ACCESS TO ICX CONDITIONAL ORDERS

You can easily send your Conditional Orders to the ICX Conditional Market using the same trading connection and FIX protocol that you currently use to send firm orders, just add the following new tag:

ICX CONDITIONAL ORDER (Additional Tag)					
"Req'd =" Yes = Required/Mandatory No = Optional Y* = Conditionally required O* = Conditionally optional					
FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value Data Type	Comments
Conditional	8002	Y	0	Clear	Must be zero for the order to be accepted to the Conditional market

EXAMPLE OF A FIRM UP INVITE		
FIX Tag #	FIX Tag Name	Comments
35	MsgType	8 = ExecutionReport
37	OrderID	Order identifier
23	IOIID	IOIID to be used when firming up. IMPORTANT NOTE(S): In the firm order, add this value in Tag 23 (IOIID)
11	ClOrdId	ClOrdId of the Conditional order
41	OrigClOrdID	This tag will be present in Pending reports, replace and cancelled reports
50	SenderSubId	The value in Tag 50 is the value we echo back from the client's Tag 57 value on their orders to ICX (35=D)
57	TargetSubId	The value in Tag 57 is the value we echo back from the client's Tag 50 value on their orders to ICX (35=D)
38	OrderQty	The quantity submitted by the participant in the original conditional order
54	Side	Same as the originating conditional order
17	ExecID	Unique execution id per report
20	ExecTransType	0 = New
150	ExecType	5 – Replaced
39	OrderStatus	5 – Replaced
8005	ConditionalState	5 – Firm Invite

Note that Conditional Orders will only interact with other Conditional Orders on the market; it is not possible for a Conditional Order to cross with a new or existing firm order.

In the event of a match on the ICX Conditional Market between two or more Conditional Orders, each will be cancelled back in full and you will additionally receive an Execution Report (a Firm Up Invite) on your FIX connection to indicate the opportunity to respond on the main ICX book with a firm order. The FIX message also provides a reference in tag 23 that is added to the firm order to track the order responses to match events.

ICX FIRMUP ORDER (Additional Tag)

"Req'd =" Yes = Required/Mandatory No = Optional Y* = Conditionally required O* = Conditionally optional

FIX Tag Name	FIX Tag #	Req'd	FIX Valid Value(s)	FIX Value Data Type	Comments
IOIId	23	Y*	See comments	String	Use the value of tag 23 which appears in the firm up invite