Fenics FX

FX MAKER INTEGRATION

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1. About This Document

1. Introduction

This document describes the message communications required to use Fenics FX.

2. Intended Audience

This document is directed at users of Fenics FX. This is primarily suited to developers who will adapt this feed for use in connecting internal FX trading systems to Fenics FX.

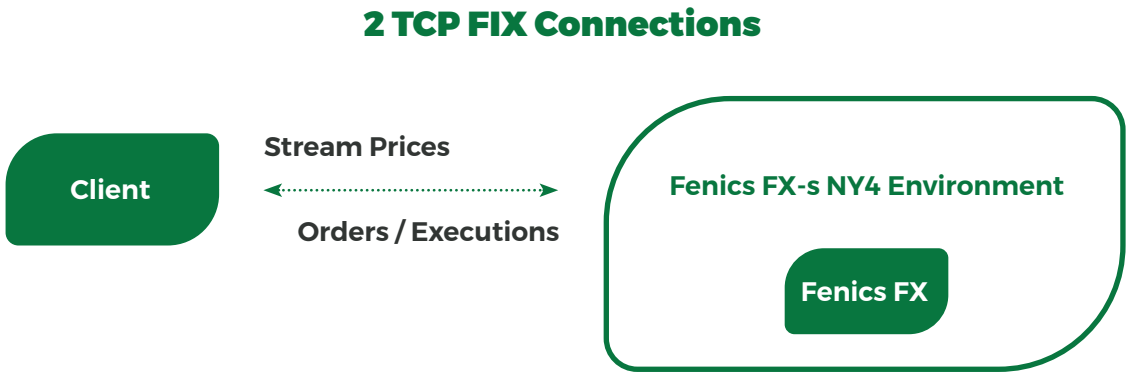
3. Related Documents

FIX 4.2 specification w/Errata dated May 1, 2001.

2. System Overview

Maker service allows Fenics FX to request prices and receive streaming prices from Counter-Party and send FX orders to Counter-Party.

The following diagram shows a client connecting via TCP to Fenics FX server.



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1. Physical Connectivity

Fenics FX offers the following connectivity options to our NY4 and LD4 datacenter:

- cross connect (for institutions that also have network presence in NY4 and in LD4)
- direct circuit
- internet VPN

2. FIX Connectivity

Connecting to Fenics FX will be achieved through two FIX sessions over TCP connections, one for market data and one for trading. To connect, the client's system will require the following connection details:

- Fenics FX IP address and port
- FIX SenderCompID
- FIX TargetCompID

3. FIX Connectivity Currency Quoting Convention

All of the quantity fields will be in terms of the Trading currency. For example, an order to buy 1M EUR/USD at 1.31112 with Trading Currency of EUR means buying 1M EUR with 1M * 1.31112 USD. Where as, an order to buy 1M EUR/USD at 1.30115 with Trading Currency of USD means buying 1M USD with 1M/1.30115 EUR.

3. Supported Messages

1. FIX 4.2

All message traffic uses FIX 4.2 standard messaging. Specific messages supported from the standard are outlined in the tables that follow.

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2. Session Messages

FIX MESSAGE	MESSAGE TYPE	FENICS FX SENDS	CLIENT SENDS
Heartbeat	0	Y	Y
Test Request	1	Y	Y
Resend Request	2	Y	Y
Reject	3	Y	
Sequence Reset	4	Y	Y
Logout	5	Y	Y
Logon	A	Y	Y

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3. Application Messages

Market Data Session

FIX MESSAGE	MESSAGE TYPE	FENICS FX SENDS	CLIENT SENDS
Market Data Request	V	Y	
Market Data Request Reject	Y		Y
Market Data Full Refresh	W		Y

Trading Session

FIX MESSAGE	MESSAGE TYPE	FENICS FX SENDS	CLIENT SENDS
New Order Single	D	Y	
Execution Report	8		Y
DK	Q	Y	

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4. Message Format

1. Header

The standard message header format is as follows:

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
8	BeginString	Y	String	4.2
9	BodyLenght	Y	Int	
34	MsgSeqNum	Y	Int	
35	Msg Type	Y	String	
49	SenderCompID	Y	String	as required
56	TargetCompID	Y	String	as required
43	PossDupFlag	N	Boolean	Set to "Y" to indicate this message may have already been sent
97	PossResend	N	Boolean	Set to "Y" to indicate this message may have already been sent under a different seqnum (tag 34)
52	SendingTime	Y	UTC Timestamp	

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2. Standard Message trailer

Each message, administrative or application, is terminated by a standard trailer containing the three digit checksum.

The standard message trailer format is as follows:

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
10	CheckSum	Y	Int	Zero filled three digit integer

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5. Administrative Message

1. Logon

The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

The HeartBtInt (108) field is used to declare the timeout interval for generating heartbeats (same value used by both sides).

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = A
98	EncryptMethod	Y	Int	Always zero
108	HeartBtInt	Y	Int	Seconds; initiator will set the interval for both directions
141	ResetSeqNumFlag	N	Boolean	"Y" triggers both sides to reset sequence numbers
96	RawData	N	String	Fenics FX requires your password in tag 96 or tag 554; either is acceptable
554	Password	N	String	Fenics FX requires your password in tag 96 or tag 554
	Standard Trailer	Y		

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2. Logout

The logout message initiates or confirms the termination of a FIX session.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 5
58	Text	N	String	
	Standard Trailer	Y		

3. Heartbeat

The heartbeat message is sent by either send when that side has sent no other message for Heart-BeatInt seconds. There is no required response to a Heartbeat message.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 0 (zero)
112	TestReqID	N	String	Required when the heartbeat is the result of a Test Request message
	Standard Trailer	Y		

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Fenics FX

4. Test Request

The test request message elicits a heartbeat from the counter-party, who will now be compelled to send a Heartbeat containing the TestReqID.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 1
112	TestReqID	Y	String	Will be reflected in the Heartbeat response
	Standard Trailer	Y		

5. Resend Request

The resend request is sent by the receiving application to initiate the retransmission of messages.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 2
7	BeginSeqNo	Y	Int	
16	EndSeqNo	Y	Int	Zero indicates infinity
	Standard Trailer	Y		

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6. Reject

The reject message will be sent if an invalid message is received.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 3
45	RefSeqNum	Y	Int	MsgSeqNum of rejected message
371	RefTagID	N	Int	The tag number of the FIX field being referenced
372	RefMsgType	N	String	The MsgType of the FIX message being referenced
373	SessionReject Reason	N	Int	Code to identify reason for a session-level Reject message
58	Text	N	String	Where possible, message to explain reason for rejection
	Standard Trailer	Y		

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7. Sequence Reset

The sequence reset can only increase the sequence number.

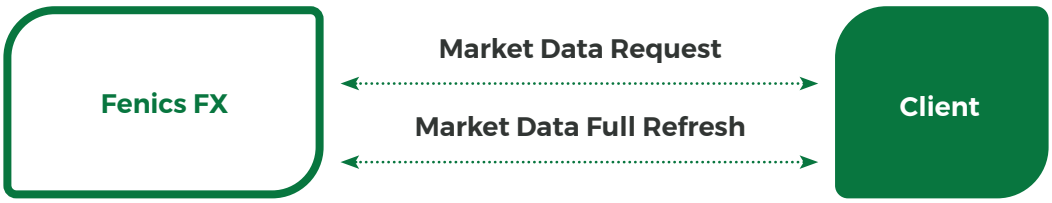
TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 4
123	GapFillFlag	N	Boolean	
36	NewSeqNo	Y	Int	Sequence number following he gap fill or next expected sequence number if not a gap fill

Message Resend Handling

In the event of a resend request being received from a Counter-party the FIX engine will reply by resending either the original messages, or a SequenceReset (gap fill) message in accordance with the FIX Protocol. All messages resent will be flagged as "possible duplicates".

6. Market Data

Market data messages provide the ability to request market data and receive market data in a bidirectional conversation. The messages defined below define the contents of the messages required to elicit market data and the format of the replies.



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1. Market Data Request

Market Data Request returns one or more Market Data messages containing one or more Market Data Entries. This will be sent by the Fenics FX to start streaming market data.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = V
262	MDReqID	Y	String	Unique identifier for Market Data Request
263	Subscription RequestType	Y	Int	1=Snapshot Plus Updates, 2=Disable Updates
264	MarketDepth	Y	Int	0=Full Book, 1=Top of Book
265	MDUpdateType	N	Int	Required if 263=1, 0=Full refresh
110	MinQty	N	Int	Used to limit minimum quote size shown; e.g., 10000000 to how 10million and above
267	NoMDEntryTypes	Y	Int	Number of MDEntryType fields requested
269	MDEntryType	Y	String	0=Bid, 1=Offer
146	NoRelatedSym	Y	Int	Number of symbols requested
55	Symbol	Y	String	Must be the first field in the repeating group; symbol is the only required and only significant field in the repeating group; symbol uniquely and fully specifies instrument. In CCY1/CCY2 format
	Standard Trailer	Y		

For example,

8=FIX.4.2|9=136|35=V|34=2|49=FenicsFX|52=20090105-12:58:21.400|56= Counter-party | 262=req_2|263=1|265=0|264=0|267=2|269=0|269=1|146=1|55=EUR/USD|10=241

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2. Market Data – Full Refresh

In FIX, Market Data messages can take this form: Market Data Full Refresh (message type W - MDFull). All market data from Fenics FX will take the form of Full Refresh.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = W
262	MDReqID	N	String	As given in request
110	MinQTY	N	Int	For optional use Min Qty on Market data
55	Symbol	Y	String	CCY1/CCY2 format
268	MDEntries	Y	Int	Number of entries following:
269	-> MDEntryType	Y	Int	0=bid, 1=offer
278	-> MDEntryID	N	String	Must be Unique within this message
270	-> MDEntryPx	Y	Price	Price of the Market data entry
271	-> MDEntrySize	Y	Qty	Number of contracts represented by the Market Data Entry; required for Bid, Offer and Trade entries
290	-> MDEntry PositionNo	N	Int	Display position of a bid or offer, numbered from most competitive to least ompetitive, per market side, beginning with 1
	Standard Trailer	Y		

For example,

8=FIX.4.2|9=157|35=W|49=Couter-party|56=LumeFX|34=2|52=20100226-12:40:01|262=req_2|55=EUR/USD|268=2|269=0|270=1.31112|271=1000000.0|269=1|270=1.31118|271=500000.0|10=234|

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7. Trading Messages

Fenics FX will send New Order messages to Maker and expect to receive Execution Report messages from Maker to indicate fills or rejects on the orders.

For example,

8=FIX.4.2|9=197|35=D|49=FenicsFX|56=Maker||34=372| 52=20160226-01:06:57.267|11=61522_372|64=20160301|21=1|110=100000.00|55=USD/SEK|54=2|60=20160226-01:06:57|38=100000.00|40=2|44=8.47310|15=USD|59=3|10=137|

1. New Order

The order message will be sent to Client.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = D
11	ClOrdID	Y	String	Unique identifier
21	HandlInst	N	Char	1=Auto; default is Auto; only allowed value
1	Account	N	String	
55	Symbol	Y	String	CCY1/CCY2 format
38	OrderQty	Y	Qty	Size in Terms of Deal CCY
54	Side	Y	Char	1=Buy, 2=Sell (In Terms of Deal CCY)
40	OrdType	Y	Char	1=Market, 2=Limit
44	Price	N	Price	Limit Price - Required when 40=2
15	Currency	Y	Char	Currency of the trade; can be CCY1 (Base Currency) or CY2 (Term Currency)

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TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
59	TimeInForce	N	Char	3=IOC, 4=FOK, 0=DAY, 1=GTC
60	TransactTime	Y	GMT	
110	MinQty	N	Qty	Qty (Can be less than or equal to OrderQty)
109	ClientID	N	String	Firm Identifier used in third party-transactions

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2. Cancel Order

The Cancel Request will be sent from Fenics FX, and the Cancel request only applies to DAY and GTC orders.

For example,

8=FIX.4.2\9=167\35=F\49=FenicsFX\56=Maker\34=2684\52=20160226-15:41:11.303\41=61532_2683\11=61532_2683_C\1=Test\55=EUR/NOK\38=100000\54=2\60=20160226-15:41:11\10=073

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = F
11	ClOrdID	Y	String	Unique identifier
41	OrigClOrdID	Y	String	ClOrdID of the original order request
1	Account	N	String	
55	Symbol	Y	String	CCY1/CCY2 format
38	OrderQty	Y	Qty	Quantity (should be same as the original order quantity)
54	Side	Y	Char	1=Buy, 2=Sell
60	TransactTime	Y	GMT	
	Standard Trailer	Y		

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3. Execution Report

The Execution Report will be sent from Maker

For example,

8=FIX.4.2|9=311|35=8|34=381|49=Maker|52=20160226-01:06:57.209|56=FenicsFX-|6=8.47531|11=61522_371|14=100000|15=USD|17=UAT_201602251702_34|20=0|31=8.475-31|32=100000|37=UAT_20160225_27572781|38=100000|39=2|40=2|44=8.47531|54=1|55=USD/SEK|58=LP(s): UAT_395|59=3|60=20160226-01:06:57.208|64=20160301|110=100000|150=2|151=0|10=127|

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = 8
37	OrderID	Y	String	Maker's unique identifier for the order
11	ClOrdID	Y	String	Value from New Order
17	ExecID	Y	String	Maker's unique identifier
21	HandlInst	Y	Char	1=Auto; default is Auto Only allowed value
1	Account	Y	String	
20	ExecTransType	Y	Char	0=new
150	ExecType	Y	Char	1=partial, 2=fill, 4=canceled, 8=rejected
39	OrdStatus	Y	Char	1=partial, 2=fill, 4=canceled, 8=rejected
55	Symbol	Y	String	CCY1/CCY2 format
15	Currency	Y	String	Trade currency
38	OrderQty	Y	Qty	Size in Terms of Deal CCY
54	Side	Y	Char	1=Buy, 2=Sell

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TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
40	OrdType	Y		1=Market, 2=Limit
44	Price	N	Price	Limit price of new order
60	TransactTime	Y	GMT	
64	SettlDate	Y	Date	Date (YYYYMMDD) for settlement
32	LastQty	N	Int	Quantity of execution bought/sold on last fill
31	LastPx	N	Price	Must be present for 150=1, 150=2
151	LeavesQty	Y	Qty	Amount of shares open for further execution
14	CumQty	Y	Qty	Contains the cumulated traded quantity for the order through its life
6	AvgPx	Y	Price	Calculated average price of all the fills on
103	OrdRejReason	N	Int	1=unknown symbol, 6=duplicate order, 99=other; required for ExecType 8, rejected
58	Text	N	String	Free text
	Standard Trailer	Y		

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4. Don't Know

The DK message can be sent from Fenics FX to indicate a problem with a received execution. The message raises an alert at Fenics FX but does not guarantee any action from Fenics FX. Further corrective action should be taken by the Counter-party to remedy this error condition.

TAG	FIELD NAME	REQ'D	DATA TYPE	SUPPORTED VALUE
	Standard Header	Y		MsgType = Q
37	OrderID	Y	String	Value from the problem execution report
17	ExecID	Y	String	Value from the execution report
127	DKReason	Y	String	
55	Symbol	Y	String	CC1/CC2 format
38	OrderQty	Y	Qty	Qty of Order
54	Side	Y	Char	1=Buy, 2=Sell
58	Text	N	Char	Free text describing the problem
	Standard Trailer	Y		

For example,

8=FIX.4.2|9=151|35=Q|34=6536|52=20160226-16:37:42.821|49=FenicsFX|56=Maker|55=EUR/USD|37=LD03:022616:00776257|17=x1456504662819880_41_4|127=D|54=1|10=025|

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