FENICS FX FIX MESSAGE SPECIFICATION V2.6

FX PLATFORM INTEGRATION

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ABOUT THIS DOCUMENT

Introduction

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

Revisions

Version	Comment	Author	Date
2.4	Doc version has been imported to the confluence	Evgeny Plotarev	14 Dec 2018
2.5	Added fields related to Icebergs	Evgeny Plotarev	04 Feb 2019
2.6	Added RFS/RFQ message specification	Evgeny Plotarev	04 Feb 2019
2.6.1	Add Side Mid=H	Bill Lee	17 Jun 2019

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.
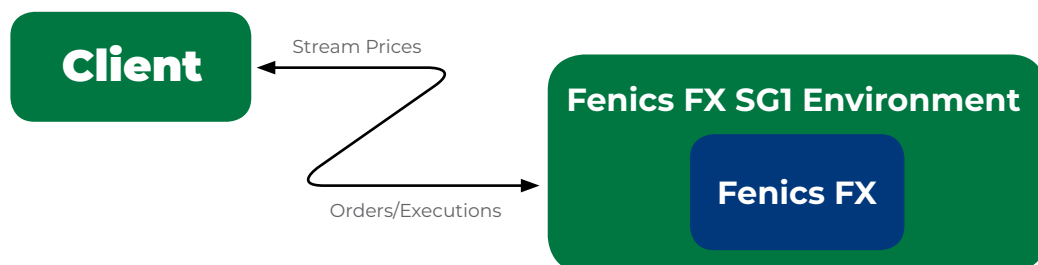
Related Documents

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

SYSTEM OVERVIEW

Fenics FX service allows Clients to request prices and receive streaming prices from Fenics FX and send FX orders to Fenics FX.

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

2 TCP FIX Connections

Physical Connectivity

Fenics FX offers the following connectivity options to our NY4/ LD4/ TY3/ SG1 datacenter:

- cross connect (for institutions that also have network presence in NY4, LD4 or TY3)
- direct circuit
- internet VPN

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

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. Whereas, an order to buy 1M EUR/USD at 1.30115 with trading currency of USD means buying 1M USD with 1M/1.30115 EUR.

SUPPORTED MESSAGES

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.

Session Messages

FIX Message	Message Type	Fenics FX Sends	Client Sends
Heartbeat	0	Y	Y
TestRequest	1	Y	Y
Resend Request	2	Y	Y
Reject	3	Y	
Sequence Reset	4	Y	Y
Logout	5	Y	Y
Logout	A	Y	Y

APPLICATION MESSAGES

Market Data Session

FIX Message	Message Type	Fenics FX Sends	Client Sends
MarketDataRequest	V		Y
Market Data Request Reject	Y		
MarketDataFullRefresh	W	Y	

Trading Session

FIX Message	Message Type	Fenics FX Sends	Client Sends
New Order Single	D		Y
Execution Report	8	Y	
Cancel Order	F		Y
Cancel Order	9	Y	
DK	Q		Y

MESSAGE FORMAT

Header

The standard message header format is as follows:

Tag	Field Name	Req'd	Data Type	Supported Values
8	BeginString	Y	String	FIX.4.2
9	BodyLength	Y	int	
35	MsgType	Y	String	
34	MsgSeqNum	Y	int	
49	SenderCompID	Y	String	as configured
56	TargetCompID	Y	String	as configured
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.	

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	Comments	
10	CheckSum	Y	int	Zero filled three digit integer.

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ADMINISTRATIVE MESSAGES

Logon (A)

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 Values
	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		

Logout (5)

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

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 5
58	Text	N	String	Ignored
	Standard Trailer	Y		

Heartbeat (0)

The Heartbeat message is sent by either side when no other message is sent for HeartBeatInt seconds.

Tag	Field Name	Req'd	Data Type	Supported Values
	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		

Test Request (1)

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

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 1
58	TestReqID	Y	String	Will be reflected in the Heartbeat response.
	Standard Trailer	Y		

Resend Request (2)

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

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 2
7	BeginSeqNo	Y	Int.	
16	EndSeqNo	Y	Int	Zero indicates infinity.
	Standard Trailer	Y		

Reject (3)

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

Tag	Field Name	Req'd	Data Type	Supported Values
	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	SessionRejectReason	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		

Sequence Reset (4)

The sequence reset can only increase the sequence number.

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 4
123	GapFillFlag	N	Boolean.	
36	NewSeqNo	Y	Int	Sequence number following the gap fill or next expected sequence number if not a gap fill.
	Standard Trailer	Y		

Message Resend Handling

In the event of a resend request being received from a Client 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". 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".

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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.

Market Data Request (V)

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

For example:

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

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = V
262	MDReqID	Y	String	Must be unique. (Use previous value if disabling a request.)
263	SubscriptionRequest	Y	Int	0=Snapshot, 1=Snapshot + Updates, 2=Disable Updates.
264	MarketDepth	Y	Int	0=Full Book 1=Top of Book. N>0 Means the top N Levels.
265	MDUpdateType	N	Int	Required if 263=1. 0=FullRefresh
110	MinQty	N	Int.	Used to limit minimum quote size shown. E.g., 10000000 to show 10 million and above.
267	NoMDEntryTypes	Y	Int	Number of MDEntryType fields requested.
269	-> MDEntryType	Y	String	0=Bid, 1=Offer, H=Mid.
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.
5063	-> TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	-> SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	-> FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
	Standard Trailer	Y		

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Market Data – Full Refresh (W)

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

Tag	Field Name	Data Type	Supported Values
	Standard Header		MsgType = W
262	MDReqID	String	As given in request
55	Symbol	String	CCY1/CCY2 format
5063	TenorValue	String	Tenor Value.
64	SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
15	Currency	Currency	This field is Optional. Identifies currency used for price.
268	MDEntries	Int	Number of entries in Market Data message
269	-> MDEntryType	Char	0=Bid, 1=Offer, H=Mid.
278	-> MDEntryID	String	Unique within this message.
270	-> MDEntryPx	Price.	Price of the Market Data Entry
271	-> MDEntrySize	Qty	Quantity or volume represented by the Market Data Entry
290	-> MDEntryPositionNo	Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.
299	-> QuoteEntryID	String	Id of the quote entry in the quote set.
299	Standard Trailer		

For example:

8=FIX.4.2|9=157|35=W|49=Server|56=Client|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|

Market Data – Incremental Refresh (X)

Tag	Field Name	Data Type	Supported Values
6	Standard Header		MsgType = X
262	MDReqID	String	As given in request.
110	Min QTY	Int	For optional use Min Qty on Market data
55	Symbol	String	CCY1/CCY2 format.
6215	TenorValue	String	Tenor Value.
64	SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
268	MDEntries	Int	Number of entries following:
269	-> MDEntryType	Int	0=bid, 1=offer.
278	-> MDEntryID	String	Must be Unique within this message
279	-> MDUpdateAction	Int	Type of market data update action 0 = New 1 = Change 2 = Delete
280	-> MDEntryRefID	Int	If MDUpdateAction = 1 (Change) and MDEntryRefID is specified, then an existing market data entry with ID MDEntryRefID will have its ID changed to the value of MDEntryID. Otherwise MDEntryID must remain the same for subsequent refreshes of the same market data entry.
270	-> MDEntryPx	Price	Price of the Market data entry.
271	-> MDEntrySize	Qty	Number of contracts represented by the Market
290	-> MDEntryPositionNo	Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
537	-> QuoteType	Int	Indentifies the type of quote 0 - Indicative 1 - Tradeable
282	-> MDEntryOriginator	String	Text field indicating the originator of the market data order. Normally this field will be empty, except when an order was placed by a related FIX order entry session for the trading firm. In this case the field will simply state "FIRM" in order to flag the market data as being an order belonging to the firm.
	Standard Trailer		

RFS/ RFQ

RFS/ RFQ functionality is used by Liquidity Takers to request Liquidity Providers Quotes.

Client requests new quotes by sending **Quote Request (R)** message.

Fenics FX responds with consequent **Quote (S)** messages if **Quote Request (R)** is accepted. Each **Quote (S)** message contains unique **QuoteID (117).**

Fenics FX responds with **Quote Acknowledgment (b)** message which has QuoteAckStaus equal 5 (Reject), if **QuoteRequest (R)** is rejected.

Fenics FX sends **Quote Cancel (Z)** message to indicate end of Quotes stream.

Client can send a **New Order (D)** message to aggress a Quote. Client needs to include **QuoteID (117)** into the **New Order (D)** message.

Fenics FX sends **Execution(8)** messages to update Client with the order statuses.

Quote Request (R)

The message is sent by Client to request quotes on the instrument provided in the message.

Fenics FX sends one or more consequent quotes if the request is accepted or a reject otherwise.

Tag	Field Name	Req'd	Data Type	Comments
	Standard Header	Y		MsgType = R
131	QuoteReqID	Y	String	Unique Identifier for Quote Request.
146	NoRelatedSym	Y	Int	Related Symbols repeating group. Must be 1.
55	-> Symbol	Y	String	Security Symbol.
167	-> SecurityType	N	String	Indicates type of security: Valid values: • FXSPOT • FXFWD • FXNDF
54	-> Side	Y	Char	Side of Order.
38	-> OrderQty	Y	Qty	Quantity of Quote.
15	-> Currency	N	Currency	Default value: base currency of symbol specified.
5063	-> TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	-> SettlDate	N	Date	Settlement Date. Format: YYYYMMDD.
5541	-> FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
1	Account	N	String	Client's Account. Default account can be configured on Fenics FX side.
75	TradeDate	N	Date	Trade Date. Format: YYYYMMDD. Default value: current trade date.
	Standard Trailer	N		

Quote (S)

The message is sent by Fenics FX to provide a Client with a quote.

Tag	Field Name	Data Type	Comments
	Standard Header		MsgType = S
131	QuoteReqID	String	Unique Identifier for Quote Request.
117	QuoteID	String	Unique Identifier for Quote.
55	Symbol	String	Security Symbol.
167	SecurityType	String	Indicates type of security: Valid values: • FXSPOT • FXFWD • FXNDF
132	BidPx	Price	Bid Price.
133	OfferPX	Price	Offer Price.
64	FutSettDate	Date	Settlement Date. Format: YYYYMMDD.
75	TradeDate	Date	Trade Date. Format: YYYYMMDD.
276	QuoteCondition	Char	Quote Condition.
1	Account	String	Client Account.
537	QuoteType	Char	Quote Type. Always: 1 - Tradable
5063	TenorValue	String	Tenor Value.
64	SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
	Standard Trailer		

Quote Acknowledgement (b)

The message is sent by Fenics FX when **Quote Request (R)** is rejected. **QuoteAckStatus** is always 5 meaning Reject. **Text** contains free form message explaining a reason for the reject.

Tag	Field Name	Data Type	Comments
	Standard Header		MsgType = b
131	QuoteReqID	String	Unique Identifier for Quote Request.
297	QuoteAckStatus	Char	Quote Ack Status. Valid value: 5 - Reject.
300	QuoteRejectReason	Int	Quote Status. Valid Values: 1 - Canceled for Symbol(s) 3 - Canceled for Underlying 4 - Canceled All 99 - Other
58	Text	String	Free form text describing the reject reason.
	Standard Trailer		

Quote Cancel (Z)

The message is sent by Fenics FX to stop further quoting on the Quote Request. No more quotes should be expected by Client on the **QuoteReqID** after the message.

Tag	Field Name	Comments
	Standard Header	MsgType = Z
131	QuoteReqID	Unique Identifier for Quote Request.
117	QuoteID	Quote ID. Always: * - ALL.
298	QuoteCancelType	Quote Cancel Type: 1 - Cancel for Symbol(s)
	Standard Trailer	

ORDER TRADING INTERFACE

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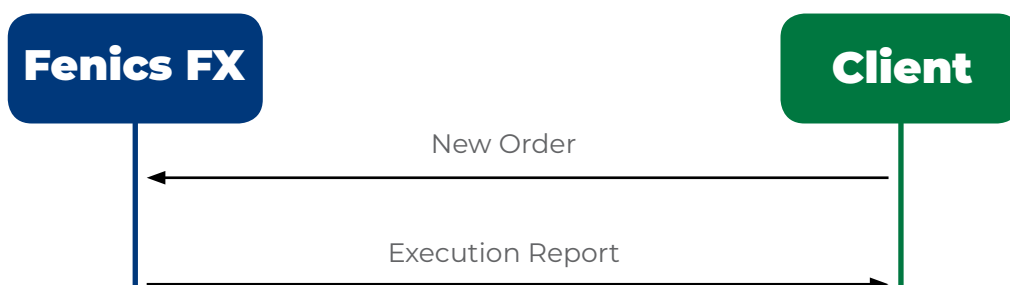
New Order (D)

The order message will be sent to Fenics FX.

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = R
11	ClOrdID	Y	String	Client Order identifier. The value is sent back in all messages related to the order in OrigClOrdID(41). 24 chars max.
21	HandlInst	N	Char	1=Auto. Default is Auto. Only allowed value.
1	Account	N	String	

New Order (D)

The order message will be sent to Fenics FX .

Tag	Field Name	Req'd	Data Type	Comments
55	Symbol	Y	String	CCY1/CCY 2 format
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and Fixing Date(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
117	QuoteID	N	String	Unique Quote identifier. Required when the order is sent to aggress a specific quote.
38	OrderQty	Y	Qty	Quantity of Order
54	Side	Y	Char	1=Buy, 2=Sell.
40	OrdType	Y	Char	1=Market, 2=Limit.
44	Price	N	Price	Required for OrdType 2
15	Currency	Y	Currency	Currency that OrderQty(38) and Side(54) refer to. Can be CCY1 (Base Currency) or CCY2 (Term Currency).
59	TimeInForce	N	Char	3=IOC, 4=FOK, 0 = 'DAY'
60	TransactTime	Y	GMT	Time of execution/order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT')
109	ClientID	N	String	Optional client / strategy identifier
110	MinQty	N	Qty	Qty (must be less than or equal to OrderQty), defaults to ZERO
210	MaxShow	N	Qty	Maximum quantity within an order to be shown to other clients. 0 - means not to show at all.
58	Text	N	String	Free format text string
	Standard Trailer	Y		

Cancel Order Request (F)

The Cancellation Report will be sent from Fenics FX and the Cancel request only applies to DAY orders

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = F
11	ClOrdID	Y	String	Unique identifier for the Cancel Order Request. All messages sent in response to the message will have the value in ClOrdID(11). 24 chars max.
41	OrigClOrdID	Y	String	ClOrdID(11) from New Order (D) message.
1	Account	N	String	Ignored.
55	Symbol	Y	String	CCY1/ CCY2 format.
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
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	Time of execution/ order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT')
58	Text	N	String	Free text
	Standard Trailer	Y		

Execution Report (8)

The Execution Report will be sent from Fenics FX.

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 8
37	OrderID	Y	String	Fenics FX's unique identifier for the order.
11	ClOrdID	Y	String	ClOrdID(11) from Cancel Order Request (F) message if the Execution is sent in response for the Cancel Order Request (F). Otherwise it has a value of ClOrdID(11) from New Order (D) message. ClOrdID(11) and OrigClOrdID will have the same value in this case.
41	OrigClOrdID	Y	String	ClOrdID(11) from New Order (D) message.
17	ExecID	Y	String	Fenics FX's unique identifier.
21	HandlInst	Y	Char	1=Auto. Default is Auto. Only allowed value.
1	Account	Y	String	Fenics FX defined value.
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	Currency	Trade currency.
38	OrderQty	Y	Qty	Quantity of Order.

Execution Report (8)

The Execution Report will be sent from Fenics FX.

Tag	Field Name	Req'd	Data Type	Supported Values
54	Side	Y	Char	1=Buy, 2=Sell.
40	OrdType	Y	Char	1=Market, 2=Limit.
44	Price	N	Price	Required for OrdType 2
60	TransactTime	Y	GMT.	Time of execution/order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT').
64	SettlDate	Y	Date	Date (YYYYMMDD) for settlement.
32	LastQty	N	Qty	Will be present for partial and fill ExecType.
31	LastPx	N	Price	Will be present for partial and fill ExecType.
151	LeavesQty	Y	Qty	Qty left on the order.
14	CumQty	Y	Qty	Total amount filled on the order.
6	AvgPx	Y	Price.	Zero for reject/ cancel ExecType.
103	OrdRejReason	N	Char	1=unknown symbol, 6=duplicate order, 99=other. Required for ExecType 8, rejected.
58	Text	N	Free text.	
	Standard Trailer	Y		

Don't Know (Q)

The DK message can be sent to 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 Client to remedy this error condition.

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = Q
37	OrderID	Y	Value from the problem execution report.
17	ExecID	Y	Value from the execution report.
127	DKReason	Y	1 character String.
55	Symbol	Y	Value from the problem execution report.
54	Side	Y	1=Buy, 2=Sell.
	Standard Trailer	Y	

Cancel Reject (9)

Cancel reject message is sent from Fenics FX to indicate that Order Cancel Request (F) is rejected.

Tag	Field Name	Req'd	Data Type	Supported Values
	Standard Header	Y		MsgType = 9
37	OrderID	Y	String	Fenics FX's unique identifier for the order.
11	ClOrdID	Y	String	ClOrdID(11) from Order Cancel Request (F) message.
17	ExecID	Y	String	Fenics FX's unique identifier.
58	Text	N	Free text.	Reject Reason.
41	OrigClOrdID	Y	String	ClOrdID(11) from New Order (D) message.
434	CxlReject Response To	Y	Int	1 = Order Cancel Request.
102	CxlRejReason	N	Int	5 = Order could not be cancelled.
	Standard Trailer	Y		

Trade Drop Copy (8)

Fenics FX can generate drop copies of all Client and LP executions. In order to accommodate various venue specification and avoid data loss, drop copy session uses Fix 4.4. The default format is detailed below. If specific extra fields are required please contact your Fenics FX representative.

Tag	Field Name	Req'd	Comments
	Standard Header	Y	MsgType = 8
	Execution Report	Y	
10001	Fenics FX TradeID	Y	Unique ID of Execution.
10002	Counterparty	Y	Counterparty of the Execution.
10003	TradeDate	Y	Trade Date.
10004	Direction	Y	Denotes Client or LP trade. Valid values: C or L.
10009	Link ID	Y	Link between Maker and Taker legs.
10051	Trader ID	Y	Trader ID from the mapping file.
10056	PB	Y	Prime Broker.
	Standard Trailer	Y	

TENOR VALUES

Tenor	Days to Settlement
SP	2
TD	0
TN	1
SN	3
SW	7
2W	14
3W	21
1M	30
2M	60
3M	90
4M	120
5M	150
6M	180
7M	210
8M	240

Tenor	Days to Settlement
9M	9M
10M	10M
11M	11M
15M	15M
18M	18M
21M	21M
1Y	1Y
2Y	2Y
3Y	3Y
4Y	4Y
5Y	5Y
6Y	6Y
7Y	7Y
8Y	8Y
9Y	9Y
10Y	10Y

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