

FIX Straight Through Processing Specification (STP)

Please contact Currenex sales representatives and help desk personnel for more information on this documentation.

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1 Introduction

1.1 Purpose

The purpose of this document is to present in detail the Financial Information eXchange (FIX) protocol subset used by the Currenex FIX STP service.

The Currenex FIX STP offering supports the automatic sending of trade events that occur on the Currenex platform in real time via FIX.

This document describes the Currenex FIX STP offering and provides a detailed description of the supported FIX STP message set.

1.2 Architecture

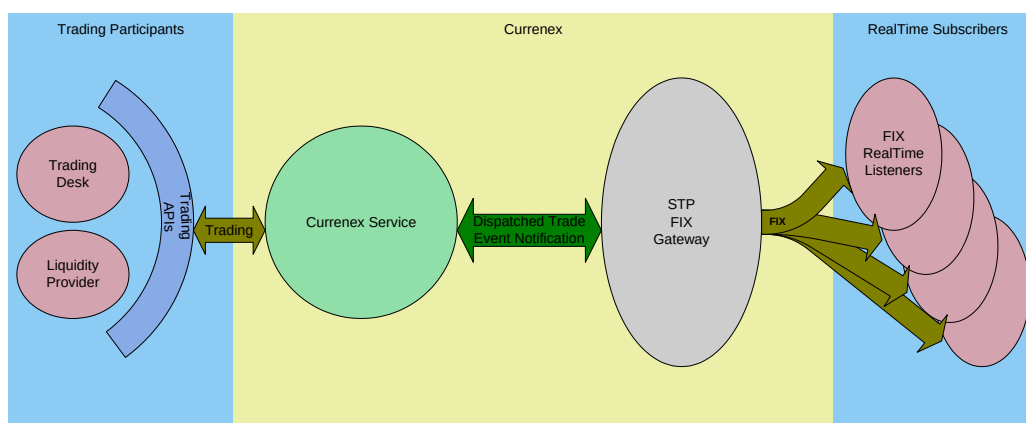


Figure 1: FIX STP Architecture

2 Connectivity

Market Makers (MMs) and Market Participants (MPs) can connect to the Currenex FIX Gateway via the Public Internet, financial extranets or a private network. Please refer to the “FIX Network Connectivity” document, (which can be found on the integration-support site or from your Currenex representative), for further details relating to connectivity.

3 Supported Messages

The Currenex FIX STP implementation supports FIX version 4.4 messaging.

The following convention is used in this document to indicate message direction:

In	a message from the FIX STP Client to Currenex
Out	a message from Currenex to FIX STP Client.
In/Out	a message that can be sent to or from a FIX Client or Currenex

Available fields, requirement, values and their associated meaning are documented in the [Message Details](#) section.

Clients are advised to ensure their FIX engine observes the standard FIX 4.4 protocol in which only the order of first three (3) fields of the header need to be guaranteed.

3.1 Session Messages

Session messages establish, maintain and terminate a FIX STP client to Currenex connection.

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification” (which can be found on the integration-support site or from your Currenex representative)

- Logon – (In/Out) message sent by a FIX STP Client to initiate a FIX session to Currenex. Logon response is sent by Currenex. The Logon message establishes the communication session, authenticates the connecting client, and initializes the message sequence number.
- Heartbeat – (In/Out) message sent by Currenex during periods of application inactivity to ensure connection validity. A Real Time client should respond to heartbeat messages upon receipt.
- Resend Request – (In/Out) message that can be sent by either Currenex or a client to request certain messages be resent. Often used when gaps are detected in the sequence numbering, when a message is lost, or during the initialization process.
- Test Request – (In/Out) used to verify session connectivity and to synchronize sequence numbers. Either Currenex or the connecting party can send a test request message. The recipient of a test request message should respond to it with a heartbeat message
- Logout - (In/Out) message signaling the normal termination of the trading session. Sessions terminated without a Logout message will be considered an abnormal condition. The Currenex FIX gateway treats a client as logged out whenever the communication session is dropped.

3.2 Application Messages

Once a proper session is established, MPs use application messages to subscribe to and receive completed trade information. See the below summary.

Foreign Exchange Instruments:

Refer to the [Message Ordering Section](#).

Clients are advised to ensure their FIX engine observes the standard FIX 4.4 protocol in which only the order of first three (3) fields of the header need to be guaranteed.

[Message Details](#) section for detailed individual message descriptions.

If present in a message, the Symbol field refers to a foreign exchange (FX) currency pair, e.g., EUR/USD.

Currenex follows the International Organization for Standardization (ISO) currency pair symbol convention of BASE/TERM or CCY1/CCY2. Rates are expressed as one (1) unit of a quoted or BASE currency in units of the quoting or TERM currency. E.g., EUR/USD rate = 1.2000 means 1.2000 units of USD per one (1) unit of EUR.

Messages:

- Business Message Reject – (Out) application message sent in response to any application level message that cannot be replied to with a normal matching response message.
Also sent when a request message is received during non-Currenex trading hours. For a schedule of non-trading hours, please contact your Currenex service representative.
- Trade Capture Report Request – (In) message used in making a subscription request for trade capture reports. Only subscription requests are currently supported. Individual report request are not supported.
- Trade Capture Report Request Ack – (Out) message used to acknowledge receipt of a subscription request. If the request was successful, Currenex will start publishing reports. This message can also be used to reject a report request.
- Trade Capture Report – (Out) message used to send completed trade details. Requires confirmation of receipt.
- Trade Capture Report Ack – (In) message used to confirm the receipt of a Trade Capture Report.

4 Message Workflow

4.1 General Workflow

Any message received by the Currenex FIX STP engine that is outside the scope of this document will be rejected with a Business Message Reject message.

The following codes are used to indicate trading level errors and can appear in the `BusinessRejectReason` field:

- Other
- Unknown ID
- Unknown security
- Unsupported message type
- Application not available
- Conditionally required field missing

4.2 Subscription

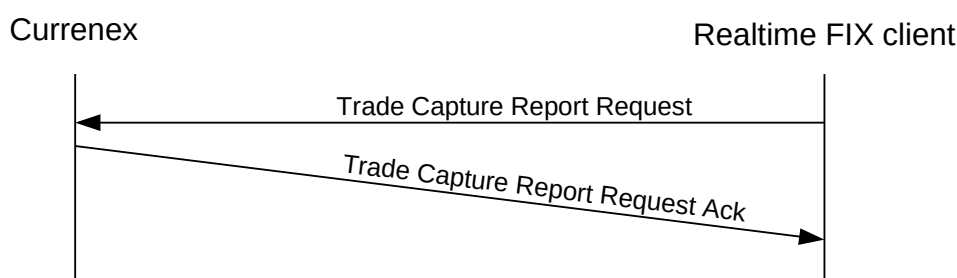


Figure 2: Capture Report Subscription Request and Acknowledgement

4.2.1 Trade Capture Report Request

A FIX STP client subscribes on the Currenex FIX Gateway by sending a Trade Capture Report Request message. The results returned depend on the values specified for fields `TradeRequestType` (569) and `SubscriptionRequestType` (263):

`TradeRequestType`:

- 0 – All trades

`SubscriptionRequestType`:

- 1 – Snapshot + Updates: Currenex sends all unconfirmed reports and continues to send new reports based on new trade events.
- 9 – Updates: Currenex only sends new reports, from the time of subscription. This is a Currenex specific usage.

4.2.2 Trade Capture Report Request Acknowledgement

Currenex responds to a client's Trade Capture Request with a Trade Capture Report Request Ack message. The status of the request is indicated in the fields `TradeRequestResult` (749) and `TradeRequestStatus` (750). If no `TradeCaptureReportRequestAcknowledgement` (35-AQ) message is received from Currenex within fifteen (15) seconds of sending a `TradeCaptureReportRequest` (35=AD) message, the client should disconnect and re-login.

`TradeRequestResult`:

- 0 - Successful
- 8 - `TradeRequestType` not supported
- 9 - Unauthorized for Trade Capture Report Request
- 99 - Other

`TradeRequestStatus`:

- 0 - Accepted
- 2 – Rejected

A Trade Capture Report Request acknowledgement containing `TradeRequestResult` (749) = 0 and `TradeRequestStatus` (750) = 0 means a successful request has been made.

4.3 Trade Capture Models

Currenex supports the following trade capture subscription models:

- Receive all outstanding unconfirmed trade events and all new subsequent events

<code>TradeRequestType</code>	- 0 (All trades)
<code>SubscriptionRequestType</code>	- 1 (Snapshot + Updates)
- Receive only new events messages.

<code>TradeRequestType</code>	- 0 (All trades)
<code>SubscriptionRequestType</code>	- 9 (Updates)

4.4 Trade Capture Reports

4.4.1 Overview

Before any Trade Capture Report messages will be sent, a client must establish a connection and make a Trade Capture Report request. The client acknowledges receipt of a report through a Trade Capture Report Acknowledgment (Ack) message.

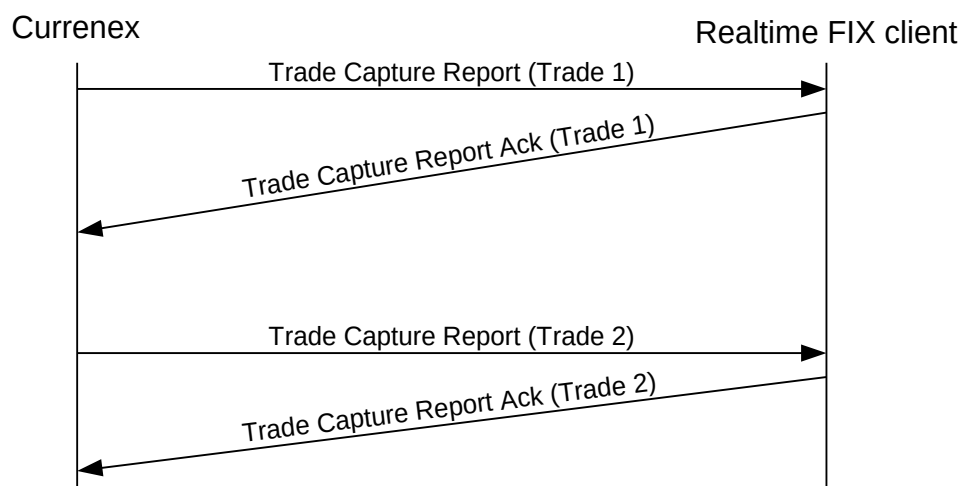


Figure 3: Capture Reports Processing Under Normal Condition

For optimum performance, Trade Capture reports should be acknowledged immediately.

4.4.2 Trade Report Process Order

Currenex only sends trade report messages to a client that has successfully established a FIX Real Time connection and made a Trade Report Request. If no connection is established, no messages are sent.

The number of Trade Reports that can be outstanding is limited by a system default. See next section. If this limit is reached, a one (1) to one (1) relationship becomes effective in which one (1) Trade Report will be sent for each report acknowledged until the outstanding number of unacknowledged reports is less than the system limit.

Upon receiving the Trade Report Request, Currenex processes Trade Report messages in the order the trades were done as follows:

- Trade Reports from prior to the Request
- Any reports for trades done prior to the request are sent first.
- New Trade Reports
- Once all Trade Reports from prior to the request, if any, are acknowledged, Currenex will send reports for new trades completed since the Trade Report Request was made.
- Reports for events related to clearing
- For trade events on non-deliverable forward (NDF) instruments subject to clearing, Currenex will send two multiple reports for each event.
 - The first event will be sent corresponding to the execution with ExecType (150) set to "0," for trades without allocations, or "W," for trades with pre-trade allocations specified.
 - The second event will be sent corresponding to the acknowledgement for receipt of the submission by the clearing house. These events will have the following acceptable tag ExecType (150) value:
 - J = trade in Clearing hold
 - The last event will be sent corresponding to the clearing status of the trade event. These events will have the following acceptable ExecType (150) values:

- K = Fully Cleared
- 4 = Rejected from Clearing
- When a trade capture report with ExecType (150) = W is followed by subsequent reports with ExecType (150) = J, K, or 4, the following tag values originally sent in the Component <TrdAllocGrp> in the message with ExecType (150) = W, will be sent in different tags for the subsequent messages:

Field	Placement when ExecType (150) = W	Placement when ExecType (150) = J, K, or 4
AllocAccount	AllocAccount (79)	Account (1)
IndividualAllocID	IndividualAllocID (467)	ExecID (17)
NoNested2PartyIds	NoNst2PtyIDs (756)	NoRootPartyIDs (1116)
Nested2PartyID	Nested2PartyID (757)	FCM Party ID sent RootPartyID (1117) when RootPartyRole (1119) = 4 FCM LEI sent in RootPartySubId (1121) when RootPartySubIDType (1122) = N
AllocQty	AllocQty (80)	LastQty (32)
SecondaryIndividualAllocId	SecondaryIndividualAllocId (989)	TradeID (1003)
AllocSide	AllocSide (8008)	Side (54)
CalculatedAllocQty	CalculatedAllocQty (8009)	CalculatedCcyLastQty (1056)
AllocQty2	AllocQty2 (7592)	OrderQty2 (192)
FarCalculatedAllocQty	FarCalculatedAllocQty (8010)	CalculatedCcyLastQty2 (7595)

4.4.3 Trade Capture Reports Buffer Size

Trade Capture reports are sent in the order in which trades are executed. A new trade event can be sent before a previously sent trade event is acknowledged.

There is a system limit of one hundred (100) unacknowledged trade reports. If this limit is exceeded, additional Trade Capture reports will only be sent out in a one to one relationship to acknowledgments received.

For example, if a user has a total of one hundred (100) unacknowledged reports outstanding and a new trade is then completed, a Trade Capture report will not be sent for the new trade. However, if the user subsequently acknowledges at least one (1) outstanding report, then the Trade Capture report for the new trade will be sent out. This one (1) to one (1) relationship will continue until the number of unacknowledged Trade Capture reports falls below the system limit.

4.4.4 Duplicate Trade Reports

An acknowledged trade cannot be requested again. However, the Currenex Support Desk can be asked to resend an acknowledged trade.

The requesting client must be able to handle the possibility of receiving duplicate trade capture reports. If multiple reports are received for a trade, all but the first report should be ignored.

4.4.5 Trade Capture Reports for Mid Match Trades

For executed Mid Match trades, FIX Download recipients can be configured to receive the t0 event, the tn event or both the t0 and tn event.

Below is a description for how the events are differentiated based upon the configuration.

- Recipients configured to receive only the t0 event or only the tn event, will receive a tag 150 value on that event set to 0.
- Recipients configured to receive both the t0 event and the tn event, will receive a tag 150 value on the t0 event set equal to "M", and a tag 150 value on the tn event set equal to "N"
 - The event sent with a tag 150 value equal to "M" will contain a link, in tag 990, to the event sent with tag 150 equal to "N"

5 Message Ordering

Clients are advised to ensure their FIX engine observes the standard FIX 4.4 protocol in which only the order of first three (3) fields of the header need to be guaranteed.

6 Message Details

Currenex FIX Real Time supports FIX version 4.4 required fields and a portion of the non-required fields. Some Currenex customized fields are also used.

This section provides field details of all the supported FIX messages. For each message, all Currenex supported required and non-required fields are listed.

Field names in ***bold italics*** represent repeating groups of fields. Please refer to FIX specification 4.4 for details on repeating groups.

The values under the “Required” column indicate one of the following:

- ‘Y’ Field is mandatory and must be sent or received as a part of the message.
- ‘N’ Non-required field that should be omitted unless directed otherwise by Currenex.

6.1 Passwords for Logon Messages

The Currenex service requires users connecting via the FIX protocol to present a password as part of the logon message. Please refer to the “FIX Password Specification” (which can be found on the integration-support site or from your Currenex representative), for further details relating to passwords including password resets

6.2 Session Messages

For a detailed description of FIX Session related information, including Session Message details and information on Sequence Number Resets, please refer to the “FIX Session Specification” (which can be found on the integration-support site or from your Currenex representative)

6.3 Forex Instrument Specific Application Messages

6.3.1 TradingSessionStatus

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType tag 35=h
336	TradingSessionID	Y	Identifier for this trading session.
340	TradSesStatus	Y	State of the trading session: 1 = Password reset is required
58	Text	N	Descriptive text message.
Standard Trailer		Y	

6.3.2 BusinessMessageReject

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=j
372	RefMsgType	Y	The MsgType of the FIX message being rejected.
380	BusinessRejectReason	Y	Reject reason code:
			0 = Other
			1 = Unknown ID
			2 = Unknown Security
			3 = Unsupported Message Type
			4 = Application not available
			5 = Conditional Required Field Missing
Standard Trailer		Y	

6.3.3 TradeCaptureReportRequest

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=AD
568	TradeRequestID	Y	Id assigned by the client to the request.
569	TradeRequestType	Y	Trade Capture Report type: 0 = All trades.
263	SubscriptionRequestType	Y	Subscription Request Type: 1 = Snapshot + Updates. 2 = Disable previous Snapshot and Update Request; i.e., unsubscribe. 9 = Updates only
55	Symbol	Y	Supported value: "NA" Individual instrument subscription is not currently supported.
Component block <TrdCapDtGrp>			
1408	DefaultCstmApplVerID	Y	2.3 2.4 (This version includes OrderId(37) field) XML
Standard Trailer		Y	

6.3.4 TradeCaptureReportRequestAck

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=AQ
568	TradeRequestID	Y	Id assigned by the client to the request.
569	TradeRequestType	Y	0 = All trades
263	SubscriptionRequestType	Y	1 = Snapshot + Updates 2 = Disable previous Snapshot + Update Request 9 = Updates.
749	TradeRequestResult	Y	0 = Successful 8 = Unsupported TradeRequestType 9 = Unauthorized for Trade Capture Report Request 99 = Other
750	TradeRequestStatus	Y	0 = Accepted

			2 = Rejected
55	Symbol	Y	Supported value: "NA" Individual instrument subscription is not currently supported.
Standard Trailer		Y	

6.3.5 TradeCaptureReport

The following Trade Capture Report is returned for Trade Capture Report Requests made with DefaultCstmAppVerID (1408) = XML.

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=n
212	XMLDataLen	Y	The size of the XML message in tag 213.
213	XMLData	Y	Trade detail in XML format.
Standard Trailer		Y	

The following Trade Capture Report is returned for Trade Capture Report Requests made with DefaultCstmAppVerID (1408) = 2.3.

Tag	Field Name	C N X	S E F	M T F	Comments
Standard Header		Y	Y	Y	MsgType 35=AE
571	TradeReportID	Y	Y	Y	Unique identifier assigned by Currenex to the trade capture report.
1003	TradeID	Y	Y	Y	Currenex assigned trade id; e.g., A200623400QJB00 Currenex assigned allocation tradeid when ExecType (150) is set to 4 – Rejected from clearing J – Trade in a clearing hold K – Fully Cleared
568	TradeRequestID	Y	Y	Y	Id assigned by the client to the request when report is in response to a Trade Capture Report Request.
828	TrdType	N	N	N	Trade processing system. Supported values: 101 - RFQ 102 - ESP 103 - Order (non ESP) 104 – Mid 105 – Manual Trade

					Set when ExecType (150) equals one of the following: 0 - New Trade W - Allocated (optional, only set if event is due to pre-trade allocation) Z – Rolled Will be accompanied by TrdSubType(829) and TradeReportRefID(572) if this trade is a result of Early Redemption Forwards, Cancel or Amendment of the original trade.
829	TrdSubType	N	NA	NA	0 – Staged Order 101 – Early Redemption Forward_NearLeg 102 – Early Redemption Forward_FarLeg 103 – Change Trade for Cancel 104 – Change Trade for Amendment
855	SecondaryTrdType	N	N	N	0=Regular Trade (supported for SEF) 1=Block Trade (indicates that this report is a result of block trade execution) 65=Package Trade (supported for MTF)
150	ExecType (a.k.a. Event Type)	Y	Y	Y	0 - New Trade: generated upon a trade execution. Accompanied by TrdSubType(829) and TradeReportRefID(572) if this trade is a result of Early Redemption Forwards, Cancel or Amendment of the original trade. 4 – Rejected from clearing H – Cancel trade: generated when an existing trade is canceled. J – Trade in a clearing hold K – Fully Cleared M – For Mid trades, t ₀ event when recipient configured to receive both t ₀ and t _n events N – For Mid trades, t _n event when recipient configured to receive both t ₀ and t _n events V- Money Manager (MM) allocated trade. W – Allocated Trade: generated when one (1) trade is allocated among one or many accounts. Each trade allocation has a reference back to the parent original trade. X – Spot Forward Breakout: Similar to an allocation except that the tenors can vary. Y – Cancel Rebook: generated when one (1) or many trades are canceled and replaced by one (1) trade Z – Rolled Trade: generated when a trade is rolled forward. New trade has a reference back to the original.
2489	PackageID	N A	NA	N	Identifier assigned to a collection of trades so that they can be analyzed as one atomic unit. This will be present when 855=65
572	TradeReportRefID	N	NA	NA	The value from TradeID(1003) of the original trade. Present when ExecType(150)=0 and this trade is a

					result of Early Redemption Forwards, Cancel or Amendment of the original trade.	
880	TrMatchID		N	N	N	The parent trade id on trades where a hub and or prime broker is in place. Not sent for bank direct or OXO trades.
17	ExecID		N	N	N	Unique RFQ buy side identifier. Set on RFQ trades when the trade originates from a draft or when the trade is done through a hub. Also set when ExecType (150) equals one of the following: 0 – New Trade 4 – Rejected from clearing J – Trade in a clearing hold K – Fully Cleared W - Allocated (optional, only set if event is due to pre-trade allocation) Z - Rolled
527	SecondaryExecID		N	N	N	Unique identifier assigned to the trade by the sell side.
570	PreviouslyReported		Y	Y	Y	Indicates if a trade capture report has been previously sent: Y – previously sent N – not previously sent
Component <RootParties>			Y	Y	Y	
1116	NoRootPartyIDs		Y	Y	Y	Number of RootPartyIDs to follow.
→	1117	RootPartyID	Y	Y	Y	Identifies each party to the trade
→	1118	RootPartyIDSource	N	N	N	Identifies whether Root Party ID is the reporting party for continuation data for SDR purposes. Omitted if not the reporting party G – MIC M – Reporting Party P – Party Short code id
→	1119	RootPartyRole	Y	Y	Y	Role of the party identified in the RootPartyID: 1 – Executing firm 4 - Clearing Firm (FCM) 13 – Originating Customer 14 – Prime Broker 29 – Hub/Intermediary 36 – Entering Trader MTF supported only: 12 = Executing Trader (Execution Decision Maker) 64 = Multilateral Trading Facility(MTF) 122 = Investment Decision Maker
→	2388	RootPartyRoleQualifier	N A	NA	N	MTF supported only: 101 – Taker 102 – Hub Maker

→	Component <RootSubParties>						
→	1120	NoRootSubParties		N	N	N	Present for RootPartyRole (1119) equal to 1 or 13: 1- Foreign Exchange Contract 2- Non deliverable forward contract
→	→	1121	RootPartySubID	N	N	N	Additional identifier related to RootPartyID (1117). When RootPartySubIDType (1122) is set to 2, value will equal User ID. When RootPartySubIDType (1122) is set to 1, value will equal LEI of the Executing Firm when 1119=1 and Originating Customer when 1119=13 When RootPartySubIDType (1122) is set to 59, value will equal LEI of the FCM when 1119=4
→	→	1122	RootPartySubIDType	N	N	N	Type of RootPartySubID (1121): 1 = Firm 2 = Individual Person 59 = FCM code
→	End Component <RootSubParties>						
End Component <RootParties>							
1430	VenueType			N A	Y	Y	Identifies the type of venue where this trade was executed. Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
Component <Instrument>				Y	Y	Y	
55	Symbol			Y	Y	Y	Currency pair of the Forex trade or the currency of a Loan/Deposit (LD)
65	SymbolSfx			Y	Y	Y	Trade type: SP – spot OR – forward SW – swap LD – loan/deposit
48	SecurityID			N A	NA	N	Security identifier value of SecurityIDSource type – only supported value is ISIN number. If provided for swaps, this value should not be used for reporting. The swap leg ISIN's provided in the SecurityAltID(455) fields should be used instead.
22	SecurityIDSource			N A	NA	N	4 = ISIN number. Sent only if ISIN is available at time of sending. If not, an additional report will be sent when the ISIN is available.
Component <SecAltIDGrp >				N A	NA	N	Component to indicate security ids associated with each leg of a swap transaction
454	NoSecurityAltID			N A	NA	N	Number of alternative Security Identifiers for a swap transaction Supported value = 2 when

→	455	SecurityAltID	N A	NA	N	Security Identifier of one of the swap legs – first occurrence for near leg and second for far leg
→	456	SecurityAltIDSource	N A	NA	N	4 = ISIN number. Sent only if available at time of trade. If an ISIN number is not available this field will not be present in the TradeCaptureReport message
End Component <SecAltIDGrp >						
460	Product		Y	Y	Y	4 – FX instruments 8 – LD
167	SecurityType		N	N	N	Set to FXNDF for NDF trades
4380	FXConversionFlag		N A	NA	N	Indicates that this is an FX conversion trade and is related to a security transaction (and is a tenor of less than T+5) which would be exempt from margining and reporting under MiFID. For VenueType MIFID_FI indicates a trade marked as a hedge trade regardless of tenor. Supported value = 'Y'
Component <InstrumentParties>						
1018	NoInstrumentParties		N A	N	NA	Always 1
→	10 19	InstrumentPartyID	N A	N	NA	Used to identify the clearing house. E.g., LCH, CME
→	10 50	InstrumentPartyIDSource	N A	N	NA	D = proprietary/custom code
→	10 51	InstrumentPartyRole	N A	N	NA	21 = Clearing Organization (DCO)
End Component <InstrumentParties>						
End Component <Instrument>						
32	LastQty		Y	Y	Y	Trade amount or swap trade near leg amount in Currency (15) Principal amount if an LD Block Net Amount if a BlockTrade (855=1)
31	LastPx		Y	Y	Y	All in spot, fwd or near leg fwd price, where the spot rate used is the LastSpotRate (194) Interest rate for a LD
1056	CalculatedCcyLastQty		Y	Y	Y	Trade amount or near leg trade amount in counter currency tag 120. Interest Amount for a LD
15	Currency		Y	Y	Y	Dealt currency of the trade.
120	SettlCurrency		N	N	N	Counter currency. Not used for LD
194	LastSpotRate		N	N	N	Spot rate.

					Not used for LD	
631	Midpoint		N	N	N	Mid-rate, present on non-spot trades Can appear more than once.
195	LastForwardPoints		N	N	N	Forward points or near leg forward points. Not used for LD If enabled, will display brokerage points for Mid.
1071	LastSwapPoints		N	N	N	Far leg points. Not used for LD
7596	MidPx2		N	N	N	Mid-rate for far leg of Swap Can appear more than once.
75	TradeDate		Y	Y	Y	Trade Date in YYYYMMDD format.
Component <TrdInstrmtLegGrp>			N	N	NA	Repeating group used to identify a block trade structure belonging to a single execution. Optional group when requester is a Hub or PB used for describing offsetting new trade. Also used for the parent trade(s) if ExecType(150) = "G","Y" or "Z" Will not be present if ExecType(150) = H (Cancel Trade).
555	NoLegs		N	N	NA	1 – if it's an offsetting new trade leg >= 1, if it's an amend, rolled, cancel rebook, or block trade.
→	Component <InstrumentLeg>		Y	Y	Y	Required component used to describe a security or instrument associated with this leg. Required when tag 555 is present.
→	600	LegSymbol	N	N	NA	Supported value: "NA"
→	624	LegSide	N	N	NA	Side of Hub to Maker leg if this is an offset trade leg. Side of an individual trade leg when 855=1 1 =Buy 2= Sell
→	556	LegCurrency	N	N	NA	The dealt currency of this quote request leg.
→	4381	LegFXConversionFlag	N A	NA	N	Indicates that this is an FX conversion trade and is related to a security transaction (and is a tenor of less than T+5) which would be exempt from margining and reporting under MiFID. For VenueType MIFID_FI indicates a trade marked as a hedge trade regardless of tenor. Supported value = 'Y'
→	566	LegPrice	N	N	NA	Trade spot rate of hub to maker's leg, if present. Trade spot rate for leg of a multileg when 855=1
→	631	Midpoint	N	N	NA	Mid-rate, present if the requestor is a hub.

→	7596	MidPx2		N	N	NA	Mid-rate for far leg of swap, present if the requestor is a hub.
→	End Component <InstrumentLeg>						
→	687	LegQty		N	N	NA	Trade amount in LegCurrency (556)
→	990	LegReportID		N	N	NA	Unique trade identifier of the leg. On hub and Prime Broker (PB) requests: Currenex offsetting trade identifier. If applicable, Currenex identifier for Amended, Rebooked, or Rolled trade or trades.
→	1152	LegNumber		N	N	N	On hub downloads, the value will indicate either the offset trade of the block level trade(1003), primary trade leg or the offset trade of a particular leg. 1=BlockOffset(Block level Hub to Maker or Hub to Hub) 2=LegPrimary (Taker to Hub) 3=LegOffset (Hub to Maker or Hub to Hub)
→	2680	LegAccount		N	N	N	The account under which this trade leg was booked.
→	Component <NestedParties>			N	N	NA	
→	539	NoNestedPartyIDs		N	N	NA	NestedPartyID and NestedPartyRole form a unique combination for each repeating group: 2 – only valid value
→	→	52 4	NestedPartyID	N	N	NA	Identifies each party to the trade.
→	→	52 5	NestedPartyIDSource	N	N	NA	Identifies whether Nested Party ID is the reporting party for continuation data for SDR purposes. Omitted if not the reporting party G – MIC M – Reporting Party P – Party Short code id
→	→	53 8	NestedPartyRole	N	N	NA	Role on the trade of the party identified in the NestedPartyID (524): 1 – Executing firm 13 – Originating Customer 14 – Prime Broker 29 – Hub/Intermediary MTF supported only: 12 = Executing Trader (Execution Decision Maker) 64 = Multilateral Trading Facility(MTF) 122 = Investment Decision Maker
→	→	23 84	NestedPartyRoleQualifier	N A	NA	N	MTF supported only: 103 – Hub Taker
→	→	Component <NstdPtysSubGrp>		N	N	NA	

→	→	804	NoNestedPartySubIDs		N	N	NA	Present for NestedPartyRole (538) equal to 1 or 29: 1-Foreign Exchange Contract 2- Non deliverable forward contract
→	→	→	545	NestedPartySubID	N	N	NA	Currenex assigned user id or the LEI of the entity identified in NestedPartyID (524)
→	→	→	805	NestedPartySubIDType	N	N	NA	Type of NestedPartySubID (545): 1 = Firm 2 = Individual Person
→	→	End Component <NstdPtysSubGrp>						
→	End Component <NestedParties>							
→	654	LegRefID			N	N	N	Identifier of the leg offsetting this leg when 855=1 When 1152=1, this represents the offset of the block level trade reported in tag 1003. When 1152=2 or 1152=3, this value references the value in 990 of the offset leg of this trade leg.
→	588	LegSettlDate			N	N	N	Settlement Date of this leg
→	637	LegLastPx			N	N	N	Execution Price assigned to the leg
→	1073	LegLastForwardPoints			N	N	NA	Trade forward points, or swap trade near leg forward points. Can be a negative value. Not used for LD
→	1074	LegCalculatedCcyLastQty			N	N	NA	Counter currency amount in SettlCurrency (120). Not used for LD
→	1418	LegLastQty			N	N	NA	Swap trades far leg amount in Currency (15). Not used for LD
→	7996	LegLastSwapPoints			N	N	NA	Far leg points. Not used for LD
→	7997	LegCalculatedCcyLastQty2			N	N	NA	Swap trade far leg calculated amount in SettlCurrency (120). Not used for LD
→	602	LegSecurityID			N	N	NA	Leg Security identifier value of SecurityIDSource type – only supported value is ISIN number.
→	603	LegSecurityIDSource			N	N	NA	4 = ISIN number. Sent only if ISIN is available at time of sending. If not, an additional report will be sent when the ISIN is available.
→	Component <RegulatoryTradeIDGrp>				N A	N	NA	Optionally used to provide USI/UTI/TVTIC information.
→	1907	NoRegulatoryTradeIDs			N	N	NA	SEF/MTF Trading: Number of USI/UTI/TVTIC codes:

							1= Spot or Forward 2 = Swap Note: RegulatoryTradeIDGrp is not present on MTF allocation legs where >1 allocation leg is present and the taker's Trading Capacity = DEAL
→	→	1903	RegulatoryTradeID	N	N	NA	For SEF trading it is USI/UTI ID MTF trading =TVTIC
→	→	1905	RegulatoryTradeIDSource	N	N	NA	SEF trading = USI/UTI Prefix MTF trading = Execution Venue MIC
→	→	1904	RegulatoryTradeIDEvent	N	N	NA	0 – Initial block trade 2 – Clearing
→	→	1906	RegulatoryTradeIDType	N	N	NA	Side of the USI/UTI code for swaps 1 = Near Leg 2 = Far Leg MTF trading: 5 = Near leg TVTIC 6 = Far leg TVTIC
→	End Component <RegulatoryTradeIDGrp>						
End Component <TrdInstrmtLegGrp>							
60	TransactTime			Y	Y	Y	Time the match occurred to milliseconds in YYYYMMDD-hh:mm:ss.mmm format For cleared NDF trades where ExecType (150) is set to J, K or 4, TransactTime (60) is the clearing timestamp provided by the clearing house.
64	SettlDate			Y	Y	Y	Trade or trade near leg value date in YYYYMMDD format.
Component <TrdCapRptSideGrp>				Y	Y	Y	This component describes the sides related to the execution. When 855=1(Block Trade), this group repeats once for each leg in Component<TrdInstrmtLegGrp>. It is used to provide the details of the side for each leg and to establish a link of the allocated trades, if present, with the leg trade. Repeats only once when reporting a non-block trade tag 855!=1.
552	NoSides			Y	Y	Y	Number of sides in this repeating group. (1 is only value supported for a non-block trade)
→	54	Side		Y	Y	Y	Trade or trade near leg side: 1 buy 2 sell F – lend G – borrow

→	37	OrderID		N	N	N	Currenex assigned unique identifier for the Order that resulted in this TradeCaptureReport message. Present if this message is a result of ESP order execution.
→	1005	SideTradeReportID		N	N	N	Used on a block trade to reference the LegReportID(990) generated for this side.
→	11	ClOrdID		N	N	N	Last submitted Client Order ID, if result of ESP order execution.
→	526	SecondaryClOrdID		N	N	N	Value from the taker staged order id
→	1	Account		Y	Y	Y	The account under which the trade was booked.
→	58	Text		N	N	N	Used to record any additional terms entered on the trade. This field will hold the booking location code for a manually entered trade.
→	Component <SideRegulatoryTradeIDGrp>			N	N	Y	List of Unique Trade Identifiers associated with the primary trade
→	1971	NoSideRegulatoryTradeIDs		N A	N	Y	Number of USI/UTI codes included in group. 1-Forwards 2-Swaps and Outrights when tag 150 = K for Maker and taker download connections 3 Forwards when tag 150 = K for Download Agent connections MTF trading: 1 – Spots and Forwards TVTIC 2 – Swaps TVTIC
→	→	1972	SideRegulatoryTradeID	N A	N	Y	For SEF trading it is USI/UTI ID For MTF trading it is TVTIC
→	→	1973	SideRegulatoryTradeIDSource	N A	N	Y	SEF trading = USI/UTI Prefix MTF trading = MIC of the Execution Venue
→	→	1974	SideRegulatoryTradeIDEvent	N A	N	NA	0 – Initial block trade 2 – Clearing
→	→	1975	SideRegulatoryTradeIDType	N A	N	Y	Side of the USI/UTI code for swaps 1 – Near leg 2 – Counterparty Near Leg 3 – Far Leg MTF trading: 5 - TVTIC - Trading Venue Transaction Identifier of Near leg 6 – TVTIC – Trading Venue Transaction Identifier of Far leg
→	End Component <SideRegulatoryTradeIDGrp>						
→	825	Day Count Convention (ExchangeRule)		N	NA	NA	Present for LD trade only. ACT/360 ACT/365 30/360

→	Component <TrdAllocGrp>						
→	78	NoAllocs		N	N	N	Number of allocations
→	→	79	AllocAccount	N	N	N	Account for this allocation
→	→	46 7	IndividualAllocId	N	N	N	Taker's id for the allocation
→	→	Component <NestedParties2>					
→	→	75 6	NoNested2PartyIds	N A	N	N	Number of Nested2Parties in repeating group
→	→	75 7	Nested2PartyID	N A	N	N	Legal Entity Identifier (LEI) of the FCM when Nested2PartyIDSource (758) = N and Nested2PartyRole(759)=4 Legal Entity Identifier (LEI) of the AllocAccount(79) when Nested2PartyIDSource (758) = N and Nested2PartyRole(759)=24
→	→	75 8	Nested2PartyIDSource	N A	N	N	N – Party LEI P = Party Short code id (MTF only)
→	→	75 9	Nested2PartyRole	N A	N	N	4 = Clearing Firm (FCM) 12 = Executing Trader (Executing Decision Maker) (MTF only) 24 = Customer Account 122 = Investment Decision Maker (MTF only)
End Component <NestedParties2>							
→	→	80	AllocQty	N	N	N	Amount of this allocation in dealt ccy
→	→	98 9	SecondaryIndividualAllocId	N	N	N	Currenex id for allocation
→	→	80 08	AllocSide	N	N	N	1 - buy 2 - sell F – lend G - borrow
→	→	80 12	SfbkSettleDate	N	NA	NA	Spot Forward Break Out (SFBK) leg value date
→	→	80 13	SfbkPoints	N	NA	NA	SFBK points for this leg
→	→	80 09	CalculatedAllocQty	N	N	N	AllocQty (80) contra amount.
→	→	75 92	AllocQty2	N	N	N	Far amount for swap allocation

→	→	8010	FarCalculatedAllocQty		N	N	N	Far leg AllocQty2 (7592) contra amount
→	→	Component <AllocRegulatoryTradeIDGrp>			NA	N	N	List of Unique Trade Identifiers associated with this allocation
→	→	1908	NoAllocRegulatoryTradeIDs		NA	N	N	SEF trading: Number of USI/UTI codes, 1- Forwards 2- Swaps MTF trading: 1 - one TVTIC per allocation
→	→	→	1909	AllocRegulatoryTradeID	NA	N	N	For SEF trading it is USI/UTI ID For MTF trading it is TVTIC
→	→	→	1910	AllocRegulatoryTradeIDSource	NA	N	N	SEF trading = USI/UTI Prefix MTF trading = MIC of the Execution Venue
→	→	→	1911	AllocRegulatoryTradeIDEvent	NA	N	NA	1 – Allocation
→	→	→	1912	AllocRegulatoryTradeIDType	NA	N	N	Side of the USI/UTI code for swaps 1- Near Leg 3- Far Leg MTF trading: 5 - TVTIC - Trading Venue Transaction Identifier of Near leg 6 – TVTIC – Trading Venue Transaction Identifier or Far leg
→	→	End Component <AllocRegulatoryTradeIDGrp>						
→	End Component <TrdAllocGrp>							
→	1057	AggressorIndicator			N	N	N	Present on trades with RootPartyRole = 13 (Originating Customer): Y – Aggressor N - Aggressed
End Component <TrdCapRptSideGrp>								
Component <TrdRegPublicationGrp>					NA	Y	Y	Used to express trade publication reasons that are required by regulatory agencies
2668		NoTrdRegPublications			NA	NA	N	The number of regulatory publication rules in the repeating group.
→	2669	TrdRegPublicationType			NA	NA	N	Specifies the type of regulatory trade publication. 0 = Pre-trade transparency waiver Required if NoTrdRegPublications > 0

→	26 70	TrdRegPublicationReason		N A	NA	N	4 = No public price quoted as instrument is illiquid (ILQD)
End Component <TrdRegPublicationGrp>							
Component <TradeReportOrderDetail>				N A	NA	N	
528	OrderCapacity			N A	NA	N	P=DEAL (Dealing on own account - Principal) A=ATOC (Any other trading capacity - Agency) V=VALIDATION_OVERRIDE (this execution has bypassed standard MTF validation)
→	Component <OrderAttributeGrp>						
→	25 93	NoOrderAttributes		N A	NA	N	Supported value = 1
→	→	25 94	OrderAttributeType	N A	NA	NA	Supported Values: 0 = Aggregated order 1 = Pending Allocation
→	→	25 95	OrderAttributeValue	N A	NA	NA	The value associated with the order attribute type specified in OrderAttributeType(2594) Supported value = Y or N
→	End Component <OrderAttributeGrp>						
End Component <TradeReportOrderDetail>							
192	OrderQty2			N			Swap far leg amount in Currency (15)
193	SettlDate2			N			Swap far leg settlement date in YYYYMMDD format. Maturity date for LD. Required for LD
7595	CalculatedCcyLastQty2			N			Swap far leg amount in SettlCurrency (120).
6203	FixingDate			N			Fixing date for NDF, or near leg fixing date for NDF swaps
9121	FixingDate2			N			Far leg fixing date for NDF swaps
Standard Trailer				Y			

6.3.6 TradeCaptureReportAck

If the TradeCaptureReportRequest was made with DefaultCstmAppID (1408) = XML, the following must be sent to acknowledge receipt of the Trade Capture Report.

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=n

Tag	Field Name	Required	Comments
212	XMLDataLen	Y	The size of the XML message in tag 213. Note: Tag 212 MUST precede tag 213 for the trade acknowledgement to be processed correctly.
213	XMLData	Y	<pre>=<?xml version="1.0" encoding="UTF-8"?> <RealTimeReply><trade><id>CURRENEX_ASSIGNED_ID</id><status>received </status></trade></RealTimeReply></pre> Replace "CURRENEX_ASSIGNED_ID" above with the actual Currenex id returned under the partyReference href="Currenex_X" in the XML received from Currenex. E.g., if the trade XML sent by Currenex has as the Currenex assigned trade id <pre><partyReference href="Currenex_X"/> <tradeId>A200907602JH800</tradeId></pre> then receipt is acknowledged by sending tag 213 as <pre>=<?xml version="1.0" encoding="UTF-8"?> <RealTimeReply><trade><id>A200907602JH800</id><status>received </status></trade></RealTimeReply></pre>
Standard Trailer		Y	

If the TradeCaptureReportRequest was made with DefaultCstmAppVerID (1408) = 2.3, the following must be sent to acknowledge receipt of the Trade Capture Report.

Tag	Field Name	Required	Comments
Standard Header		Y	MsgType 35=AR
571	TradeReportID	Y	The TradeReportID (571) from Trade Capture Report being acknowledged.
55	Symbol	Y	Supported value: "NA".
Standard Trailer		Y	

7 Appendix

7.1 UTC Time Format

All time and date formats must be in Coordinated Universal Time (UTC), commonly known as Greenwich Mean Time (GMT). The formats of various dates as defined by the World Wide Web Consortium (W3C) are

- Year:
YYYY (2003)
- Year and month:
YYYYMM (200307)
- Complete date:
YYYYMMDD (20030716)
- Complete date plus hours and minutes:
YYYYMMDD-hh:mm (20030716-19:20)
- Complete date plus hours, minutes and seconds:
YYYYMMDD-hh:mm:ss (20030716-19:20:30)
- Complete date plus hours, minutes, seconds and milliseconds
YYYYMMDD-hh:mm:ss.mmm (20030716-19:20:30.183)

Where

YYYY = four-digit year
 MM = two-digit month (01=January, etc.)
 DD = two-digit day of month (01 through 31)
 hh = two digits of hour (00 through 23) (am/pm NOT allowed)
 mm = two digits of minute (00 through 59)
 ss = two digits of second (00 through 59)
 mmm = three digit millisecond (000 – 999)

7.2 Revision History

Revision Number	Revision Date	Page Number	Update
	19 September 2017	*	Document created
1	23 October 2017	19, 24, 26	SecAltIDGrp and swap TVTIC added to TradeCaptureReport .
2	8 November 2017	18, 22	TradeCaptureReport : Updated descriptions for RootPartySubID (1121), RootPartySubIDType (1122), NestedPartySubID (545) and NestedPartySubIDType (805)
3	28 December 2017	22	TradeCaptureReport : Updated RegulatoryTradeIDGrp for MTF.

Revision Number	Revision Date	Page Number	Update
4	21 March 2018	*	Various formatting changes
5	25 October 2018	17	Removed Block Trade option for SecondaryTrdType (tag 855)
6	24 July 2020	16,19,24	TradeCaptureReport Update tags 828, 1119 & 58 to support manual trading
7	24 September 2020	*	MTF support clarification
8	18 November 2020	24	TransactTime text updated to time of match not trade.
9	13 December 2021	*	Multileg support added
10	25 January 2022	21	Updated description of Component <TrdInstrmtLegGrp> to indicate that it will not be present for Cancel event
11	21 June 2022	15, 25	New value of tag 1408 in TradeCaptureReportRequest to request tag 37 be present. Added tag 37 (OrderID) to TradeCaptureReport.