

# FIX TRADING COMMUNITY

## Nordic Trading Conference 2025

– Rules of Engagement with Orchestra –

Tuesday 3<sup>rd</sup> June 2025

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GTC EMEA Co-Chair

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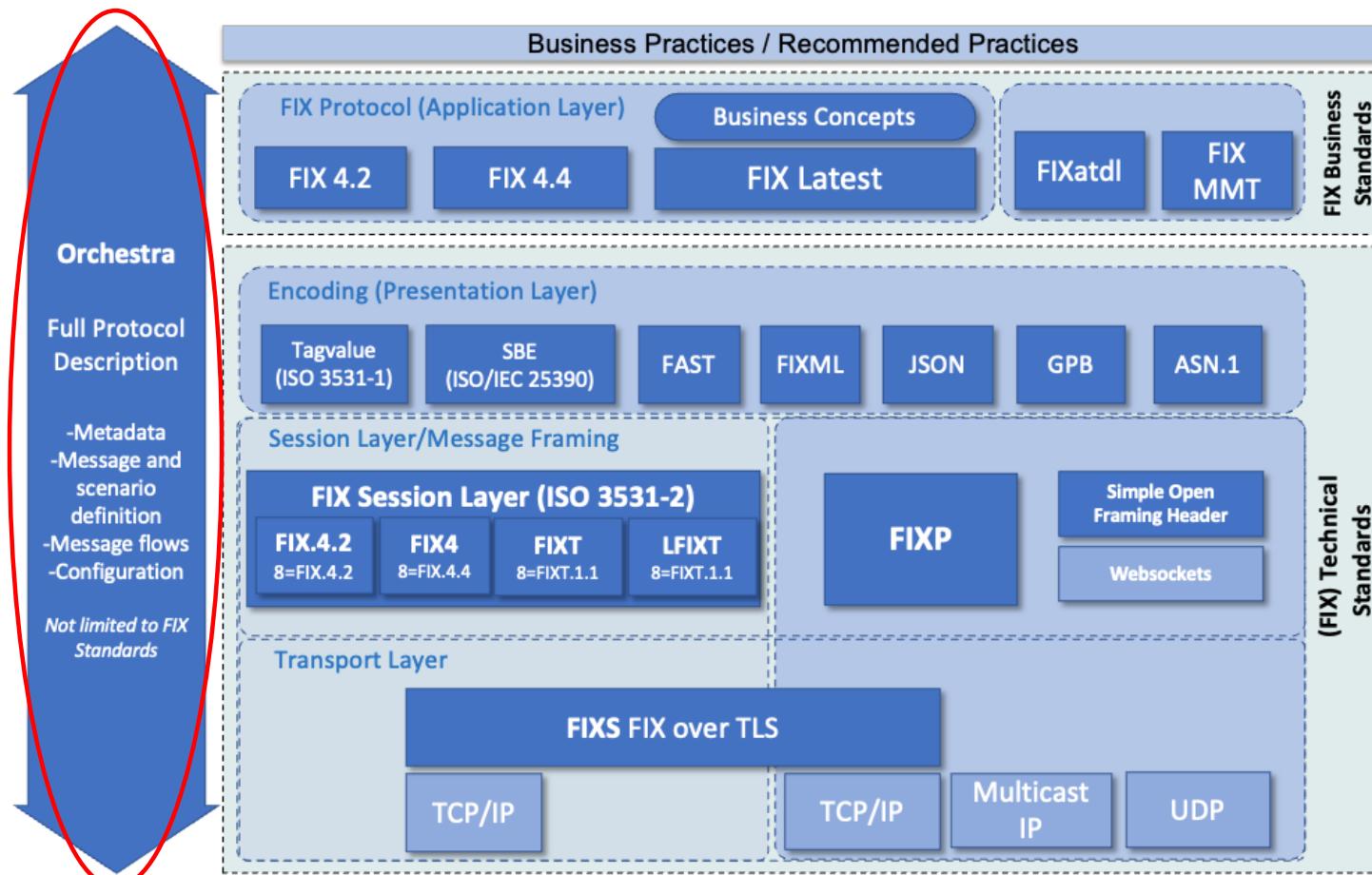
# Agenda

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- Orchestra Technical Standard
  - Objectives
  - Orchestra in a nutshell
- Orchestra Tools
  - Free tools
  - Open-source tools
- Rules of Engagement with Orchestra Tools
  - Tablature for message design
  - Pandoc for document generation
  - Orchimate for visualization of Orchestra XML files

# Orchestra Technical Standard

# FIX Standards



# Objectives for Orchestra

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- Machine-readable standard for meta-data describing the content and behavior of an electronic messaging interface.
- Protocol agnostic to be applicable to FIX and non-FIX interfaces.
  - FIX Protocol (across all versions and flavors, including user-defined elements)
  - Regulatory protocols (e.g. US: SEC-CAT, Europe: ESMA/FCA, Asia: SFC-DS-OL)
  - Industry standard protocols (e.g. ISO 20022, FpML)
  - Proprietary protocols (trading venues, clearinghouses, buy/sell-side, vendors)
- Encoding agnostic to separate the business semantics from the wire format (standard/proprietary, ASCII/binary, with/without meta-data).
- Metadata for technical connectivity (counterparties, connections, sessions, versions, encodings, security,...)

# Orchestra in a nutshell (application level)

---

- Basic features

- Messages, groups, components, fields, code sets, codes, generic datatypes.
- Nesting of groups/components inside messages, groups, components.
- Simple presence rules (e.g. required, optional, ignored) for elements.
- Unique identification and versioning (a.k.a. pedigree) of all elements.

- Advanced features

- Conditional rules defined with expressions (Score DSL).
- Scenarios for message, components etc. to distinguish use cases.
- Workflows to support request/response models or complex negotiations.
- Actors and state machines to define transitions.

# Orchestra in a nutshell (connection level)

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- Basic features

- An interface is a collection of services, protocols, sessions, and the transport exposed by a counterparty.
- A service is an offering of an application (e.g. order entry) and requires the identification of an Orchestra XML file describing the messages etc.
- A protocol relates to a specific layer of the technical stack of the interface, e.g. to the encoding or to the session protocol supported by the interface.
- A session describes the connection with a counterparty (e.g. IP addresses).
- A transport describes the lowest layer of the interface (e.g. TCP, UDP multicast).

- Advanced features

- FIXatdl can be supported as the protocol used for the user interface and requires the identification of an FIXatdl XML file describing the GUI.
- A session may have an effective time (start/end time) to support configuration prior to use.
- A session definition may contain security keys (e.g. certificates, private keys) to be used when exchanging messages.

# Orchestra Tools

# Free Orchestra Tools

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- FIXimate
  - Interactive, browser-based reference for the FIX Protocol Specification, generated from the Orchestra XML file of FIX Latest.
- Playlist
  - Generates an Orchestra XML file as subset of a reference file in Orchestra XML format (e.g. FIX Latest) loaded into your local browser.
- Log2Orchestra
  - Generates an Orchestra XML file by using FIX engine logfiles with tag=value encoding and an Orchestra XML reference file as input.
- Orchimate (Atomic Wire)
  - Interactive, browser-based tool to upload and display an Orchestra XML file in your local browser.

# Orchestra Tools – FIXimate

<https://fiximate.fixtrading.org>



FIXimate<sup>sm</sup> v4.0.4

FIXimate User Guide

Disclaimer

Release Notes

Download latest EP FIXimate

FIXimate3 for legacy versions

## FIX.Latest\_EP295 - English

Find all:	<input type="text" value="Pattern"/>	<input type="button" value="Search"/>
	<input type="checkbox"/> Regex match: ^=start, \$=end, .=any char	
<input type="checkbox"/> Match abbreviated name only		
Message type:	<input type="text" value="D"/>	<input type="button" value="Lookup"/>
Component:	<input type="text" value="Name"/>	<input type="button" value="Lookup"/>
Field tag:	<input type="text" value="11"/>	<input type="button" value="Lookup"/>
Field name:	<input type="text" value="Name"/>	<input type="button" value="Lookup"/>
Code set:	<input type="text" value="Name"/>	<input type="button" value="Lookup"/>
About this orchestration		
Message Summary		
Components		
Fields		
Code Sets		
Datatypes		
Message Layouts		
Session		
PreTrade		
Trade		
• SingleGeneralOrderHandling		
DontKnowTrade		
ExecutionAck		
ExecutionReport		
NewOrderSingle		
OrderCancelReject		
OrderCancelReplaceRequest		
OrderCancelRequest		
OrderStatusRequest		
• ProgramTrading		
• OrderMassHandling		
• CrossOrders		
• MultilegOrders		
PostTrade		
Infrastructure		

## FIX.Latest\_EP295 Message

### NewOrderSingle [type 'D']

#### <Order>

The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.

Pedigree Added FIX.2.7  
[Expand Components](#) | [Collapse Components](#)

Field or Component	Field Name	Abbr Name	Req'd	Comments	Pedigree
Component	StandardHeader	Hdr	Y	MsgType = D	Added FIX.2.7
11	ClOrdID	ID	Y	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.	Added FIX.2.7
2422	OrderRequestID	OrdReqID			Added EP188
526	SecondaryClOrdID	ID2			Added FIX.4.3
583	ClOrdLinkID	LnkID			Added FIX.4.3
2829	DuplicateClOrdIDIndicator	DupClOrdIDInd			Added EP253
Component	Parties	Pty		This is party information related to the submitter of the request.	Added FIX.4.3 Updated EP131
Component	TargetParties	TgtPty		Identifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order.	Added EP131
229	TradeOriginationDate	OrignDt			Added FIX.4.3
75	TradeDate	TrdDt			Added FIX.4.4
1	Account	Acct			Added FIX.2.7

Tag Field Name	Abbr Name	Data Type	Union Datatype	Description	Pedigree
11	ClOrdID	ClOrdID / ID in SingleGeneralOrderHandling	String	Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID(49) or OnBehalfOfCompID(119) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID(11) field.	Added FIX.2.7 Updated EP282

Used in messages:  
[CollateralAssignment][CollateralInquiry][CollateralInquiryAck][CollateralReport][CollateralRequest][CollateralResponse][Email][ExecutionAck][ExecutionReport][MultilegOrderCancelReplace][NewOrderMultileg][NewOrderSingle][OrderCancelReject][OrderCancelReplaceRequest][OrderCancelRequest][OrderMassActionReport][OrderMassActionRequest][OrderMassCancelReport][OrderMassCancelRequest][OrderStatusRequest][QuoteRequest][QuoteResponse][RegistrationInstructions][RegistrationInstructionsResponse][SettlementInstructions][TradeCaptureReportRequest]

Used in components:  
[InstrmtStrkPxGrp][ListOrdGrp][OrdAllocGrp][OrdListStatGrp][OrderAggregationGrp][OrderEntryAckGrp][OrderEntryGrp][SideCrossOrdCxlGrp][SideCrossOrdModGrp][TradeReportOrderDetail]

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# Orchestra Tools – Playlist v1.2

<https://playlist.fixtrading.org>

## FIX Playlist

Creates a subset of an Orchestra file

### Input

Source Orchestra file



Drag file to read or

Choose File

FIX Standard

OrchestraFIXLatest.xml

Use Selector File

Clear Input File

### Output

Orchestra file to create (\*.xml)

myorchestra.xml

Create Orchestra file

User Guide

Terms of Service

Version 1.2

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### Select Your Content

(All elements sorted alphabetically. Greyed out items are deprecated)

+  MESSAGES

+  GROUPS

+  COMPONENTS

-  FIELDS

+  Tags 1-999

+  Tags 1000-1999

+  Tags 2000-2999

+  Tags 40000-49999

+  CODESETS

+  DATATYPES

- NewOrderSingle(35=D)
- Account(1) - Type String
- AccountType(581) - Type AccountTypeCodeSet
- AcctIDSource(660) - Type AcctIDSourceCodeSet
- AffiliatedFirmsTradeIndicator(2525) - Type Boolean
- AllocID(70) - Type String
- AuctionAllocationPct(1804) - Type Percentage
- AuctionInstruction(1805) - Type AuctionInstructionCodeSet
- AuctionType(1803) - Type AuctionTypeCodeSet
- BookingType(775) - Type BookingTypeCodeSet
- BookingUnit(590) - Type BookingUnitCodeSet
- CancellationRights(480) - Type CancellationRightsCodeSet
- CashMargin(544) - Type CashMarginCodeSet
- ClOrdID(11) - Type String
- ClOrdLinkID(583) - Type String
- ClearingAccountType(1816) - Type ClearingAccountTypeCodeSet
- ClearingFeeIndicator(635) - Type ClearingFeeIndicatorCodeSet
- CommissionData - Component
- CommissionDataGrp - Group
- ComplianceID(376) - Type String
- ComplianceText(2404) - Type String
- ContraOrderOrigination(2882) - Type OrderOriginationCodeSet
- ContraRoutingArrangementIndicator(2884) - Type RoutingArrangementIndicatorCodeSet
- CopyMsgIndicator(797) - Type Boolean
- CoveredOrUncovered(203) - Type CoveredOrUncoveredCodeSet
- Currency(15) - Type Currency

### Select FIX Standard File

FIX44Session.xml

FIXTSession.xml

OrchestraFIX42.xml

OrchestraFIX44.xml

OrchestraFIXLatest.xml

CANCEL

# Orchestra Tools – Log2Orchestra

<https://log2orchestra.fixtrading.org>

## FIX Log to Orchestra

Creates an Orchestra file from one or more FIX message logs (tag-value encoding)

### Input

Reference Orchestra file	FIX message log files	Configuration file for scenarios (optional)
 Drag file to read or <input type="button" value="Choose File"/> <input type="button" value="FIX Standard"/>	 Drag file to read or <input type="button" value="Choose Files"/>	 Drag file to read or <input type="button" value="Choose File"/>
<input type="button" value="Clear Input Files"/>		

### Output

Orchestra file to create (\*.xml)

Append only (removes no scenarios)

# Orchestra Tools – Orchimate

<https://orchimate.org>

Orchestra Specification  
FIX.Latest

ADD LOCAL SPEC

Find All

Message

Component or Group

Field

Code Set

Datatype

Indexes

Messages

Orchimate ALPHA / FIX.Latest (FIX.Latest\_EP292)

Message

## NewOrderSingle (D)

ID	14	Abbr Name	Order
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The new order message type is used by institutions wishing to electronically submit securities and forex orders to a broker for execution.

The New Order message type may also be used by institutions or retail intermediaries wishing to electronically submit Collective Investment Vehicle (CIV) orders to a broker or fund manager for execution.

Field	Field Name	Type	Req'd	Comments	Pedigree
> Component	StandardHeader		Y	MsgType = D	Added FIX.2.7
11	ClOrdID	String	Y	Unique identifier of the order as assigned by institution or by the intermediary (CIV term, not a hub/service bureau) with closest association with the investor.	Added FIX.2.7
2422	OrderRequestID	int			Added EP188

Field

### ClOrdID ↵

ID (tag)	11
Abbr Name	ClOrdID
Type	String

Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.) (identified by SenderCompID(49) or OnBehalfOfCompID(115) as appropriate). Uniqueness must be guaranteed within a single trading day. Firms, particularly those which electronically submit multi-day orders, trade globally or throughout market close periods, should ensure uniqueness across days, for example by embedding a date within the ClOrdID(11) field.

Used in components: [TradeReportOrderDetail](#)

Used in groups: [InstrmtStrkPxGrp](#), [ListOrdGrp](#), [OrdAllocGrp](#), [OrdListStatGrp](#), [OrderAggregationGrp](#), [OrderEntryAckGrp](#), [OrderEntryGrp](#), [SideCrossOrdCxlGrp](#), [SideCrossOrdModGrp](#)

Used in messages: [CollateralAssignment](#), [CollateralInquiry](#), [CollateralInquiryAck](#), [CollateralReport](#), [CollateralRequest](#), [CollateralResponse](#), [Email](#), [ExecutionAck](#), [ExecutionReport](#), [MultilegOrderCancelReplace](#), [NewOrderMultileg](#), [NewOrderSingle](#), [OrderCancelReject](#), [OrderCancelReplaceRequest](#)

# FIX Open-Source Orchestra Tools

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- **Tablature** (.../tablature)
  - Simple authoring solution for Orchestra XML files (repository and interfaces).
  - Converts markdown document to an Orchestra XML file (optionally using a reference file in Orchestra XML format, e.g. FIX Latest) and vice versa.
- **XML Diff/Merge** (.../xml-diff-merge)
  - XML Diff compares two Orchestra XML files and generates a third file that represents their differences in IETF RFC 5261 format.
  - XML Merge takes a base Orchestra XML file and a difference file in IETF RFC 5261 format and merges the two to produce an updated Orchestra XML file
- **Orchestra2QuickFIX** (.../fix-orchestra-quickfix)
  - Converts an Orchestra Repository XML file to a QuickFIX dictionary.
- **Orchestra2Avro** (.../fix-orchestra-avro)
  - Utilities for the integration of Orchestra XML files and Apache Avro.

<https://github.com/FIXTradingCommunity/...>

# FIX Open-Source Tools – Orchestra Utilities

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- Repository Validator
  - Validates that an XML file conforms to the Orchestra [Repository](#) schema.
- Interfaces Validator
  - Validates that an XML file conforms to the Orchestra [Interfaces](#) schema.
- Repository Compressor
  - Creates extracts from an Orchestra XML file by section or category.
- Unified2Orchestra
  - Populates an Orchestra XML file from a Unified Repository 2010 Edition file.
- Orchestra2Doc
  - Generates documentation for an Orchestra XML file that can be viewed in any web browser.

<https://github.com/FIXTradingCommunity/fix-orchestra>

# Rules of Engagement with Orchestra Tools

# Rules of Engagement (application level)

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- Task

- Design a FIX Latest compliant interface with an order entry message and a response confirming a) the successful addition to the order book and b) the partial or full execution of the order.
- The order needs to support ticker symbols and ISINs for the security.
- Order attributes are type (market or limit), side, price, quantity, target venue and an optional custom fields “MyUDF1” (string) and “MyUDF2” (enums) for additional information.

- Approach

- Use spreadsheet to define your messages.
- Write Tablature markdown file with FIX Latest as reference file.
  1. Define standard elements of messages (NewOrderSingle(35=D), ExecutionReport(35=8))
  2. Define standard elements of components (Instrument, OrdQtyData)
  3. Define standard subsets for code sets (SecurityIDSource(22), OrdType(40), Side(54), ExecType(150), OrdStatus(39), MsgType(34), BeginString(8))
  4. Add your RoE text, define your custom fields and add them to messages, components
- Convert markdown to Orchestra XML with Tablature (machine-readable RoE)
- Convert markdown to PDF document with Pandoc (human-readable RoE)

# Step 1: Define messages in spreadsheet

Message	Component	Field	Value(s)
NewOrderSingle(35=D)		BeginString(8)	FIXT.1.1
		ClOrdID(11)	
	Instrument	Symbol(55)	
	Instrument	SecurityID(48)	
	Instrument	SecurityIDSource(22)	4=ISIN
		OrdType(40)	1=Market 2=Limit
		Price(44)	
OrderQtyData	OrderQty(38)		
		Side(54)	1=Buy 2=Sell
		ExDestination(100)	
		MyUDF1(20000)	

Message	Component	Field	Value(s)
ExecutionReport(35=8)		BeginString(8)	FIXT.1.1
		ClOrdID(11)	
		OrderID(37)	
	Instrument	Symbol(55)	
	Instrument	SecurityID(48)	
	Instrument	SecurityIDSource(22)	4=ISIN
		OrdType(40)	1=Market 2=Limit
		Price(44)	
OrderQtyData	OrderQty(38)		
		Side(54)	1=Buy 2=Sell
		ExDestination(100)	
		ExecID(17)	
		ExecType(150)	0=New F=Trade
		OrdStatus(39)	0=New 1=Partially Filled 2=Filled
		LeavesQty(151)	
		CumQty(14)	
		LastQty(32)	
		LastPx(31)	
		MyUDF1(20000)	
		MyUDF2(20001)	1=MyValue1 2=MyValue2

## Step 2: Use Tablature markdown

### # Orchestra RoE Example Version 1.0

Term	Value		
title	My Rules of Engagement		
publisher	FIX Trading Community		
rights	Copyright © FIX Protocol Ltd.		
date	2025-03-06		
<b>## Messages</b>			
<b>### Message NewOrderSingle</b>			
Message to enter a new order. Note that the presence of ExDestination(100) will not allow the order to be executed anywhere else.			
Tag	Name	Presence	Description
11	ClOrdID	req	
comp	Instrument	req	
40	OrdType	req	
44	Price		
comp	OrderQtyData	req	
54	<b>The complete markdown file only has 150 lines.</b>		
100	ExDestination		
20000	MyUDF1		

### ## Components

#### ### Component Instrument

Tag	Name	Presence	Description
55	Symbol	req	
48	SecurityID		
22	SecurityIDSource		ISIN only

### ## Fields

Tag	Name	Type	Description
20000	MyUDF1	String	My description of MyUDF1
20001	MyUDF2	MyUDF2CodeSet	My description of MyUDF2

### ## Codesets

#### ### Codeset MyUDF2CodeSet type int

Name	Value	Description
MyValue1	1	This describes the first value.
MyValue2	2	This describes the second value.

#### ### Codeset ExecTypeCodeSet

Name	Value
New	0
Trade	F

## Step 3: Convert markdown to Orchestra XML

```
1  <?xml version="1.0" encoding="UTF-8" standalone="yes"?>
2  <fixr:repository xmlns:dc="http://purl.org/dc/elements/1.1/"
3    xmlns:dcterms="http://purl.org/dc/terms/"
4    xmlns:fixr="http://fixprotocol.io/2020/orchestra/repository"
5    name="Orchestra RoE Example Version 1.0" version="1.0">
6    <fixr:metadata>
7      <dcterms:title>My Rules of Engagement</dcterms:title>
8      <dcterms:publisher>FIX Trading Community</dcterms:publisher>
9      <dcterms:rights>Copyright © FIX Protocol Ltd.</dcterms:rights>
10     <dcterms:date>2024-10-16</dcterms:date>
11   </fixr:metadata>
12 >   <fixr:datatypes>=
114 >   <fixr:codeSets>=
187 >   <fixr:fields>=
380 >   <fixr:components>=
410 >   <fixr:groups/>
411 >   <fixr:messages>=
482 </fixr:repository>
483
```

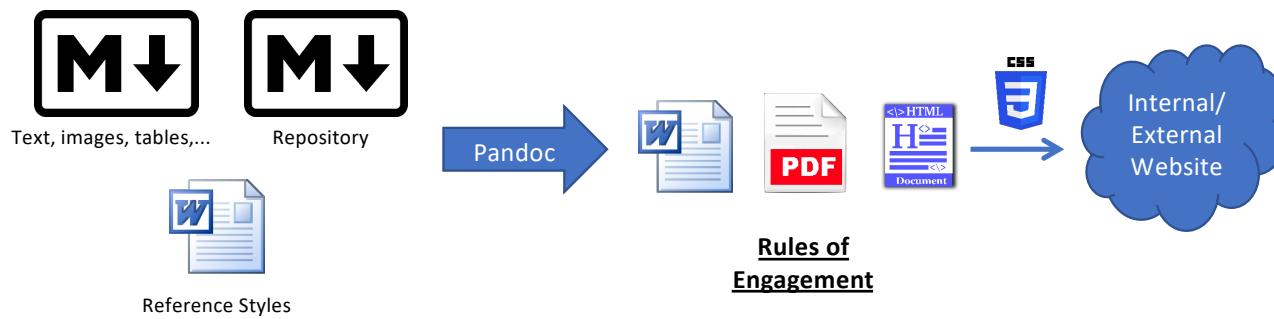
The complete Orchestra XML file for FIX Latest has 163,813 lines as of EP292!

```
<fixr:field type="String" baseCategory="SingleGeneralOrderHandling" baseCategoryAbbrName="ID"
  id="11" name="ClOrdID" abbrName="ClOrdID" added="FIX.2.7" updated="FIX.Latest" updatedEP="282">
  <fixr:annotation>
    <fixr:documentation purpose="SYNOPSIS">
      Unique identifier for Order as assigned by the buy-side (institution, broker, intermediary etc.)
      (identified by SenderCompID(49) or OnBehalfOfCompID(115) as appropriate). Uniqueness must be
      guaranteed within a single trading day. Firms, particularly those which electronically submit
      multi-day orders, trade globally or throughout market close periods, should ensure uniqueness
      across days, for example by embedding a date within the ClOrdID(11) field.</fixr:documentation>
  </fixr:annotation>
</fixr:field>
```

- Standard field definitions and datatypes are automatically retrieved from the FIX Latest reference file.
- Messages, groups, components, and code sets are only subsets of FIX Latest if they are contained in the markdown file.
- Messages, groups, components, fields, and code sets are completely absent if they are not used in the markdown file.
- User-defined fields and code sets need to be fully defined in the markdown file, not in the reference file.

## Step 4: Convert markdown to PDF document

- Create separate markdown file(s) for chapters preceding or following the chapter defining the repository, i.e. your markdown file used to create an Orchestra XML file.
- Create a Pandoc (<https://www.pandoc.org>, open source) reference style document in Microsoft Word to define layout of your Rules of Engagement document. You only need to create it once and can then use it for all of your specifications.
- Create a YAML file to define the content of your title page.
- Generate your Rules of Engagement document (docx/pdf) from your markdown file(s) with Pandoc using the reference style document.
- Optionally, generate an online version of your Rules of Engagement (html) for your website using your standard CSS file for the look-and-feel.



# Pandoc Reference Style Document

<b>FIX TRADING COMMUNITY™</b> INDUSTRY-DRIVEN • INDEPENDENT • NEUTRAL
<b>Title</b>
<b>Subtitle</b>
<b>Author</b>
<b>Date</b>
<b>Abstract</b>

[Sample title page](#)

My Company – My Application Version 1.0	October 2024												
<b>TOC Heading</b>													
<b>1 Heading 1</b> ..... <b>3</b>													
<b>1.1 Heading 2</b> ..... <b>3</b>													
<b>1.1.1 Heading 3</b> ..... <b>3</b>													
<b>1.1.1.1 Heading 4</b> ..... <b>3</b>													
<a href="#">Sample layout for page header and table of contents</a>													
<b>1 Heading 1</b>													
Text of Heading 1													
<b>1.1 Heading 2</b>													
Text of Heading 2													
<b>1.1.1 Heading 3</b>													
Text of Heading 3													
<b>1.1.1.1 Heading 4</b>													
Text of Heading 4													
<b>Title of Table</b>													
<table><thead><tr><th>Col 1</th><th>Col 2</th><th>Col 3</th><th>Col 4</th></tr></thead><tbody><tr><td>Row 1</td><td></td><td></td><td></td></tr><tr><td>Row 2</td><td></td><td></td><td></td></tr></tbody></table>		Col 1	Col 2	Col 3	Col 4	Row 1				Row 2			
Col 1	Col 2	Col 3	Col 4										
Row 1													
Row 2													
<i>Table caption</i>													
<i>Image Caption</i>													

[Sample layout for chapter headings, tables, and captions](#)

```
pandoc -f markdown -t docx+native_numbering "OrchestraRoEExample.md" -o "OrchestraRoEExample.docx"\\
--reference-doc="OrchestraRoE_Style.docx" --metadata-file="OrchestraRoE.yaml" --toc --toc-depth=4
```

```
1  --
2  title: "My Company Name"
3  subtitle: "My Application Name"
4  author:
5  - "Rules of Engagement"
6  - "Version 1.0"
7  date: "October 16, 2024"
8  abstract: "Simulation Version"
9  --
10
```

[Sample YAML file](#)

# Rules of Engagement Document



My Company Name

My Application Name

Rules of Engagement

Version 1.0

October 16, 2024

Simulation Version

My Company – My Application Version 1.0 October 2024

## Table of Contents

Table of Contents .....	.2
1 Orchestra RoE Example Version 1.0.....	.3
1.1 Messages .....	.3
1.1.1 Message NewOrderSingle.....	.3
1.1.2 Message ExecutionReport .....	.3
1.2 Components .....	.4
1.2.1 Component Instrument .....	.4
1.2.2 Component OrderQtyData.....	.4
1.2.3 Component StandardHeader.....	.4
1.2.4 Component StandardTrailer .....	.4
1.3 Fields .....	.4
1.4 Codeseats .....	.5
1.4.1 Codeseat BeginStringCodeSet .....	.5
1.4.2 Codeseat ExecTypeCodeSet.....	.5
1.4.3 Codeseat MyUDF2CodeSet type int.....	.5
1.4.4 Codeseat MsgTypeCodeSet .....	.5
1.4.5 Codeseat OrdStatusCodeSet.....	.5
1.4.6 Codeseat OrdTypeCodeSet .....	.5
1.4.7 Codeseat SecurityIDSourceCodeSet .....	.5
1.4.8 Codeseat SideCodeSet .....	.6

## Table of contents

## 1.1 Messages

### 1.1.1 Message NewOrderSingle

Message to enter a new order. Note that the presence of ExDestination(100) will not allow the order to be executed anywhere else.

Tag	Name	Presence	Description
comp	StandardHeader	req	MsgType(35)=D
11	ClOrdID	req	
comp	Instrument	req	
40	OrdType	req	
44	Price		
comp	OrderQtyData	req	
54	Side	req	
100	ExDestination		
20000	MyUDF1		
comp	StandardTrailer	req	

## Message definition with UDFs

### 1.3 Fields

Tag	Name	Type	Description
20000	MyUDF1	String	My description of MyUDF1
20001	MyUDF2	MyUDF2CodeSet	My description of MyUDF2

## Custom field definitions

### 1.4.3 Codeseat MyUDF2CodeSet type int

Name	Value	Description
MyValue1	1	This describes the first value.
MyValue2	2	This describes the second value.

## Custom code set definition

[Title page](#)

[Custom field definitions](#)

[Custom code set definition](#)

# Rules of Engagement Visualization

Orchimate ALPHA / Orchestra RoE Example Version 1.0 (1.0) ?

Orchestra Specification  
Orchestra RoE Example Version ... ▼

ADD LOCAL SPEC

Find All 🔍

Message ▼

Component or Group ▼

Field ▼

Code Set ▼

Datatype ▼

Indexes

- Messages
- Components
- Groups
- Fields
- Code Sets
- Datatypes

Orchestra RoE Example Version 1.0

1.0

Title: My Rules of Engagement

Publisher: FIX Trading Community

Rights: Copyright © FIX Protocol Ltd.

Date: 2024-10-16

Orchimate Copyright 2024 Atomic Wire Technology Limited  
Orchestra Copyright 2024 FIX Protocol Ltd  
[Terms of Use](#) | [Privacy Policy](#)

Orchimate ALPHA / Orchestra RoE Example Version 1.0 (1.0) ?

Message

ExecutionReport (8)

ID	9	Abbr Name	ExecRpt		
Field	Component	Field Name	Type	Req'd	Comments
	StandardHeader			Y	MsgType(35)=8
11	ClOrdID	String		Y	
37	OrderID	String		Y	
	Instrument			Y	
40	OrdType	OrdTypeCodeSet		Y	
44	Price	Price			
	OrderQtyData			Y	
54	Side	SideCodeSet		Y	
100	ExDestination	Exchange			
17	ExecID	String		Y	
150	ExecType	ExecTypeCodeSet		Y	
39	OrdStatus	OrdStatusCodeSet		Y	
151	LeavesQty	Qty		Y	
14	CumQty	Qty		Y	
32	LastQty	Qty		Y	
31	LastPx	Price		Y	
20000	MyUDF1	String			
20001	MyUDF2	MyUDF2CodeSet			
	StandardTrailer			Y	

## Fields

### Code Set

#### MyUDF2CodeSet ↲

ID (Tag)	Name	Datatype
20000	MyUDF1	String
20001	MyUDF2	MyUDF2CodeSet

Used in messages: ExecutionReport

Name	Value
MyValue1	1
MyValue2	2