning the field of Symbol using new product ID.
9. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
10. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

### 5.11 Quote Request Report (MsgType: U080)

(Same as R08/RX08 Price Inquiry Reply)

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
131	131	QuoteReqID	String	N	Y
10004	10004	TaifexPartID	int	N	N

1. QuoteReqID is the quote request No.
2. TaifexPartID means group ID. Please refer to section 3.6 in the TCP/IP TMP.

## 5.12 Quote Request Reject (MsgType: AG or UAG)

(Same as R03/RX03 Price Inquiry Error Reply)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
131	131	QuoteReqID	String	Y	Y
	658	QuoteRequestRejectReason	int	Y	Y
44658		TaifexQuoteRequestRejectReason	int	Y	Y
146	146	NoRelatedSym	int	Y	Y
55	55	Symbol	String	Y	Y
58	58	Text	String	N	Y
	<del>461</del>	<del>CFICode</del>	<del>String</del>	<del>N</del>	<del>Y</del>
<del>44461</del>		<del>TaifexCFICode</del>	<del>String</del>	<del>N</del>	<del>Y</del>

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
10000	10000	TaifexSymbolType	char	N	N
10004	10004	<b>TaifexPartID</b>	int	N	N

1. QuoteReqID is the quote request No. (five characters in total that can be expressed using upper or lower case letters or numerals).
2. QuoteRequestRejectReason(TaifexQuoteRequestRejectReason) reports the reason for quote request reject; if it is 99, refer to the Text field.  
Valid Values: 1 = Unknown symbol. 2 = Exchange closed. 6018= quote No. error.
3. NoRelatedSym means the quantity of repeated product ID, enter 1 for current status.
4. Symbol is the product ID.
5. When QuoteRequestRejectReason is 99, this field will enter error code.
6. ~~The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.~~

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	{FUT}
	Option — Call	OCXXXX	{OPT}
	Option — Put	OPXXXX	{OPT}
FLEX Trading	Future	FXXXXN	
	Option — Call	OCXXXXN	

	<del>Option—Put</del>	<del>OPXXXXN</del>	
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7. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

8. **TaifexPartID** means group ID. Please refer to section 3.6 in the TCP/IP TMP. In the case of regular trading, this field will not be present.

### 5.13 Quote (MsgType: S)

(Same as R09/RX09 Quote Input)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd (New)	TAIFEX Req'd (Decrease)	TAIFEX Req'd (Modify Price)
117	117	QuoteID	String	Y	Y	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (New)</b>	<b>TAIFEX Req'd (Decrease)</b>	<b>TAIFEX Req'd (Modify Price)</b>
	448	PartyID	String	N	Y	Y	Y
	447	PartyIDSource	Char	N	Y	Y	Y
	452	PartyRole	Int	N	Y	Y	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y	Y	Y
44448		TaifexPartyID	String	N	Y	Y	Y
44447		TaifexPartyIDSource	Char	N	Y	Y	Y
44452		TaifexPartyRole	Int	N	Y	Y	Y
1	1	Account	String	N	Y	Y	Y
55	55	Symbol	String	Y	Y	Y	Y
132	132	BidPx	Price	N	Y	Y	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (New)</b>	<b>TAIFEX Req'd (Decrease)</b>	<b>TAIFEX Req'd (Modify Price)</b>
133	133	OfferPx	Price	N	Y	Y	Y
134	134	BidSize	Qty	N	Y	Y	Y
135	135	OfferSize	Qty	N	Y	Y	Y
60	60	TransactTime	UTCTimestamp	N	Y	Y	Y
59	59	TimeInForce	Char	N	Y	Y	Y
77	77	PositionEffect (OpenClose)	Char	N	Y	Y	Y
	461	CFICode	String	N	Y	Y	Y
44461		TaifexCFICode	String	N	Y	Y	Y
10000	10000	TaifexSymbolType	char	N	Y	Y	Y



<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd (New)</b>	<b>TAIFEX Req'd (Decrease)</b>	<b>TAIFEX Req'd (Modify Price)</b>
10001	10001	TaifexOrderSource	char	Y	Y	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y	Y	Y
10003	10003	TaifexExecType	Char	N	Y	Y	Y

1. QuoteID is the quote message No. This field is the same as ClOrdID which is a unique ID code (12 characters) provided to TAIFEX by the FCM. The first five characters of QuoteID and ClOrdID (can be expressed in upper or lower case letters or numerals) is a unique number in the FCM system that cannot be duplicated.
2. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
3. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
4. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
5. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
6. Account is the investor account No.; its value is the same as TMP investor\_acno + investor\_flag. Ex.: Account 1234567f means investor\_acno is 1234567 and investor\_flag is f.
7. Symbol is the product ID.
8. BidPx is the bid price of the order.
9. OfferPx is the offer price of the order.

10. BidSize is the bid quantity of the order.
11. OfferSize is the offer quantity of the order.
12. TransactTime is the time transaction took place.
13. TimeInForce is 0 if ROD, 8 means system automatic delete after a period of time.
14. PositionEffect(OpenClose) is the open/offset code; enter 9 here means market maker quote.
15. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXXN	
	Option - Put	OPXXXXN	

16. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

17. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
18. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))
19. TaifexExecType means execution type,  
the field value: “M/m” means single-side quote order modification, and the TaifexExecType tag is necessary in single-side quote order modification.  
the field value: “5” means decrease. and the TaifexExecType tag is necessary in qty decrease.
20. When modifying the price for one side of the quote, the client must fill in the price for the side to be modified and fill in zero for the other side.
21. If TaifexExecType is set to ‘M’, The order reply message and following reply messages will be sent to the line where price-modification order is placed. The original line where new order is placed will never receive any execution reply message. (Same as the quote request named ExecType in the TMP R09 field)
22. If TaifexExecType is set to ‘m’, The order reply message will be sent to the line where price-modification order is placed, but following reply messages will be sent to the original line where new order is placed. (Same as the quote request named ExecType in the TMP R09 field)
23. TaifexExecType=“M/m” only affects the reply messages on the modified side, the following reply messages of unmodified side still be sent to the original line.

Example of Single-side quote order modification:

	MsgType (35)	QuoteID (117)		Symbol (55)	BidPx (132)	OfferPx (133)	BidSize (134)	OfferSize (135)		TaifexExecType (10003)
Quote input (New)	S	A00010000001		TXFLO	10000	10010	50	50		
Quote input (Decrease) →BUY: Decrease 5 lot	S	A00010000002		TXFLO			5	0		5 (Decrease)
Quote input (Decrease) →SELL: Decrease 6 lot	S	A00010000003		TXFLO			0	6		5 (Decrease)
Quote input (Decrease) →BUY: Decrease 5 lot →SELL: Decrease 6 lot	S	A00010000004	...	TXFLO			5	6	...	5 (Decrease)
Quote input (Modify: M) →modify the buy-side price to 9999	S	A00010000005		TXFLO	9999	0				M (Modify)
Quote input (Modify: M) →modify the buy-side price to 9998	S	A00010000006		TXFLO	9998	0				M (Modify)
Quote input (Modify: m) →modify the buy-side price to 10020	S	A00010000007		TXFLO	0	10020				m (Modify)

## 5.14 Quote Cancel (MsgType: Z)

(Same as R09/RX09 Quote Cancel Input)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
117	117	QuoteID	String	Y	Y
298	298	QuoteCancelType	Int	Y	Y
	453	NoPartyIDs	NumInGroup	N	Y
	448	PartyID	String	N	Y
	447	PartyIDSource	Char	N	Y
	452	PartyRole	Int	N	Y
44453		TaifexNoPartyIDs	NumInGroup	N	Y
44448		TaifexPartyID	String	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
44447		TaifexPartyIDSource	Char	N	Y
44452		TaifexPartyRole	Int	N	Y
	295	NoQuoteEntries	NumInGroup	Y	Y
55	55	Symbol	String	Y	Y
146		NoRelatedSym	Int	Y	Y
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y
10000	10000	TaifexSymbolType	char	N	Y
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. QuoteID is the quote message ID. Please input the original order No. of which the FCM desires to cancel.
2. QuoteCancelType is the type of quote cancel. Currently only the function of product cancel is provided. Thus enter 1 here.
3. NoPartyIDs (TaifexNoPartyIDs) is the combination number of PartyID (TaifexPartyID), PartyIDSource (TaifexPartyIDSource), and PartyRole (TaifexPartyRole) ; enter 1 here.
4. PartyID (TaifexPartyID) is the ID of participating party. Enter the clearing member ID here.
5. PartyIDSource (TaifexPartyIDSource) is the source of PartyID (TaifexPartyID) ; enter C here.
6. PartyRole (TaifexPartyRole) means the type of PartyID (TaifexPartyID) ; enter 4 here meaning Clearing Firm.
7. NoQuoteEntries means the number of quote entries for a QuoteSet; enter 1 here.
8. Symbol is the product ID.
9. NoRelatedSym means the number of repeating symbols specified; enter 1 here.
10. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXXN	
	Option - Put	OPXXXXN	

11. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular	2	old product ID

trading	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

12. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
13. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

### 5.15 Quote Status Request (MsgType: a)

(Same as R09/RX09 Quote Query Request)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
117	117	QuoteID	String	Y	Y
55	55	Symbol	String	Y	Y



<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y
10000	10000	TaifexSymbolType	char	N	Y
10001	10001	TaifexOrderSource	char	Y	Y
10002	10002	TaifexInfoSource	String	Y	Y

1. QuoteID is the quote message ID.
2. Symbol is the product ID.
3. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	<b>Futures/Options</b>	<b>CFICode (TaifexCFICode)</b>	<b>Remark</b>
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX	Future	FXXXXX	

Trading	Option - Call	OCXXXN	
	Option - Put	OPXXXN	

4. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

5. TaifexOrderSource means the Order Source; “D” means Leased Line or VPN or Closed private network, “A” means Application program interface (API), “M” means Mobile device, “W” means Web site, “P” means Personal computer, “V” means Voice, “G” means in writing or by telephone or telegram.
6. TaifexInfoSource means the Market data source; Vendor Code means From Vendor, “999” means From FCM.(The Vendor Code published on TAIFEX website (Home > Market Data > Information Vendors))

## 5.16 Quote Status Report (MsgType: AI or UAI)

(Same as the R02/RX02 Quote Reply of Request)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
117	117	QuoteID	String	Y	Y
55	55	Symbol	String	Y	Y
132	132	BidPx	Price	N	Y
133	133	OfferPx	Price	N	Y
134	134	BidSize	Qty	N	Y
135	135	OfferSize	Qty	N	Y
	297	QuoteStatus	int	N	Y
297		QuoteAckStatus	int	N	Y

<b>FIX4.2 Tag</b>	<b>FIX4.4 Tag</b>	<b>Field Name</b>	<b>Data Type</b>	<b>FIX Req'd</b>	<b>TAIFEX Req'd</b>
58	58	Text	String	N	Y
	461	CFICode	String	N	Y
44461		TaifexCFICode	String	N	Y
10000	10000	TaifexSymbolType	char	N	Y
10004	10004	TaifexPartID	int	N	N

1. QuotelD is the quote message ID.
2. Symbol is the product ID.
3. BidPx is the bid price of the order.
4. OfferPx is the offer price of the order.
5. BidSize is the bid quantity of the order.
6. OfferSize is the offer quantity of the order.
7. QuoteStatus is the quote status; 0 means quote accepted (new or quantity change), 1 means quote cancelled, 5 means quote rejected, 8 means quote status request, 10 means pending.
8. The CFICode (TaifexCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	CFICode (TaifexCFICode)	Remark
Regular trading	Future	FXXXXX	[FUT]
	Option - Call	OCXXXX	[OPT]
	Option - Put	OPXXXX	[OPT]
FLEX Trading	Future	FXXXXN	
	Option - Call	OCXXXX	
	Option - Put	OPXXXX	

9. The TaifexSymbolType field represents the format used for the Symbol field.

	TaifexSymbolType	Type of Symbol
Regular trading	2	old product ID
	4	new product ID
FLEX Trading	1	product serial number (numeric value)
	2	product symbol (text value)

10. **TaifexPartID** means group ID. Please refer to section 3.6 in the TCP/IP TMP.

### 5.17 Trading Session Status Request (MsgType: g)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
335	335	TradSesReqID	String	Y	Y
263	263	SubscriptionRequestType	char	Y	Y
336	336	TradingSessionID	string	N	Y

1. TradSesReqID is the status request ID
2. SubscriptionRequestType is reply to the subscription request; 0 means current session status only, 1 means current status + subsequent change of status, 2 means cancellation of subscription.
3. TradingSessionID is the flow group No., which can be obtained from P08 file (Product and Flow Group Definition File).

### 5.18 Trading Session Status (MsgType: h)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
335	335	TradSesReqID	String	N	Y
340	340	TradSesStatus	int	Y	Y
336	336	TradingSessionID	string	Y	Y
58	58	Text	String	N	Y

1. TradSesReqID is the same as TradSesReqID of the original request to which the FCM requests.
2. TradSesStatus is the trade session status; 0 means unknown, 1 means halted, 2 means open, 3 means closed, 4 means pre-open, 5 means Non-Cancel Period.
3. TradingSessionID is the flow group No., which can be obtained from P08 file (Product and Flow Group Definition File).
4. If the request has an error, this field will enter an error code.

### 5.19 Email (MsgType: C)

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
164	164	EmailThreadID	String	Y	Y
94	94	EmailType	char	Y	Y
42	42	OrigTime	UTCTimestamp	N	Y
147	147	Subject	String	Y	Y
33	33	LinesOfText	NumInGroup	Y	Y
58	58	Text	String	Y	Y

1. EmailThreadID is the self-defined sequence No. of the notice. When the receiver wants to respond to a notice received (i.e. the first character of EmailType is 1, 2, 4, or 5 ), this field must enter the EmailThreadID of the originally received notice.
2. EmailType is the notice type.



		EmailType	
Regular trading	regular market hours	0	notice
		1	general reply
		2	administration reply
	after-market hours	3	notice
		4	general reply
		5	administration reply
FLEX trading		6	notice
		7	general reply
		8	administration reply

3. OrigTime is the time the bulletin or file is generated (GMT format).
4. Subject is the notice ID. (If it is a notice sent by TAIFEX, 0 means a file ready notice, other than 0 means the bulletin No. If it is a notice sent by the FCM, the value can only be 0, because FCMs can only request files via Email messages at the present time) .
5. LinesOfText is the number of lines in the notice.
6. Text field contains the notice content. When the first character of EmailType is 2/5/8, it means error report and this field will enter the error code; when the first character of EmailType is other than 2/5/8, this field will be the bulletin content or filename). (See the definition of TMP files).
7. FCM can use FIX Email to send system setting message and got system notification message(need apply for proactive notification).(See the description of TMP 【2.11 SYSTEM SETTING and SYSTEM NOTIFICATION】 )

## 5.20 Security Definition Request (MsgType: c)

(Same as FLEX Product Definition Request Message (RX19))

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
320	320	SecurityReqID	String	Y	Y
321	321	SecurityRequestType	char	Y	Y
1	1	Account	String	N	Y
	555	NoLegs	NumInGroup	N	Y
	600	LegSymbol	String	N	Y
	608	LegCFIcode	String	N	Y
	611	LegMaturityDate	LocalMktDate	N	Y
	612	LegStrikePrice	Price	N	Y
44555		TaifexNoLegs	NumInGroup	N	Y

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
44600		TaifexLegSymbol	String	N	Y
44608		TaifexLegCFICode	String	N	Y
44611		TaifexLegMaturityDate	LocalMktDate	N	Y
44612		Taifex LegStrikePrice	Price	N	Y

1. SecurityReqID is the unique ID of a Security Definition Request.
2. SecurityRequestType is the type of Security Definition Request; **1 means request and 3 means query**.
3. Account is the investor account No.; its value is the same as TMP investor\_acno + application\_type. Ex.: Account 12345672 means investor\_acno is 1234567 and application\_type is 2.
4. NoLegs(TaifexNoLegs) means number of legs that make up the product; enter 1 here.
5. LegSymbol(TaifexLegSymbol) means the product ID, please refer to the root\_symbol field through XP09.
6. The LegCFICode(TaifexLegCFICode) field represents the CFICode ISO10962 formatted identifier.

	Futures/Options	LegCFICode (TaifexLegCFICode)	Remark
FLEX trading	Future	FXXXXX	
	Option - Call	OCXXXX	
	Option - Put	OPXXXX	

7. LegMaturityDate(TaifexLegMaturityDate) is the contract date of the product. (YYYYMMDD format)
8. LegStrikePrice (Taifex LegStrikePrice) means the strike price; enter 0 for futures.
9. Fill in the SenderSubID field in the message header with the FcmNo for the application. For example: F987123.

### 5.21 Security Definition (MsgType: d)

(Same as FLEX Product Definition message (RX20))

FIX4.2 Tag	FIX4.4 Tag	Field Name	Data Type	FIX Req'd	TAIFEX Req'd
320	320	SecurityReqID	String	Y	Y
323	323	SecurityResponseType	char	Y	Y
58	58	Text	String	N	Y

1. The SecurityReqID is the unique ID of a Security Definition Request.
2. SecurityResponseType means the response to the Security Definition Request; **enter 0 for the query request**, enter 2 for acceptance, enter 5 for rejection.
3. Text field enters the error code when error occurs.

## 6 Error Message

### 6.1 Session Level: Error Code

Reject Code	Message Content	Actions of FCMs
0	INVALID TAG NUMBER	Check and revise the error field
1	REQUIRED TAG MISSING	Check and revise the error field
2	TAG NOT DEFINED FOR THIS MESSAGE TYPE	Check and revise the error field
3	UNDEFINED TAG	Check and revise the error field
4	TAG SPECIFIED WITHOUT A VALUE	Check and revise the error field
5	VALUE IS INCORRECT	Check and revise the error field
6	INCORRECT DATA FORMAT FOR VALUE	Check and revise the error field
7	DECRYPTION PROBLEM	Check and revise the error field
8	SIGNATURE PROBLEM	Check and revise the error field
9	COMPID PROBLEM	Check and revise the error field
10	SENDINGTIME ACCURACY PROBLEM	Check and revise the error field
11	INVALID MSGTYPE	Check and revise the error field
12	XML VALIDATION ERROR	Check and revise the error field
13	TAG APPEARS MORE THAN ONCE	Check and revise the error field
14	TAG SPECIFIED OUT OF REQUIRED ORDER	Check and revise the error field
15	REPEATING GROUP FIELDS OUT OF ORDER	Check and revise the error field
16	INCORRECT NUMINGROUP COUNT FOR REPEATING GROUP	Check and revise the error field
17	NON DATA VALUE INCLUDES FIELD DELIMITER	Check and revise the error field
99	OTHER	call TAIFEX

## 6.2 application layer: Error Code

Staus Code	Message Content	Actions of FCMs
6001	Trading time over	End the trading subsystem
6002	Order acceptance not yet started or trading halt or order not yet accepted during receiving order stage	Input later (e.g. MWP is not accepted during receiving order stage)
6003	Price quote not yet accepted	Input later
6004	In processing, no order accepted for the time being	Input later
6005	No such order no.	Check and correct the term or order No.
6006	Order or quote filled	Check transaction reply
6007	Order or quote cancelled	Check the day's order data of client
6008	Stop order	Order is restricted for the commodity
6009	Order limit	Only offset order may be placed for the commodity
6010	Order not in the book; cancel, decrease or modify not allowed	Check transaction reply
6011	ExecType error	Check and correct the field of ExecType
6012	Broker ID error	Check and correct the field of SenderCompID
6013	Branch No. error	Check and correct the field of SenderSubID
6014	1. Investor Acct No. error 2.The investor account is not opened in NBT.	Check and correct the field of Account
6015	Investor ID code error	Check and correct the field of Account
6016	Reject delete or modify order during non-cancel period	Re-enter the order later
6017	Duplicate order No. or quote No.	Check and correct the field of ClOrdID
6018	Order No. or quote No. error	Check and correct the field of ClOrdID

Staus Code	Message Content	Actions of FCMs
6019	The same side order not exist	Reject the MWP order, re-enter the order when the same side order exist
6020	Product ID error	Check and correct the field of Symbol
6021	Exceeding rise/fall limit	Check and correct the field of Price
6022	Order quantity error	Check and correct the field of OrderQty
6023	Price inquiry not accepted yet, or price is at rise/fall limit, price inquiry not accepted	Input later
6024	Buy-sell error	Check and correct the field of Side
6025	OrdType error	Check and correct the field of OrdType (e.g. "NBT" and "option combination order" is not allowed with MWP)
6026	Order type and price not matched	Check and correct the field of Price
6027	TimeInForce error	Check and correct the field of TimeInForce
6028	PositionEffect error	Check and correct the field of PositionEffect(OpenClose)
6029	Price and tick size not matched	Check and correct the field of Price
6030	Product expired	Check and correct the field of Symbol
6031	Broker ID, product group, and market maker's account No. inconsistent	Check and correct the product group or market maker's account number
6032	Decrease successful, but the change requested is greater than the unfilled part that can be decreased of the original order. This is a warning.	Change order quantity to the limited minimum quantity if there is minimum quantity limit, or change order quantity to 0 (treated as cancel)
6033	Quoted bid/ask price may not exceed the spread limit of the product	Check and correct the quote price

Staus Code	Message Content	Actions of FCMs
6034	Bid price exceeding ask price	Check and correct order price
6035	The remaining quantity of the unmodified side is zero (single-side quote order modification)	Requote.
6036	The unfilled part of the one-way quote is less than the minimum quantity limit	Check and correct order quantity
6037	Price inquiry already present; new inquiry not accepted	Send price inquiry later
6038	Market order(and MWP) does not accept ROD	Check and correct the order type or order condition
6039	Decrease quantity error	Check and correct Decrease quantity
6040	Price error (single-side quote order modification)	Check and correct quote price
6041	Settlement month error	Check and correct settlement year and month
6042	Strike price error	Check and correct strike price
6043	Clearing member ID error	Check and correct clearing member's ID
6044	order_source error	Check and correct order_source
6045	info_source error	Check and correct info_source
6046	Release kill switch operation error	Specified kill switch operation does not exist, check and update the kill switch release command
6047	Reject the leaves quantity due to the simulated matched price reached the upper (lower) limit of the dynamic price banding.	The status presented in the last reply message of a transaction.
6048	Status 6048 means this report will disclose the upper or lower limit price of dynamic price banding when leaves quantity rejected due to the simulated matched price reached the upper (lower) limit of the dynamic price banding.	It will be send after reject leaves quantity by Taifex's dynamic price banding. Price or TaifexLegLastPx field will be filled by upper or lower limit price and other fields will be 0.
6051	FOK not filled and deleted by system	



Staus Code	Message Content	Actions of FCMs
6052	IOC is partially filled	
6053	IOC not filled and deleted by system	
6054	Delete the order because of COD	Investor can decide whether to replace the order
6061	Buy/sell code of cancel/decrease order not matching original order	Check and change buy/sell code
6062	Product ID of cancel/decrease order not matching original order	Check and correct Product ID
6063	Modify price of IOC order not allowed	Check the day's order data of client
6064	Order partially traded, modify to market FOK order or MWP FOK order is not allowed	Check transaction reply
6065	Kill switch in operation, the order execution type is not allowed	Input later
6077	No such contract	Check if the contract is valid
6078	Order of this contract is restricted for this account-code	Order of this contract is restricted for this account-code
6079	Order deleted due to trading suspension or order acceptance before collective bidding	Investor can decide whether to replace the order
6080	FCM is not yet approved to trade this product or execute the function	Check and correct the product ordered or change the message
6089	Too many errors	call TAIFEX
6092	MESSAGE LENGTH ERROR	Check the input message.
6093	MESSAGE FORMAT ERROR	Check the input message.
6099	Major error	Order cannot be input, call TAIFEX
6110	Illegal file code	Wrong file code requested, go back to the beginning of transmission subsystem
6113	Wrong file request range	Wrong file request range, continue on to the next operation

Staus Code	Message Content	Actions of FCMs
6114	File is not ready	File requested is not ready, continue on to the next operation
6117	File is ready but empty	File requested is empty, continue on to the next operation
6120	File not found for broker	The FCM file is not found, continue on to the next operation
6121	Illegal time to get file	Wrong time for requesting file, continue on to the next operation
6150	fcm_unique_id or serial no duplicate	Check fcm_unique_id field value of FIX Email(MsgType:C) message, or serial no in the data field in messages.
6151	Product can not block trade	Check and correct Product ID
6152	Block trade order quantity error	Check and correct order quantity
6153	Invalid prod_count	Check and correct prod_count in combine product block trade order
6154	prod_count is not match with the number of legs in a combine product block trade order	Check and correct prod_count and the number of rows in a combine product block trade order
6155	invalid fcm_unique_id or serial no	Check and correct fcm_unique_id in FIX Email(MsgType:C) message, or serial no in the data field in messages.
6156	Block trade ID duplicate	Check and correct Block trade ID of B21/XB21
6157	Invalid Block trade ID	Check and correct Block trade ID of B21/XB21
6158	Invalid participant_fcm_count	Check and correct participant_fcm_count of B21/XB21
6159	participant_fcm_count is not consistent with participant_fcm_id list	Check and correct participant_fcm_count and participant_fcm_id list

Staus Code	Message Content	Actions of FCMs
6160	participant_fcm_id error	Check and correct participant_fcm_id of B21/XB21
6161	Invalid prod_count	Check and correct prod_count of B21/XB21
6162	Block trade ID does not exist	Check Block trade ID of B21/XB21
6163	Negotiated block trade success	
6164	Negotiated block trade fail	
6165	Negotiated block trade calcelled	
6166	Negotiated block trade wait FCM to comfirm order	
6167	fcm_id not matching represent FCM	Check and correct fcm_id
6168	symbol_type error	Check and correct symbol_type
6169	Invalid order_count of negotiated block trade confirm input	Check and correct order_count of B31/XB31
6170	number of orders in B31 is not consistent with order_count field	Check and correct order_count and orders of B31/XB31
6171	Negotiated block trade is not in the status of waiting for confirm input	

Staus Code	Message Content	Actions of FCMs
6172	investor_acno duplicate in negotiated block trade confirm input	Check and correct investor_acno of B31/XB31
6175	Negotiated block trade timed out	Negotiated block trade fail, please make a trade again.
6176	The confirm input data is not consistent with B21 registered data	Negotiated block trade fail, please make a trade again.
6177	Negotiated block trade beyond the position limit	Negotiated block trade fail, please check position
6186	Illegal source id	Logon FCM ID is inconsistent with the FCM ID for file request, continue on to the next operation
6200	Significant system time error. This is a warning.	Could be due to network delay or inaccurate system time. Adjust the system time or use more precise time calibration system
6201	RawDataLength ERROR	Pay attention to the field of RawDataLength
6202	Username ERROR	Pay attention to the field of Username
6203	TargetSubID ERROR	Pay attention to the field of TargetSubID
6204	RawData ERROR	Pay attention to the field of RawData
6205	session_id ERROR	Pay attention to the field of session_id
6206	Password ERROR	Pay attention to the field of Password
6207	MsgType ERROR	Pay attention to the field of MsgType
6208	BeginString ERROR	Pay attention to the field of BeginString
6209	flow_group_no ERROR	Pay attention to the field of flow_group_no
6210	SubscriptionRequestType ERROR	Pay attention to the field of SubscriptionRequestType
6211	CFICode ERROR	Pay attention to the field of CFICode

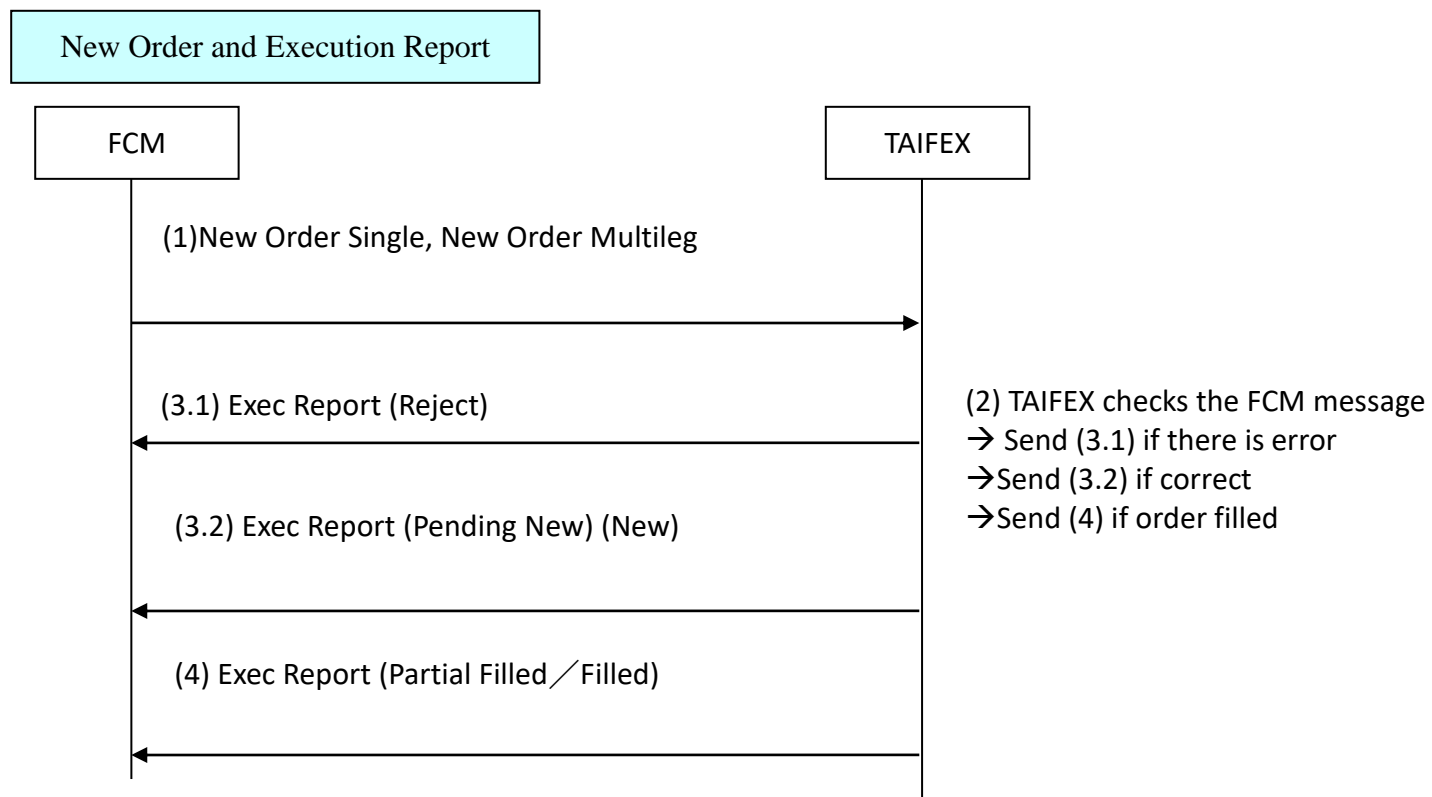
Staus Code	Message Content	Actions of FCMs
6212	TransactTime ERROR	Pay attention to the field of TransactTime
6213	SenderSubID ERROR	Pay attention to the field of SenderSubID
6214	SenderCompID ERROR	Pay attention to the field of SenderCompID
6240	session exceeds the flow limit	Return to Link Subsystem
6241	a session exceeds flow limit continuously, system will lock this session for a period of time.	Use another session to place order
6242	The difference between msg_time of R01 and TAIEX trading system's R01 receiving time is larger than "cancel_order_sec" value. This order will be rejected.	Could be due to network delay or inaccurate system time. Please check the condition.
6248	session reach 80% of the flow limit. This is a warning.	Pay attention to the order input speed
6249	session reach 90% of the flow limit. This is a warning.	Pay attention to the order input speed
6250	The difference between msg_time of R01 and TAIEX trading system's R01 receiving time is larger than 2 seconds. This is a warning.	Could be due to network delay or inaccurate system time. Please check the condition.
6300	The FLEX contract has been resubmitted.	
6301	Due to undetermined OI for today, please submit the FLEX contract application after OI confirmation.	
6302	The FLEX contract is listed for trading.	
6303	Incorrect expiration date for the FLEX contract.	Check and correct LegMaturityDate/TaifexLegMaturityDate
6304	Duplicate unique ID of a security definition request for the FLEX contract.	Check and correct SecurityReqID
6305	Exceeding system preset limit.	For quota increase, call the TAIEX Trading Department.
6306	No record of successful FLEX contract application was found.	

Staus Code	Message Content	Actions of FCMs
6310	Non-flexible contract application period.	
6311	The proprietary trading account has not been approved to apply for FLEX contracts.	Check and correct the field of Account
6312	The FCM account has not been approved to apply for FLEX contracts.	Check and correct the field of Account
6313	Incorrect coverage range for the FLEX contract.	
6314	Invalid strike_price for the FLEX contract.	Check and correct LegStrikePrice/TaifexLegStrikePrice
6315	Invalid SecurityRequestType for the FLEX contract.	Check and correct SecurityRequestType
6316	Invalid application type for the FLEX contract.	Check and correct the field of Account
6317	Invalid type for the FLEX contract.	Check and correct LegCFIcode
6318	expiry_type ERROR	Check and correct LegCFIcode
6319	call_put_code ERROR	Check and correct LegCFIcode

When following error condition of block trade occur, system will reply FIX Email(MsgType:C) Message with Text (status code) directly without generating B01/BA1/B11/BB1/B21/B31/XB21/XB31, B03/B13/B23/B33/XB23/XB33 file.

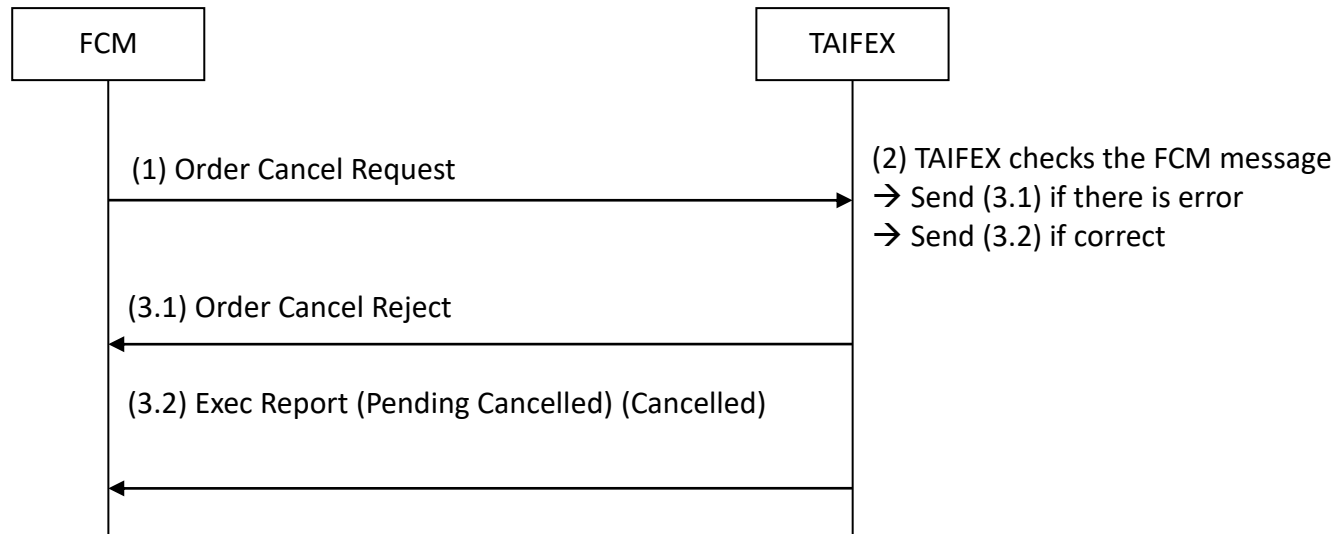
No.	Content	FCM's Action
6004	In processing, no order accepted for the time being	Input later
6092	MESSAGE LENGTH ERROR	Check B01/BA1, B11/BB1, B21, B31, XB21, XB31 message length.

6093	MESSAGE FORMAT ERROR	Check B01/BA1, B11/BB1, B21, B31, XB21, XB31 message length.
6099	Major error	Order cannot be input, call TAIFEX.
6121	Illegal time to get file	Wrong time for requesting file, continue on to the next operation.
6150	fcm_unique_id duplicate	Check fcm_unique_id field value of B01/B11 FIX Email(MsgType:C) message.
6155	invalid fcm_unique_id	Check and correct fcm_unique_id in B01/B11 FIX Email(MsgType:C) message.
6156	Block trade ID duplicate	Check and correct Block trade ID of B21/XB21
6157	Invalid Block trade ID	Check and correct Block trade ID of B21/XB21

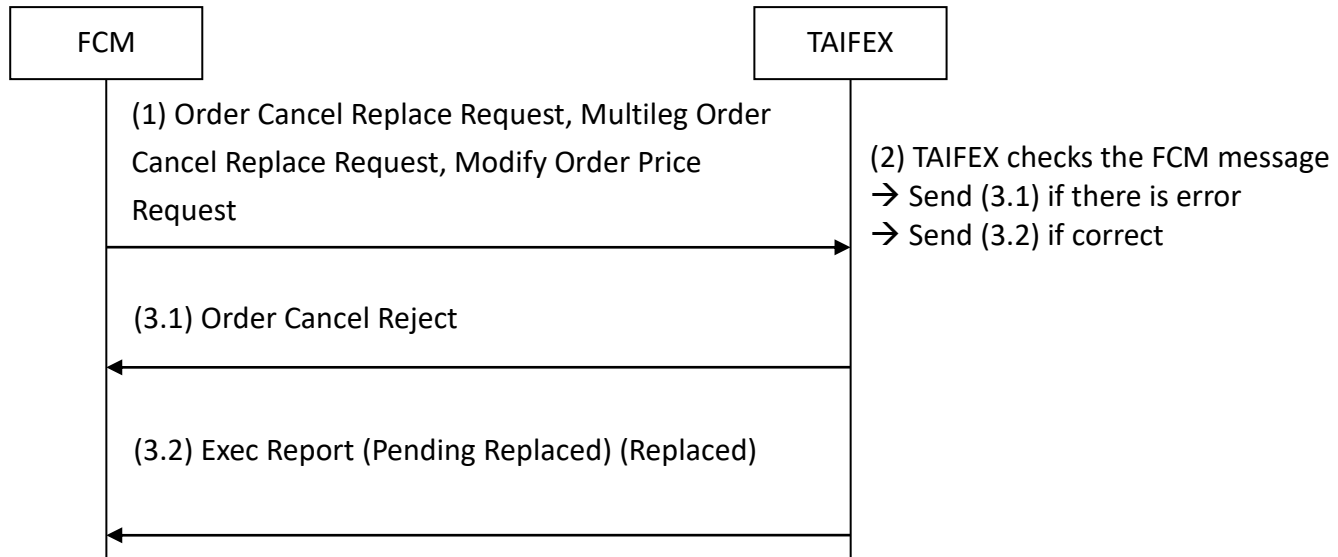


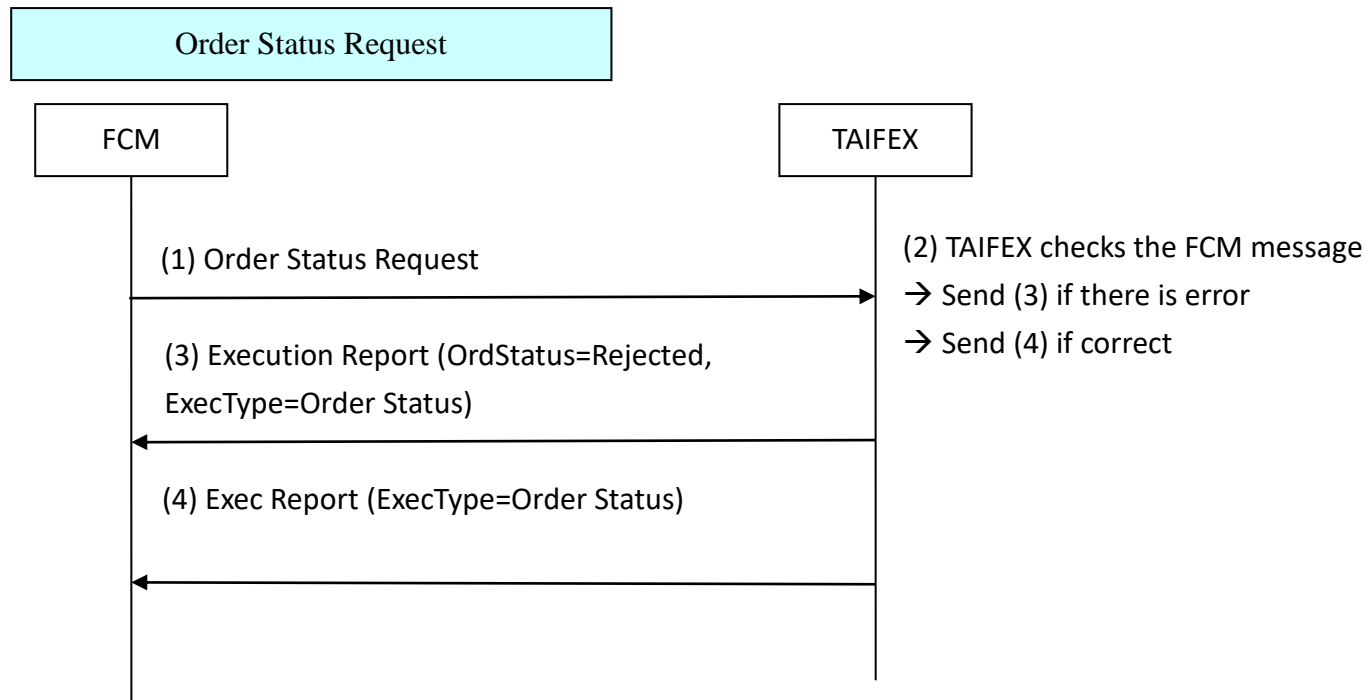


## Order Cancel Request and Execution Report

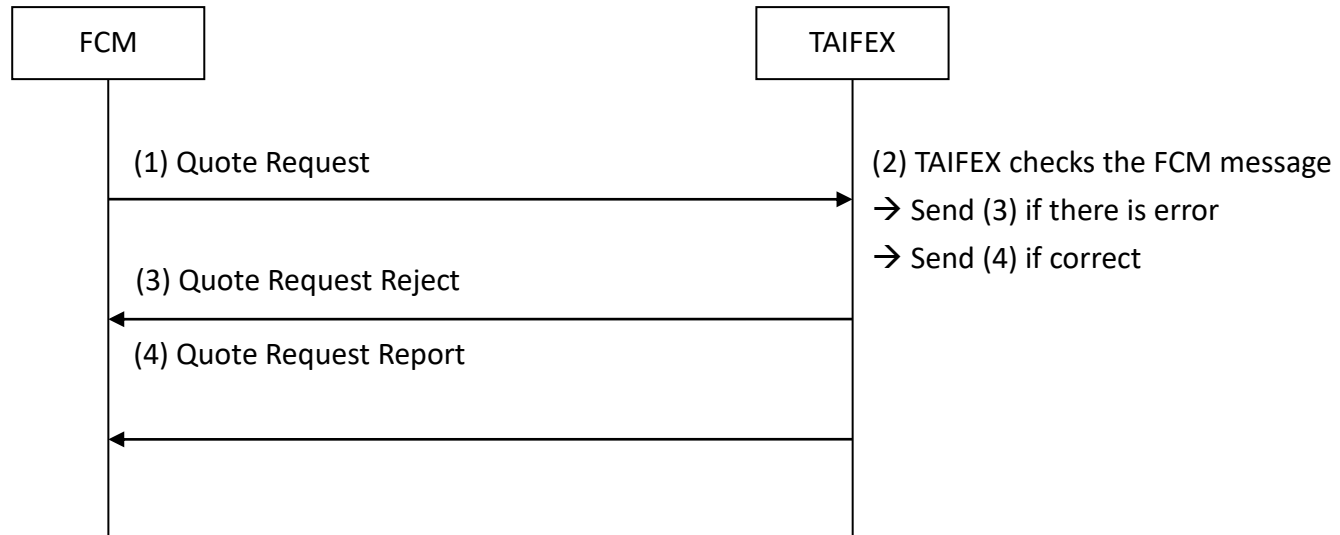


## Order Cancel Replace Request, Modify Order Price Request and Execution Report

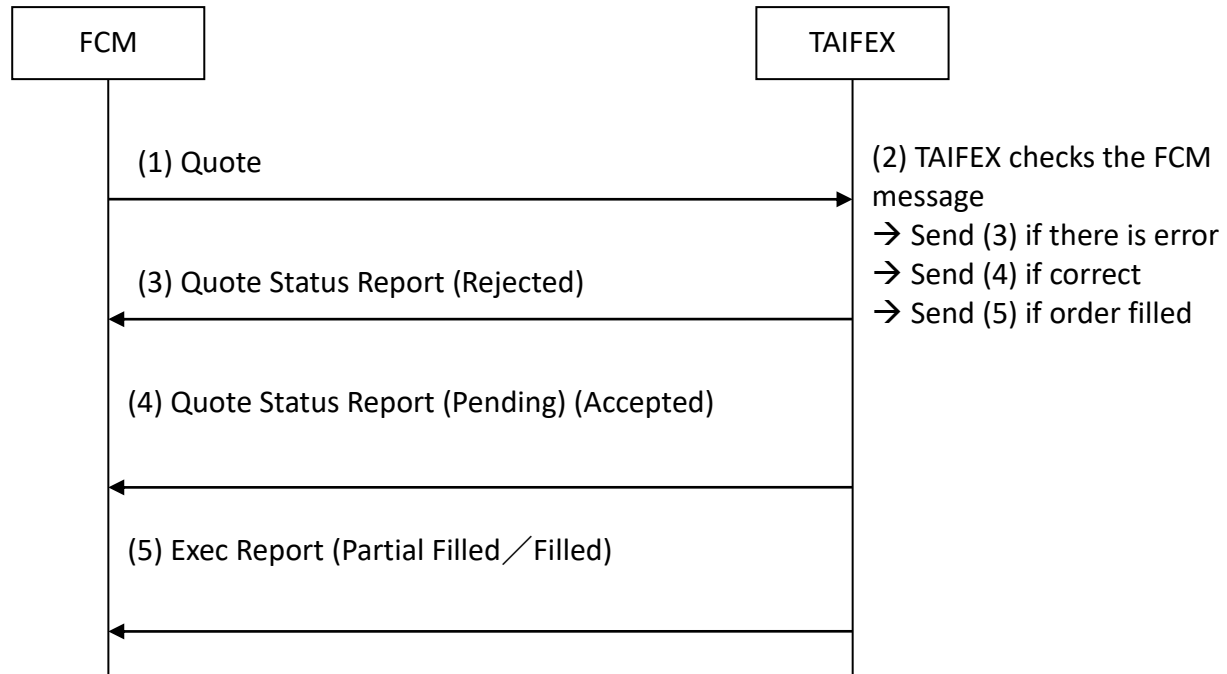




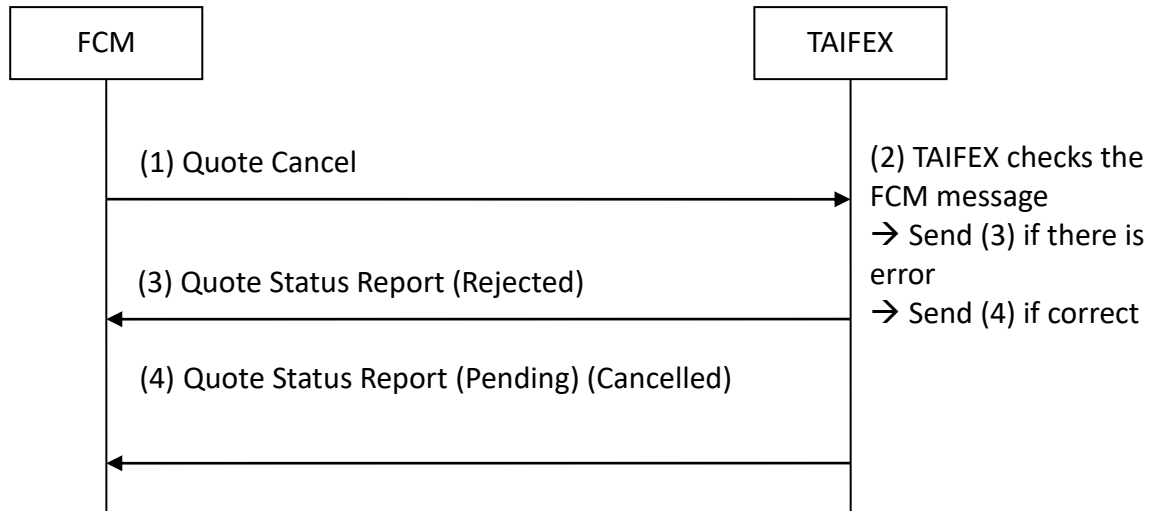
## Quote Request and Quote Request Report



## Quote and Quote Status Report



## Quote Cancel and Quote Status Report



# Quote Status Request and Quote Status Report

