Forwards & NDFs
FIX Order Entry Specification

Programming Reference

Date:	October 2017
Version:	1.1.1

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1 Symbology

1.1 Tenors

The following tenors are supported:

Tenor	Short Code
Spot	SP
Overnight	ON
1 Week	1W
2 Weeks	2W
3 Weeks	3W
1 Month	1M
2 Months	2M
3 Months	3M
6 Months	6M
9 Months	9M
1 Year	1Y
Near IMM Date	IMM1
2nd IMM Date	IMM2
3rd IMM Date	IMM3
4th IMM Date	IMM4
BMF Bovespa Nearest Month	BMF1

1.2 Forwards & NDFs

Forwards contracts are generally defined as *Currency_Tenor*. The *Currency* should be in full *CCY1CCY2* format. Only tenor values from the above section are acceptable.

Cboe FX does not support any other naming convention for forwards contracts. Valid and invalid examples are provided below for reference:

Contract (SecurityID)	Validity	Comments
EURUSD_1M	**Valid**	
EURUSD1M	**Invalid**	The contract should always include the underscore character to delimit the underlying instrument and tenor.
EURUSD_2Y	**Invalid**	The tenor is not a Cboe FX supported tenor.
6EH6	**Invalid**	Cboe FX does not support CME codes.

1.3 SecurityID & Symbol

Cboe FX requires both the SecurityID and Symbol fields in applicable FIX messages. The symbol field (55) should indicate the underlying instrument currency pair as *CCY1/CCY2*. SecurityID (48) should indicate the specific forwards or swap product, such as EURUSD_1M. Note the SecurityID field (48) does not include a slash '/' separator between the deal and counter currencies.

2 Technical Introduction

2.1 Supported FIX Versions

HSFX FIX Forwards Gateway currently supports the FIX Protocol Version 4.4. ***Custom HotspotFX tags are highlighted in this document for developer convenience.***

2.2 Hours of Operation

All times are represented in Eastern Time (ET), which uses EST (UTC-05) during fall/winter and EDT (UTC-04) during spring/summer months when daylight saving time is observed. The window between disconnect and restart is approximate and is subject to change.

	Monday	*Tuesday*	*Wednesday*	*Thursday*	*Friday*	*Saturday*	*Sunday*
Disconnect	5:00 PM	5:00 PM	5:00 PM	5:00 PM	5:00 PM	N/A	N/A
Restart	5:02 PM	5:02 PM	5:02 PM	5:02 PM	N/A	N/A	5:00 PM

2.3 Network Connectivity

Customers should consult the latest copy of the Cboe FX connectivity manual on the Cboe FX website:

http://www.hotspotfx.com/pdfs/BATS_Hotspot_Connectivity_Manual.pdf

2.4 Message Types

The Following FIX messages are understood by the system:

Message Type	Message
0	Heartbeat
1	Test Request
2	Resend Request
3	Reject
4	Sequence Reset
5	Logout
8	Execution Report
9	OrderCancelReject
A	Logon
b	MassQuoteAcknowledgement
D	NewOrderSingle
F	OrderCancelRequest
G	OrderCancelReplaceRequest
H	OrderStatusRequest
j	Business Message Reject
S	Quote
x	Security List Request Message
y	Security List Message
Z	Quote Cancel

2.5 Data Types Used In All FIX messages

Type	Format	Example
Int	Integer	99999
Float	Numeric digits with optional decimal point and sign character.	-2000.00000000 -2000 -2000.
Qty	Quantity: see float	
Price	Price: see float	
Price Offset	Price Offset: see float	
Amt	Amount: see float	
Char		
Boolean	Single Character ‘Y’ or ‘N’	
String	Case Sensitive Alphanumeric characters with no terminating character	
UTC Date/Time	GMT Date/Time: YYYYMMDD-HH:MM:SS	20010101-22:30:00
UTC Date	GMT Date: YYYYMMDD	20010101
UTC Time	GMT Time: HH:MM:SS	22:30:00

3 General FIX Message Structure

The Standard Header and Standard Trailer are required on all FIX messages. MsgType (FIX 35) is part of the header.

3.1 Standard Header

TAG	FieldName	Contents	Comments
8	BeginString	FIX.4.4	Protocol Version,
9	BodyLength		Length of Message Body
35	MsgType	Accepted Message Types	0 = HeartBeat 1 = TestRequest 2 = ResendRequest 3 = Reject 4 = SequenceReset 5 = Logout 8 = ExecutionReport A = Logon D = NewOrderSingle j = BusinessMessageReject R = QuoteRequest S = Quote Z = QuoteCancel AG = QuoteRequestReject AJ = QuoteResponse
34	MsgSeqNum		Message Sequence Number (Resets to 1 at the start of each trading day)
49	SenderCompID	BIGFUND SMALLFUND HSFX	Sender Company ID (MMID of message sender)
50	SenderSubID	User1 User2	HSFX User ID
56	TargetCompID	BIGFUND SMALLFUND HSFX	Target Company ID (MMID of message receiver)
116*	OnBehalfOfSubID	User1 User2	HSFX User ID (See section 10 for details)
43*	PossDupFlag		Indicates possible retransmission of this seq num
97*	PossResend		Indicates possible retransmission of msg under a New sequence number
52	SendingTime		GMT Date/Time Message was sent. This value should ideally contain milliseconds. It must be within 2 minutes of system time on the HSFX FIX Adapter in order for the message not to be rejected. Since the HSFX FIX Adapter is NTP synched, any sender should probably be NTP synched as well.

* = Optional.

3.2 Standard Trailer

TAG	FieldName	Contents	Comments
10	CheckSum		Integer byte count of message length without the CheckSum field

4 Administrative Messages

4.1 Logon [From Client]

TAG	FieldName	Contents	Comments
35	MsgType	A	(Contained in header)
553	Username		Hotspot username (or Hotspot collat)
554	Password		Password for id in tag 553
98	EncryptMethod	0	None
108	HeartBtInt		Client Hearbeat Interval (In seconds)
141*	ResetSeqNumFlag	N	Indicates the intention to reset sequence numbers on both sides of the connection. Setting this field will prevent resequencing from occurring. *Client Logon messages with 141=Y are HIGHLY discouraged other than on initial daily logon.* The reason is that it's possible for messages to be sent to but never received by a client during a network outage. If, in this scenario, a client resequences correctly on logon, they will be resent the missed messages. *However, if the client's logon message contains 141=Y, resequencing will not occur and the missed messages will not be sent.*

* = Optional.

4.2 Logon [From Cboe FX]

TAG	FieldName	Contents	Comments
35	MsgType	A	(Contained in header)
98	EncryptMethod	0	None
108	HeartBtInt	60	Clients should use a 30 second Heartbeat Interval.

4.3 HeartBeat [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	0	(Contained in header)
112*	TestReqID		Required in response to a Test Request

* = Optional.

4.4 TestRequest [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	1	(Contained in header)
112	TestReqID		Auto-Generated Request ID

4.5 ResendRequest [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	2	(Contained in header)
7	BeginSeqNo		
16	EndSeqNo		0 means +infinity

4.6 Reject [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	3	(Contained in header)
45	RefSeqNum		MsgSeqNo of Rejected Message
371*	RefTagID		
372*	RefMsgType		
373*	SessionRejectReason		
58*	Text		

* = Optional.

4.7 SequenceReset/GapFill [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	4	(Contained in header)
36	NewSeqNo		Next expected Sequence Number
123*	GapFillFlag	'Y' or 'N' ('Y' is required)	The use of 'Y' is required for common resequencing. 'N' is not recommended, and should only be used in emergency situations that require manual intervention. 'N' causes the SeqNo of the SequenceReset message to be ignored, creating a high possibility of message loss.

* = Optional.

4.8 Logout [From Cboe FX and Client]

TAG	FieldName	Contents	Comments
35	MsgType	5	(Contained in header)
58*	Text		Indicates reason for logout

* = Optional.

4.9 Business Message Reject [From Cboe FX]

TAG	FieldName	Contents	Comments
35	MsgType	j	(Contained in header)
45	RefSeqNum		MsgSeqNum of rejected message
372	RefMsgType		The MsgType of the FIX message being references
380	BusinessRejectReason	0 = Other	
58	Text		Reject reason

5 Market Maker Forwards & NDFs Messages

5.1 Security List Request Message [From Client]

This message allows a client to request a list of valid instruments from Cboe FX. This message may be sent at any time during an active market data session. To request multiple securities, clients must either set SecurityListRequestType=4 or send multiple SecurityListRequestMessages.

If SecurityListRequestType (559) = 0, then Symbol (55) must be specified and the resulting SecurityListMessage will contain all securities with the same underlying instrument. If SecurityID (48) is specified, only that security will be present in the resulting SecurityListMessage.

TAG	FieldName	Contents	Comments
35	MsgType	Char	‘x’
320	SecurityReqID	String	Unique request ID.
559	SecurityListRequestType	Integer	0 = Symbol 4 = All Securities
9010	ProductComplex*	Integer	If blank, all product categories are searched: 1 = FX Forward 3 = FX NDF
9011	MarketID	Integer	1 = HotspotUS
55	Symbol*	String	Underlying instrument symbol in terms of CCY1/CCY2. Example: EURUSD Required if SecurityListReqeustType (559) = 0
48	SecurityID*	String	Instrument, as CCY1CCY2_Tenor. Example: EURUSD_1M

* = Optional.

5.2 Security List Message [From Hotspot]

This message contains all quotable instruments from Cboe FX. Cboe FX will send this message after a logon of any market data session.

Note: While the session is active, Cboe FX at any time may send an asynchronous Security List Message to update specific products. Cboe FX will cancel all quotes of impacted instruments.

TAG	FieldName		Contents	Comments
35	MsgType		Char	'y'
320*	SecurityReqID		String	SecurityReqId sent by client in Security List Request Message. **If the message is asynchronous from Cboe FX, this tag will not be populated.**
322	SecurityResponseID		String	Unique identifier of the Security List Message.
560	SecurityRequestResult		Integer	0 = Valid Request 1 = Invalid Request 2 = No Instruments Matching 3 = Not Authorized 4 = <Instrument> Data Unavailable 5 = Request for Instrument Data Unsupported
393*	TotNoRelatedSym		Integer	Used to indicate if the total number of securities being returned for this request. Used in the event that message fragmentation is required.
9011	MarketID		Integer	Always 1. 1 = HotspotUS
146	NoRelatedSym		Integer	Specifies number of instruments being returned in the message. The instruments match the search parameters of the original Security List Request message.
>>	55	Symbol	String	Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
>>	48	SecurityID	String	Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
>>	22	SecurityIDSource	Integer	This field is always 8. 8 = Exchange
>>	167	SecurityType	String	[FORWARD, NDF]
>>	15	Currency	String	Currency of the Notional Amount.
>>	110	MinQty	Qty	Minimum quantity for order size.
>>	64	SettlDate	UTC Date	YYYYMMDD settlement date of instrument.
>>	969	MinPriceIncrement	Price	Minimum Tick Size.
>>	120	SettlCurrency*	String	Required if SettlMethod (9008) is Cash (2).
>>	9008	SettlMethod	Integer	Settlement method. 1 = Physical 2 = Cash
>>	9009	PriceQuoteMethod	Integer	Indicates the quote should be in terms of an outright. 1 = Outright
>>	9010	ProductComplex	Integer	1 = FX Forward 3 = FX NDF
>>	9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**
>>	9021	FixingSource*	String	Fixing source. **Provided only for NDFs.**

* = Optional.

5.3 Quote [From Client]

Use this message to stream multiple (one per side) in the same symbol of LMT type at a time. Cboe FX allows clients to send multiple quote updates in a single quote message. The number of quote changes is indicated by the HSFXQuoteUpdateCount tag. A new quote in an HSFXQuoteLayer automatically cancels the orders from the previous submission on the same HSFXQuoteLayer before submitting new orders. The client manages the value of HSFXQuoteLayer. To cancel an individual layer of quote for a symbol, set BidPx and/or OfferPx to 0.

TAG	FieldName		Contents	Comments
1*	Account			Free-text field meant to contain 3rd-party account ID. 10 character maximum.
35	MsgType		S	(Contained in header)
117	QuoteID			A unique identifier for the quotes (1 per side, maximum 2 in total). Cboe FX uses the value in this field to identify the order in a trade execution report (with field). 20 character maximum.
22	SecurityIDSource		8 = Exchange	
48	SecurityID			Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol			Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
64	SettlDate			YYYYMMDD settlement date of instrument.
9020	FixingDate*		UTC Date	YYYYMMDD fixing date of instrument. **Required only for NDF Quotes.**
167	SecurityType		[FORWARD, NDF]	
9009	PriceQuoteMethod		1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex		1 = FX Forward 3 = FX NDF	
7224	HSFXQuoteChangeCount		Integer = [1,n]	The number of quote changes being sent in this message.
>>	7225	HSFXQuoteLayer	Integer = [1,n]	Indicate the layer into which the quote is streaming. Cboe FX entitles the client with a maximum layer n.
>>	132*	BidPx	Price or 0	Limit price. Example 1.23456.
>>	134*	BidSize		
>>	133*	OfferPx	Price or 0	Limit price. Example 1.23456.
>>	135*	OfferSize		

* Either tag pair 132+134 or tag pair 133+135 must be present, or both must be present. When price (132 or 133) value = 0, the respective qty is ignored; the previous side for this quote id is pulled and no new side is submitted.

5.4 Quote Reject [From Cboe FX]

Cboe FX sends quote reject messages in the case of an invalid quote message. If a rejection occurs and Tag 295 is not present, the entire quote is rejected. The presence of tags 295 and 7225 are used to indicate that rejection has occurred on one or more sides and/or layers of a quote.

TAG	FieldName		Contents	Comments
35	MsgType		b	(Contained in header)
117	QuoteID			
297	QuoteAckStatus		5 = Rejected	
300*	QuoteRejectReason		1 = Unknown Symbol 2 = Symbol Closed 5 = Unknown Quote 8 = Invalid Price or Quantity 99 = Other	
58*	Text			May contain additional reject details.
22	SecurityIDSource		8 = Exchange	
48	SecurityID			Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol			Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
64	SettlDate			YYYYMMDD settlement date of instrument.
167	SecurityType		[FORWARD, NDF]	
9010	ProductComplex		1 = FX Forward 3 = FX NDF	
295*	NoQuoteEntries		Integer >= 1	Only present in certain rejection messages.
>>	7225*	HSFXQuoteLayer		Indicates the quote layer(s) rejected. Only present in certain rejection messages.
>>	54*	Side		Indicates the side(s) rejected. Only present in certain rejection messages.

5.5 Quote Cancel [From Cboe FX & Client]

Clients should use this message type to cancel existing quotes. Cboe FX uses the message to cancel invalid quotes during an instrument update.

TAG	FieldName	Contents	Comments
35	MsgType	Z	(Contained in header)
117	QuoteID*		Same as Tag 117 from Quote msg. Required if 298 = 5.
298	QuoteCancelType	4 = Cancel All Quotes 5 = Cancel Quote Specified in ID	
9010	ProductComplex	1 = FX Forward 3 = FX NDF	

5.6 Execution Report, Firm/Pending LL (Trade) [From Cboe FX]

Execution reports for market makers configured for firm prices only.

TAG	FieldName	Contents	Comments
35	MsgType	8	(Contained in header)
1*	Account		Free-text field meant to contain 3rd-party account ID. 10 character maximum.
11	ClOrdID		Original quote ID
17	ExecID		ECN Execution ID
20	ExecTransType	0 = New	
37	OrderID		Exchange Generated OrderID
39	OrdStatus	1 = Partially Filled 2 = Filled	
38	OrderQty		Order quantity
40	OrdType	2 = Limit F = Limit (same as '2')	
44	Price		Limit price specified. Example 1.23456
59	TimeInForce		
54	Side		Side indicative of counterparty trade direction.
22	SecurityIDSource	8 = Exchange	
48	SecurityID		Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol		Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
76	ExecBroker	Y = Aggressive Trade N = Passive Trade	
151	LeavesQty		OrderQty-CumQty
14	CumQty		Qty filled
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
119	SettlCurrAmount		Settlement amount
120*	SettleCurrency		Settlement currency
167	SecurityType	[FORWARD, NDF]	
150	ExecType	F = Trade	
6	AvgPx		Avg executed price
32*	LastShares		
31	LastPx		Executed Price
60	TransactTime		Time Order was Initiated
382	NoContraBrokers	1,2	Value usually is 1, can occasionally be 2 to indicate an extra ContraBroker field
375	ContraBroker	Contra	Set to Clearing Counterparty for bank connections, "Not Available" otherwise. If this is a second ContraBroker field, it contains a numeric representation of counterparty collateral id, and is used to indicate that the counterparty collateral is the same as the trading collateral.
192	OrderQty2		Amount of contra currency
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**
9030	UTI		Unique Trade Identifier
9031	USI*		Unique Swap Identifier. **Provided only for NDFs.**
9032	ReportingParty	Y = Yes N = No	Indicates if the execution report recipient is the reporting party. Follows GFMA FX reporting rules.

* = Optional.

5.7 Execution Report, Last Look (Trade) [From Client]

In order to indicate that you wish to accept a trade, send a copy of the ExecutionReport for the trade in question. In order to indicate that you wish to reject a trade, send a copy of the ExecutionReport for the trade in question with ExecType (150) set to Rejected (8).

TAG	FieldName	Contents	Comments
35	MsgType	8	(Contained in header)
1*	Account		Free-text field meant to contain 3rd-party account ID. 10 character maximum.
11	ClOrdID		Original quote ID
17	ExecID		ECN Execution ID
20	ExecTransType	0 = New	
37	OrderID		Exchange Generated OrderID
39	OrdStatus	1 = Partially Filled 2 = Filled	Current order Status
38	OrderQty		Order Quantity
40	OrdType	2 = Limit F = Limit (same as '2')	
44	Price/Rate		Limit Price specified. Example 1.23456
59	TimeInForce		
54	Side		Side indicative of counterparty trade direction.
22	SecurityIDSource	8 = Exchange	
48	SecurityID		Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol		Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
76	ExecBroker	Y = Aggressive Trade N = Passive Trade	
151	LeavesQty		OrderQty-CumQty
14	CumQty		Qty filled
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
167	SecurityType	[FORWARD, NDF]	
150	ExecType	8 = Rejected F = Trade	
6	AvgPx		Avg executed price
32*	LastShares		
31	LastPx		Executed Price
60	TransactTime		Time Order was Initiated
382	NoContraBrokers	1,2	Value usually is 1, can occasionally be 2 to indicate an extra ContraBroker field
375	ContraBroker	Contra	Set to Clearing Counterparty for bank connections, "Not Available" otherwise. If this is a second ContraBroker field, it contains a numeric representation of counterparty collateral id, and is used to indicate that the counterparty collateral is the same as the trading collateral.
192	OrderQty2		Amount of contra currency
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**
9030	UTI		Unique Trade Identifier
9031	USI*		Unique Swap Identifier. **Provided only for NDFs.**
9032	ReportingParty	Y = Yes N = No	Indicates if the execution report recipient is the reporting party. Follows GFMA FX reporting rules.

5.8 Execution Report, Final Status (Trade) [From Cboe FX]

Clients will always receive the final status of a trade as known by Cboe FX. This message is a copy of the trade information with the HSFXTradeStatus (tag 7226) populated.

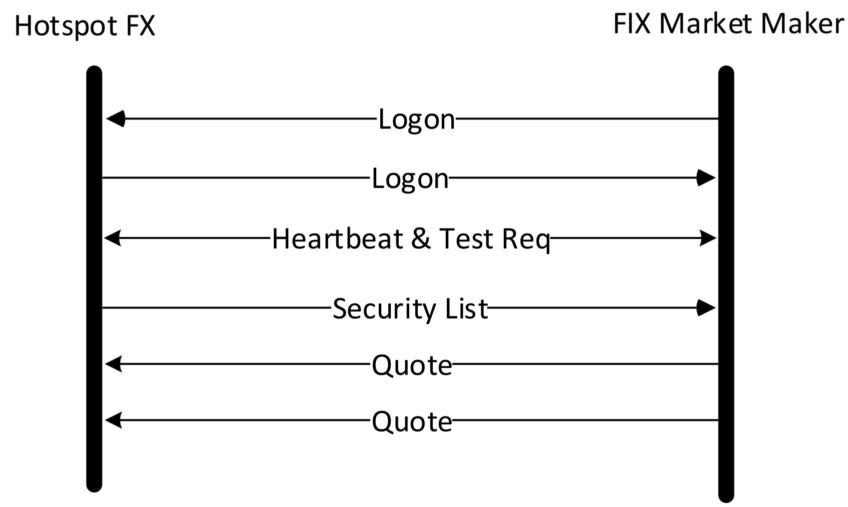
TAG	FieldName	Contents	Comments
35	MsgType	8	(Contained in header)
1*	Account		Free-text field meant to contain 3rd-party account ID. 10 character maximum.
11	ClOrdID		Original quote ID
17	ExecID		ECN Execution ID, **UTI**
20	ExecTransType	0 = New	
37	OrderID		Exchange Generated OrderID
39	OrdStatus	1 = Partially Filled 2 = Filled	Current order Status
38	OrderQty		Order Quantity
40	OrdType	2 = Limit F = Limit (same as '2')	
44	Price/Rate		Limit Price specified. Example 1.23456
59	TimeInForce		
54	Side		Side indicative of counterparty trade direction.
22	SecurityIDSource	8 = Exchange	
48	SecurityID		Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol		Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
76	ExecBroker	Y = Aggressive Trade N = Passive Trade	
151	LeavesQty		OrderQty-CumQty
14	CumQty		Qty filled
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
167	SecurityType	[FORWARD, NDF]	
150	ExecType	8 = Rejected F = Trade	
6	AvgPx		Avg executed price
32*	LastShares		
31	LastPx		Executed Price
60	TransactTime		Time Order was Initiated
382	NoContraBrokers	1,2	Value usually is 1, can occasionally be 2 to indicate an extra ContraBroker field
375	ContraBroker	Contra	Set to Clearing Counterparty for bank connections, "Not Available" otherwise. If this is a second ContraBroker field, it contains a numeric representation of counterparty collateral id, and is used to indicate that the counterparty collateral is the same as the trading collateral.
192	OrderQty2		Amount of contra currency
7226	HSFXTradeStatus	1 – Client accepted with no error 2 – Client declined 3 – ECN expired the trade 4 – Error in client acceptance	Presence of this field indicates a "Trade Final Status" message.
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**

TAG	FieldName	Contents	Comments
9030	UTI		Unique Trade Identifier
9031	USI*		Unique Swap Identifier. **Provided only for NDFs.**
9032	ReportingParty	Y = Yes N = No	Indicates if the execution report recipient is the reporting party. Follows GFMA FX reporting rules.

6 Market Maker Forwards & NDFs Workflow Examples

6.1 Login & Initialization

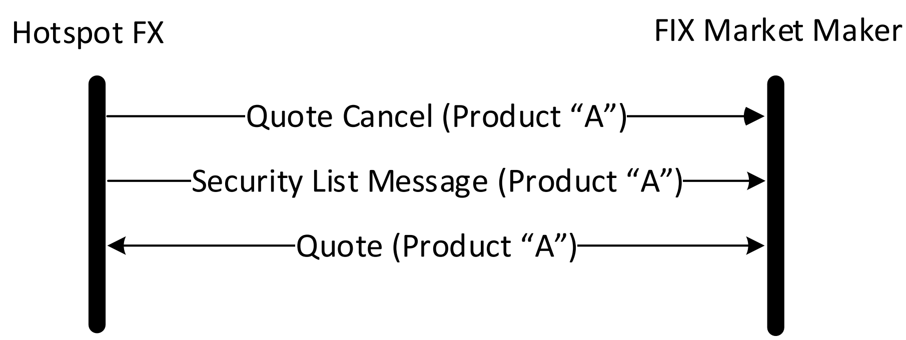
A market maker can begin to stream quotes as soon as a session is established. Cboe FX will always send a Security List Message after a session is established. A market maker can asynchronously request Security Lists at any time during an active trading session.



6.2 Instrument Update

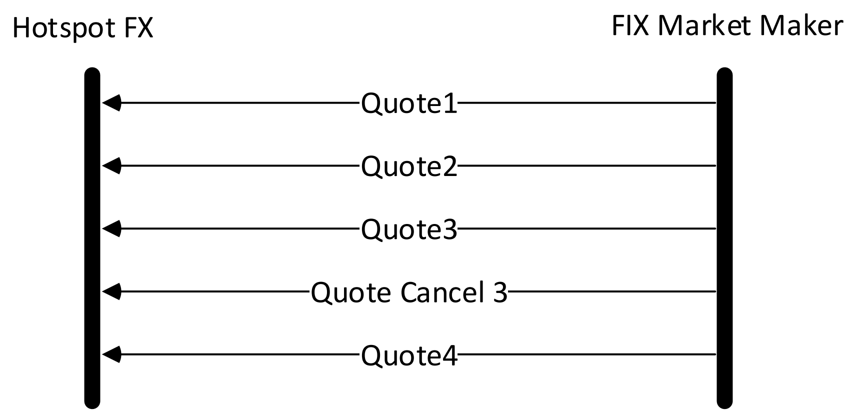
At any time during the trading session, Cboe FX may send an asynchronous Security List Message with updates to streaming products. In the event the market maker is streaming an updated product, **only the updated price stream will be cancelled**. The market maker can begin to stream quotes after updating their quote message with the correct instrument fields.

In the event a market maker continues to stream invalid quotes after an instrument update, Cboe FX will reject quote messages. Clients who continue to stream invalid quotes may have their session logged off.



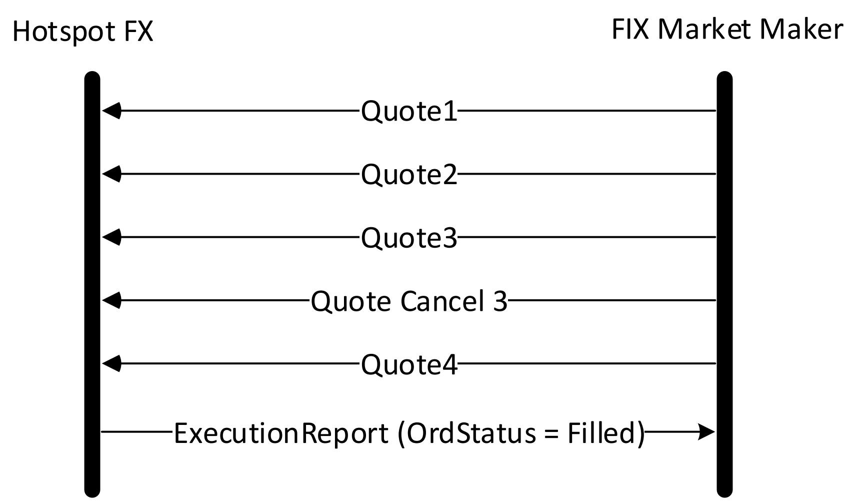
6.3 Quote Cancelation

A client at any time may cancel prior quotes. Cboe FX provides functionality to update prior quotes without sending an explicit cancel message. Please see section 4.3 and 5.3 for further details.



6.4 Trade

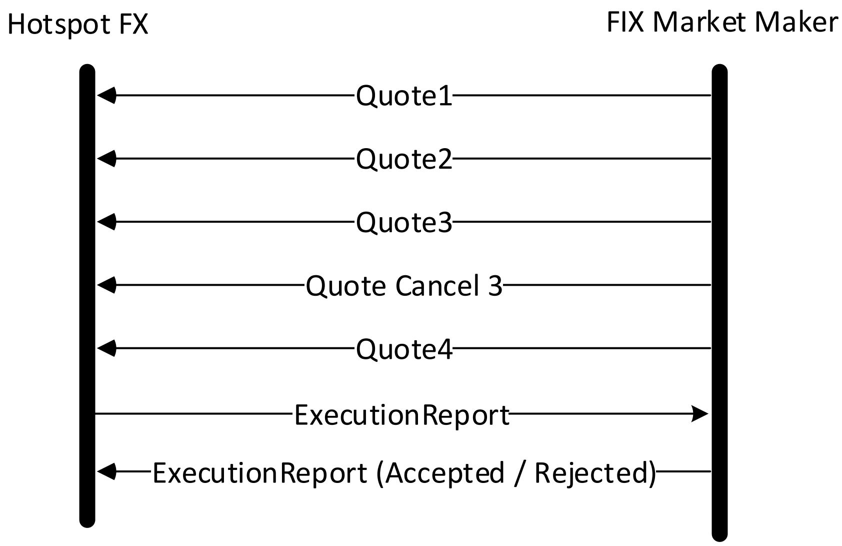
In case of a successful trade, Cboe FX will respond with a copy of the ExecutionReport for the trade in question.



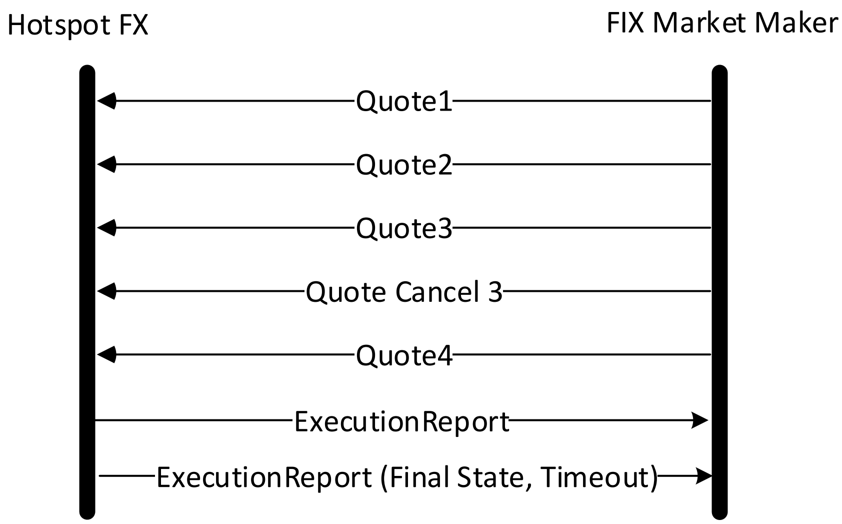
6.5 Last Look

If enabled for last look, the market maker has a finite amount of time to respond to an execution report from Cboe FX. Cboe FX will reply with a timeout execution report if the market maker does not reply in time.

6.5.1 Execution Report, Last Look (Accept / Reject)

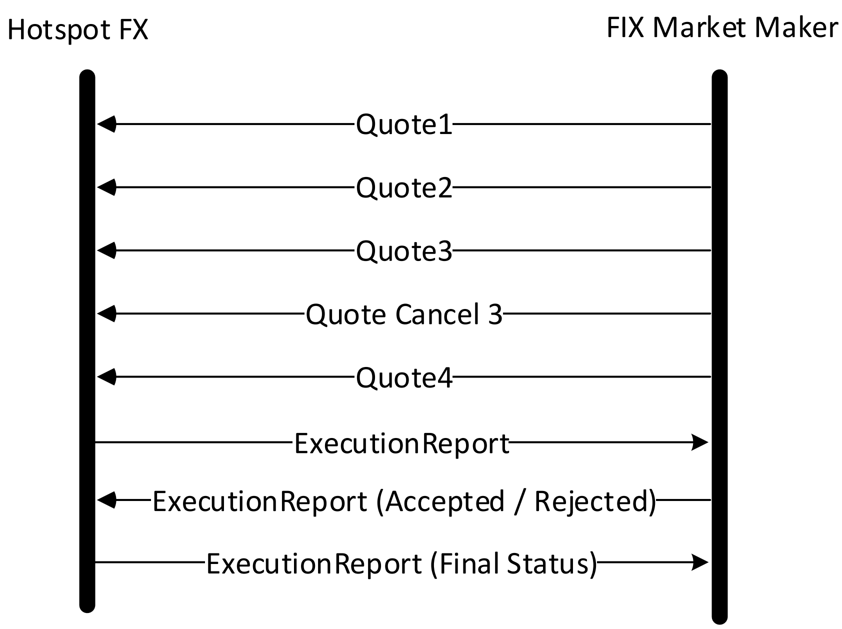


6.5.2 Execution Report, Last Look (Timeout)



6.6 Final Status

Cboe FX will always send a final status message to a FIX client.



7 Taker Operational Sequence

7.1 Logon Process

1. The client establishes a TCP connection to Cboe FX on specified TCP port
2. The client should send a FIX-Login Message that includes their Company/CollatId in the SenderCompID field, HSFX in the TargetCompID field, Login/userId in the SenderSubID and Username fields, their password in the Password field.
3. Cboe FX will Respond immediately with a confirming Login Message if the client Authenticates. If the Client fails to Authenticate a Logout Message will be sent with a Text field indicating the Reason the Client was rejected and the Connection will be terminated immediately by Cboe FX.
   Cboe FX will Reject Incoming Logins with MsgSeqNum less than expected: This means that if there had been a previously established and terminated FIX connection and the client tries to re-establish a connection, it must do so with a MsgSeqNum > than the last MsgSeqNum that it had sent out. (Sequence Numbers return to 1 at the start of each day.)
4. At this point both the Client and server should synchronize, if necessary. If the MsgSeqNum of the Logon Message was greater than expected, Cboe FX will send a Sequence Resend Request for the missed messages. The Client should never resend old messages. If the Client Sends a Resend Request, their request is processed by Cboe FX.
5. Hotspot will send any executions that occurred while the client was not connected to the system. (This will occur as soon as a heartbeat with the generated TestReqID is received)

7.2 Regular FIX Communications

Whenever a message cannot be understood a Reject Message is sent with a description of the problem in the Text Field. (I.e. Invalid Checksum or Missing Field)

Notes about Gap Fills:

Whenever a gap is detected Cboe FX will disregard the most recently received message and issue a Resend Request from the MsgSeqNum Cboe FX was expecting to infinity (0 in FIX 4.2). The Client is advised not to resend old messages, but use a Gap Fill instead.

When Cboe FX receives a ResendRequest, it processes the requests and sends the response all at once.

Notes about StatusRequest Responses:

The Result of Issuing a status request for any filled or partially filled order will be a retransmission a single execution report. If the order has not been traded and has been canceled, it will return unknown in tag 55 and no such order or trade for [ClientOrderID] in tag 58.

7.3 Logout Process

A client that wishes to terminate their FIX connection should send a Logout message to Cboe FX. Cboe FX will first try to synchronize if it is missing any messages and then it will send a confirming Logout, Cboe FX will then terminate the connection.

When the Cboe FX System comes down for maintenance, once daily after market close, Cboe FX will initiate the Logout process: A Logout message will be sent and the client will be given 10 minutes to resynchronize and send a confirming Logout message. The connection will be terminated when a confirming logout has been received, or if 10 minutes or more has passed.

8 Taker Forwards & NDFs Messages

8.1 Security List Request Message [From Client]

This message allows a client to request a list of valid instruments from Cboe FX. This message may be sent at any time during an active market data session. To request multiple securities, clients must either set SecurityListRequestType=4 or send multiple SecurityListRequestMessages.

If SecurityListRequestType (559) = 0, then Symbol (55) must be specified and the resulting SecurityListMessage will contain all securities with the same underlying instrument. If SecurityID (48) is specified, only that security will be present in the resulting SecurityListMessage.

TAG	FieldName	Contents	Comments
35	MsgType	Char	'x'
320	SecurityReqID	String	Unique request ID.
559	SecurityListRequestType	Integer	0 = Symbol 4 = All Securities
9010	ProductComplex*	Integer	If blank, all product categories are searched: 1 = FX Forward 3 = FX NDF
9011	MarketID	Integer	1 = HotspotUS
55	Symbol*	String	Underlying instrument symbol in terms of CCY1/CCY2. Example: EUR/USD Required if SecurityListReqeustType (559) = 0
48	SecurityID*	String	Instrument, as CCY1CCY2_Tenor. Example: EURUSD_1M

* = Optional.

8.2 Security List Message [From Cboe FX]

This message contains all quotable instruments from Cboe FX. Cboe FX will send this message after a logon of any market data session.

Note: While the session is active, Cboe FX at any time may send an asynchronous Security List Message to update specific products. Cboe FX will cancel all quotes of impacted instruments.

TAG	FieldName	Contents	Comments
35	MsgType	Char	'y'
320*	SecurityReqID	String	SecurityReqId sent by client in Security List Request Message. **If the message is asynchronous from Cboe FX, this tag will not be populated.**
322	SecurityResponseID	String	Unique identifier of the Security List Message.
560	SecurityRequestResult	Integer	0 = Valid Request 1 = Invalid Request 2 = No Instruments Matching 3 = Not Authorized 4 = <Instrument> Data Unavailable 5 = Request for Instrument Data Unsupported
393*	TotNoRelatedSym	Integer	Used to indicate if the total number of securities being returned for this request. Used in the event that message fragmentation is required.
9011	MarketID	Integer	Always 1. 1 = HotspotUS
146	NoRelatedSym	Integer	Specifies number of instruments being returned in the message. The instruments

TAG	FieldName		Contents	Comments
				match the search parameters of the original Security List Request message.
>>	55	Symbol	String	Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
>>	48	SecurityID	String	Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
>>	22	SecurityIDSource	Integer	This field is always 8. 8 = Exchange
>>	167	SecurityType	String	[FORWARD, NDF]
>>	15	Currency	String	Currency of the Notional Amount.
>>	110	MinQty	Qty	Minimum quantity for order size.
>>	64	SettlDate	UTC Date	YYYYMMDD settlement date of instrument.
>>	969	MinPriceIncrement	Price	Minimum Tick Size.
>>	120	SettlCurrency*	String	Required if SettlMethod (9008) is Cash (2).
>>	9008	SettlMethod	Integer	Settlement method. 1 = Physical 2 = Cash
>>	9009	PriceQuoteMethod	Integer	Indicates the quote should be in terms of an outright. 1 = Outright
>>	9010	ProductComplex	Integer	1 = FX Forward 3 = FX NDF
>>	9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**
>>	9021	FixingSource*	String	Fixing source. **Provided only for NDFs.**

* = Optional.

8.3 New Order Single [From Client]

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric field meant to contain 3rd-party account ID. This will be returned with any ExecutionReport generated by this order.
35	MsgType	D	(Contained in header)
11	ClOrdID	Client ID (0 is not allowed)	Client Order ID Alphanumeric and Unique within a trading day. '|', single-quote, and double-quote characters cannot be used. ClOrdID is case sensitive, so the same case must be used to cancel an order. 20 character maximum.
21	HandlInst	1	Always 1.
15*	Currency		Currency of the Notional Amount
38	OrderQty		
210*	MaxShow		Default to order qty. Other minimum value of this field depends on account setting
110*	MinQty		Minimum trade quantity. Must be at most the OrderQty. If the OrderQty drops below this quantity due to a fill, the order will be automatically cancelled.
44	Price	1.51234	See Data Types for Maximum Precision Price is ignored for market orders (OrdType=1/C). All-in price.
54	Side		1 = Buy 2 = Sell
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol		Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
64	SettlDate		YYYYMMDD settlement date of instrument.
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Required only for NDFs.**
167	SecurityType	[FORWARD, NDF]	
40	OrdType		1 = Market (Market orders must have TimeInForce = 3) 2 = Limit C = Market (same as '1') F = Limit (same as '2')
59*	TimeInForce		0 = Day, Good through normal Market Hours. (5:30pm EST to 17:00 ET) (Default if Unspecified) 3 = Immediate Or Cancel
60*	TransactTime		Time Order was Initiated
9009	PriceQuoteMethod	1 = Outright	
9010	ProductComplex	1 = FX Forward 3 = FX NDF	

* = Optional.

8.3.1 Day or IOC Orders

In order to submit a Day or IOC order, set tag 40 to either 2 or F and set tag 59 to either 0 or 3, depending on whether the order is meant to be a Day or IOC order, respectively. Tag 99 will be ignored if supplied.

8.4 Execution Report (Generic) [From Cboe FX]

All possible fields that could be sent to the Client in an Execution Report. Not all fields are sent on all messages. Extra fields on all FIX messages should be ignored. The presence of fields beyond this API should not cause message rejects. New fields may be added to the API, and unnecessary fields may be removed from the API. For trades not initiated by the client, i.e. manual adjustment trades, tag 11 will be set to 0.

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanueric text field meant to contain 3rd-party account ID.
35	MsgType	8	(Contained in header)
11	ClOrdID	Client ID	See "4.1 New Order Single" for specs. For trades not directly initiated by the client (manual adjustment trades, etc) the field may be set to 0.
17	ExecID	ECN Execution ID	[a-zA-Z0-9_]
20	ExecTransType	Execution Report Type	0 = New 1 = Cancel (used to indicate cancel acknowledgements) 3 = Status
37	OrderID		Exchange Generated OrderID In response to a Cancel Request: ClOrdId of the order being cancelled, i.e. the same value as OrigClOrdID
39	OrdStatus	Current Order Status (FIX 4.4 usage)	0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Expired (Deviation from FIX 4.4 – populated on IOC misses) E = Pending Replace
41	OrigClOrdID	ClOrdId	In response to a Cancel Request: Original ClOrdID of the Initial Order. See "New Order Single" for specs, ClOrdID field.
38*	OrderQty		Order Quantity
44	Price		Limit Price specified. All-in price.
59	TimeInForce		See "New Order Single" for specs.
15*	Currency		Currency of Qty
54	Side		See "New Order Single" for specs.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		Instrument, as *CCY1CCY2_Tenor*. Example: EURUSD_1M
55	Symbol		Underlying instrument symbol in terms of *CCY1/CCY2*. Example: EUR/USD
76	ExecBroker	Y | N	Y – Indicates aggressive trade N – Indicates passive trade HSFX - otherwise
151	LeavesQty		0 for canceled, expired or rejected. Otherwise it is OrderQty-CumQty
14	CumQty		# of qty filled
110*	MinQty		See "New Order Single" for specs.
192	OrderQty2		Amount of contra currency
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
167	SecurityType	[FORWARD, NDF]	
210*	MaxShow		See "New Order Single" for specs.
150	ExecType	Execution Type (FIX 5.0 usage)	0 = New 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected

TAG	FieldName	Contents	Comments
			C = Expired (Deviation from FIX 4.4 – populated on IOC misses) E = Pending Replace F = Trade I = Status
6	AvgPx		Avg executed price (decimal portion has the same precision as tag 31)
32*	LastShares		
31	LastPx		
382	NoContraBrokers	1,2	Value usually is 1, can occasionally be 2 to indicate an extra ContraBroker field
375	ContraBroker	Contra	Set to Clearing Conuterparty for bank connections, “Not Available” otherwise. If this is a second ContraBroker field, it contains a numeric representation of counterparty collateral id, and is used to indicate that the counterparty collateral is the same as the trading collateral.
58	Text		Rejection reason
60	TransactTime		Time Order was Initiated
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Provided only for NDFs.**
9030	UTI		Unique Trade Identifier
9031	USI*		Unique Swap Identifier. **Provided only for NDFs.**
9032	ReportingParty	Y = Yes N = No	Indicates if the execution report recipient is the reporting party. Follows GFMA FX reporting rules.

8.5 Execution Report (New Order or Cancel/Replace) [From Cboe FX]

Generated As a result of a New Order Placement or Cancel/Replace Request Placement

TAG	FieldName	Contents	Comments
35	MsgType	8	(Contained in header)
11	ClOrdID	Client ID	See "New Order Single" for specs.
41	OrigClOrdID		
37	OrderID	ECN OrderId	See "Execution Report" for specs.
17	ExecID	"None"	See "Execution Report" for specs.
20	ExecTransType	0	0 = New
150	ExecType	0	0 = New 5 = Replace 8 = Rejected C = Expired (Deviation from FIX 4.4 – populated on IOC misses) E = Pending Replace
39	OrdStatus	Current Order Status	0 = New 1 = Partially Filled 2 = Filled 5 = Replaced 8 = Rejected C = Expired (Deviation from FIX 4.4 – populated on IOC misses) D = Accepted for Bidding E = Pending Replace
167	SecurityType	[FORWARD, NDF]	
192*	OrderQty2		Optional
15*	Currency		Currency of Qty
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		See "New Order Single" for specs.
55	Symbol		See "New Order Single" for specs.
54	Side		See "New Order Single" for specs.
38*	OrderQty		Order Quantity
210*	MaxShow		See "New Order Single" for specs.
110*	MinQty		See "New Order Single" for specs.
44	Price		Limit Price specified. All-in price.
59*	TimeInForce		See "Execution Report" for specs.
151	LeavesQty		0 for canceled, expired, or rejected
14	CumQty	0	# of Shares Filled
6	AvgPx	0	Avg executed price (decimal portion has the same precision as tag 31)
32*	LastShares	ExeQty	Executed Shares
31	LastPx	ExePrice	Executed Price
58*	Text		Textual description - rejection reason
60	TransactTime		GMT Date/Time of Execution
76*	ExecBroker		Y – Indicates aggressive trade N – Indicates passive trade HSFX - otherwise
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	

8.6 Execution Report (Filling Status) [From Hotspot]

TAG	FieldName	Contents	Comments
35	MsgType	8	(Contained in header)
11	ClOrdID	Client ID	See "New Order Single" for specs. In response to a Cancel Request: ClOrdId of the Cancel Request ClOrdId of the Original order For trades not directly initiated by the client (manual adjustment trades, etc) the field may be set to 0.
37	OrderID	ECN OrderId	See "Execution Report" for specs.
41*	OrigClOrdID	ClOrdID of Order	See "Execution Report" for specs.
17	ExecID	ECN Execution ID	See "Execution Report" for specs.
20	ExecTransType	0	0 = New
150	ExecType	Execution Type	0 = New 4 = Canceled 5 = Replace 6 = Pending Cancel 8 = Rejected C = Expired D = Accepted for Bidding E = Pending Replace F = Trade
39	OrdStatus	Current Order Status	1 = Partially Filled 2 = Filled 4 = Canceled 5 = Replaced C = Expired E = Pending Replace
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID. This will be returned with any ExecutionReport generated by this order.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		See "New Order Single" for specs.
55	Symbol		See "New Order Single" for specs.
54	Side		See "New Order Single" for specs.
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
76*	ExecBroker		Y – Indicates aggressive trade N – Indicates passive trade HSFX - otherwise
38*	OrderQty	Total	Order Quantity
210*	MaxShow		See "New Order Single" for specs.
110*	MinQty		See "New Order Single" for specs.
44	Price		Limit Price specified. All-in price.
59	TimeInForce		See "Execution Report" for specs.
126*	ExpireTime	GMT Date / Time of Order Expiration	See "Execution Report" for specs.
151	LeavesQty	Total	0 for canceled, expired, or rejected
14	CumQty	0	# of Shares Filled
32*	LastShares	0	
15*	Currency		
6	AvgPx	0	Avg executed price (decimal portion has the same precision as tag 31)
31	LastPx	0 or value	Last exec price
167	SecurityType	[FORWARD, NDF]	
192	OrderQty2		Amount of contra currency
382	NoContraBrokers		See "Execution Report (Generic)" for specs
375	ContraBroker		See "Execution Report (Generic)" for specs
58	Text		Rejection reason
60	TransactTime		GMT Date/Time of Execution
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm	

TAG	FieldName	Contents	Comments
		2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Required only for NDFs.**
9030	UTI		Unique Trade Identifier
9031	USI*		Unique Swap Identifier. **Provided only for NDFs.**
9032	ReportingParty	Y = Yes N = No	Indicates if the execution report recipient is the reporting party. Follows GFMA FX reporting rules.

8.7 Execution Report (Order Status) [From Cboe FX]

As a Result of Order Status Request:

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID. This will be returned with any ExecutionReport generated by this order.
35	MsgType	8	(Contained in header)
11	ClOrdId	Client ID	See "New Order Single" for specs.
37	OrderID	ECN OrderId	See "Execution Report" for specs.
41*	OrigClOrdID	ClOrdID of Order	See "Execution Report" for specs.
17	ExecID	ECN Execution ID	See "Execution Report" for specs.
20	ExecTransType	3	Status
39	OrdStatus	Current Order Status	0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected C = Expired E = Pending Replace
150	ExecType	Execution Type	I = Status
38*	OrderQty	Total	Order Quantity
210*	MaxShow		See "New Order Single" for specs.
110*	MinQty		See "New Order Single" for specs.
54	Side		See "New Order Single" for specs.
64	SettlDate		YYYYMMDD settlement date of instrument.
75	TradeDate		YYYYMMDD trade date of instrument.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		See "New Order Single" for specs.
55	Symbol		See "New Order Single" for specs.
151	LeavesQty	Total	0 for canceled, expired, or rejected
14	CumQty	0	# of Shares Filled
32*	LastShares	0	
15*	Currency		Currency of Qty
6	AvgPx	0	Avg executed price (decimal portion has the same precision as tag 31)
31	LastPx	0 or value	Last exec price
44	Price		Limit Price specified. All-in price.
59	TimeInForce		See "Execution Report" for specs.
58	Text		Rejection reason
60	TransactTime		GMT Date/Time of Execution
9008	SettlMethod	1 = Physical 2 = Cash	Settlement method.
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	
9012	IsFirm	1 = Firm 2 = Last Look	
9020	FixingDate*	UTC Date	YYYYMMDD fixing date of instrument. **Required only for NDFs.**

8.8 Order Cancel [From Client]

The HSFX FIX Gateway supports mass order cancellation requests. The two rules for mass cancel requests are as follows:

1. To cancel all orders for all forwards contracts for a trader.
   You need to set tags 41=0 and 55=CANCEL
2. To cancel all orders for a single contract for a trader.
   You need to set tags 41=0 and 55=CCY1/CCY2, 48=SecurityID, 22=8

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID. This will be returned with any ExecutionReport generated by this request.
35	MsgType	F	
11	ClOrdID	Client ID	Client Order ID of the Cancel Request. Must be unique amongst all ClOrdId for the trading day.
41	OrigClOrdID		Original Client Order ID of the Initial Order. Must be unique within a trading day.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		Required for Confirmation. Must match the original order. See “New Order Single” for specs.
55	Symbol		Required for Confirmation. Must match the original order. See “New Order Single” for specs.
54*	Side		See “New Order Single” for specs.
60*	TransactTime		GMT Date/Time Order was initiated
15*	Currency		Currency of Qty
9010	ProductComplex	1 = FX Forward 3 = FX NDF	

8.9 Order Cancel Replace Request [From Client]

Order Cancel Replace Request is used to change parameters of a pre-existing order. The three parameters which can currently be changed are OrderQty, Price, and MaxShow.

Note that an OrderCancelReject message sent in response to an OrderCancelReplaceRequest does not indicate that the original order is cancelled, only that the attempted replacement was rejected. If the original order is cancelled as a side-effect of a cancel-replace rejection, an unsolicited cancel notification in the form of an ExecutionReport will be sent as well.

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID. This will be returned with any ExecutionReport generated by this request.
35	MsgType	G	
11	ClOrdID	ClientID	See "Order Cancel" for specs.
41	OrigClOrdID		See "Order Cancel" for specs.
21	HandlInst	1	
38	OrderQty	Qty	Total Order Quantity desired, including the part already executed.
210*	MaxShow		If not supplied, MaxShow specified by a previous New Order Single or Order Cancel Replace Request is assumed.
110*	MinQty		Minimum trade quantity. Must be at most the OrderQty. If the OrderQty drops below this quantity due to a fil, the order will be automatically cancelled. If not supplied, MinQty specified by a previous New Order Single or Order Cancel Replace Request is assumed.
44	Price	Price	New Limit Price. All-in price.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		Required for Confirmation. Must match the original order. See "New Order Single" for specs.
55*	Symbol		See "New Order Single" for specs.
40*	OrdType		See "New Order Single" for specs.
54*	Side		
60*	TransactTime		GMT Date/Time Order was initiated
9009	PriceQuoteMethod	1 = Outright	Indicates if the quote is in terms of an outright.
9010	ProductComplex	1 = FX Forward 3 = FX NDF	

8.10 Order Cancel Reject [From Cboe FX]

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID.
35	MsgType	9	
11	ClOrdID		See "Order Cancel" for specs.
37	OrderID	ECN OrderId	Exchange Generated OrderID In response to a Cancel Request: OrderId of the Original order 20 chars maximum length.
41	OrigClOrdID		See "Order Cancel" for specs.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		See "New Order Single" for specs.
55	Symbol		See "New Order Single" for specs.
434	CxlRejResponseTo	Reject Response to	1 = Order Cancel Request 2 = Order Cancel/Replace Request
102*	CxlRejReason	Predefined Reason	0 = Too Late 1 = Unknown Order 3 = Order Already in Pending Cancel or Pending Replace Status 6 = Duplicate ClOrdID Received 99 = Other
58*	Text	String	Textual description
9010	ProductComplex	1 = FX Forward	

TAG	FieldName	Contents	Comments
		3 = FX NDF	

8.11 Order Status Request [From Client]

TAG	FieldName	Contents	Comments
1*	Account	Alphanumeric characters and underscores	Alphanumeric text field meant to contain 3rd-party account ID
11	ClOrdID		See “New Order Single” for specs.
22	SecurityIDSource	8 = Exchange	Always 8
48	SecurityID		See “New Order Single” for specs.
55*	Symbol		See “New Order Single” for specs.
54*	Side		1 = Buy 2 = Sell
60*	TransactTime		GMT Time Status Request was initiated
9010	ProductComplex	1 = FX Forward 3 = FX NDF	

9 Revision History

Date	Version	Editor	Comments
2017/10/11	1.1.1	ruherek	- Require FixingDate on Quotes and New Order Single NDF messages. - Provide FixingDate on NDF Execution Reports.
2017/03/21	1.1.0	ruherek	- Remove Swaps from document - Update tag 167 to be NDFs for NDFs - Change Product Complex tag 9030 to support NDFs - Add 9031, USI (Unique Swap Identifier) for NDFs - Add BMF Tenor
2016/08/08	1.0.9	ruherek	- Add tag 9032 to indicate ReportingParty for all execution reports.
2016/07/26	1.0.8	ruherek	- Clarify FixingDate and FixingSource tags are NDF only.
2016/07/18	1.0.7	ruherek	- Add tag 9012(IsFirm) to all execution reports.
2016/07/15	1.0.6	ruherek	- Change symbol to have a '/' delimiter between CCY1 and CCY2
2016/07/14	1.0.5	ruherek	- Adjust quote message to allow multiple layer changes in a single update
2016/07/13	1.0.4	ruherek	- Adjusted quote messages
2016/07/12	1.0.3	ruherek	- Remove references to pegged orders - Remove quote ack message - Clarify ClOrdID tag description
2016/07/01	1.0.2	ruherek	- Add tag 1 to quote messages. - 20 character limit on ClOrdId - 10 character limit on account
2016/05/11	1.0.1	ruherek	- Set spec to be FIX4.4. - Update Forwards Security List Message and Security List Request Message to match Bookfeed. - Remove unused Forwards fields.
2016/02/10	1.0.0	ruherek	Initial spec.