FIX RFQ Specification

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

Table of Contents

1 INTRODUCTION 3

1.1 Purpose 3
1.2 Request for Quotes (RFQ) 3

2 PRODUCT DETAIL 4

2.1 Supported RFQ Types 4
2.1.1 FX Swap Spot Rate Reference 4
2.2 General Workflow 5

3 CONNECTIVITY 6

4 SUPPORTED MESSAGES 7

4.1 Session Messages 7
4.2 Application Messages 8

5 MESSAGE WORKFLOW 9

5.1 QuoteRequest (35=R) 9
5.2 Pre-Trade Allocations 10
5.3 TVTIC on MTF ExecutionReport (35=8) Messages 10
5.4 On Behalf of Trading 10
5.5 Quote Cancel (35=Z) 10
5.6 Quote Period Termination 11
5.7 Estimated Quantity 11
5.8 Order Input and Execution 12
5.8.1 Order Accepted 12
5.8.2 Order Rejected 13
5.8.3 Order Types 13
5.8.4 Order Expiry Types 13
5.8.5 Time Outs 14

6 MESSAGE DETAILS 15

6.1 Passwords for Logon Messages 15
6.2 Session Messages 15
6.3 Forex Instrument Specific Application Messages 15
6.3.1 QuoteRequest 15
6.3.2 QuoteRequestReject 18
6.3.3 Quote 18
6.3.4 QuoteCancel 20
6.3.5 QuoteAcknowledge 20

Currenex Client Support

US Toll Free: + 1 877 939 8723
London: + 0 800 358 5331
Singapore: + 65 6826 7476
Tokyo: + 813 4530 7555

All Other Countries:

Primary: + 1 212-340-1790
Secondary: + 1 212-685-5950
support@currenex.com

Currenex Sales

New York: + 212 340 5220
London: + 44 203 395 7930
Tokyo: + 81 3 4530 7555
Hong Kong: +852 2230 1566
Singapore: + 65 6826 7476
Australia: + 612 8429 1204
sales@currenex.com

Disclaimer

The products and services outlined herein are only offered to professional clients or eligible counterparties through State Street Bank and Trust Company (a wholly-owned subsidiary of State Street Corporation), or, within certain jurisdictions throughout Europe, through State Street Global Exchange Trading and Clearing International Limited which is authorized and regulated by the Financial Services Authority. Please note, certain foreign exchange business (spot and certain forward transactions) are not regulated by the Financial Services Authority. Clients should be aware of the risks of participating in trading foreign exchange, equities, fixed income or derivative instruments or in investments in non-liquid or emerging markets. Clients should be aware that products and services outlined herein may put their capital at risk. This communication is not intended for retail clients, nor for distribution to, and may not be relied upon by, any person or entity in any jurisdiction or country where such distribution or use would be contrary to applicable law or regulation. This publication or any portion hereof may not be reprinted, sold or redistributed without the prior written consent of State Street Global Exchange Trading and Clearing. This communication is being distributed in Australia by State Street Bank and Trust Company ABN 70 062 819 630, AFSL 239679 and is intended only for wholesale clients, as defined in the Corporations Act 2001.

6.3.6 NewOrderSingle 21
6.3.7 ExecutionReport 22
6.4 Currency Code, Currency Pair and Tenor Code Messaging 27
6.4.1 PartyEntitlementsRequest 27
6.4.2 PartyEntitlementsReport 27
6.5 Value Date Confirmation Messaging 28
6.5.1 DateRequest 28
6.5.2 DateResponse 28
6.5.3 DateRequestReject 29

APPENDIX 30

REVISION HISTORY 31

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 Request for Execution (RFQ) service.

This Currenex FIX offering supports automated FX quote request, order entry, and order execution on the Currenex FXTrades platform.

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

1.2 Request for Quotes (RFQ)

The RFQ trading model allows clients such as corporations and managed funds to send a request for FX quotes in real-time, supporting spot, forward, and swap product types. For FX Instruments, the RFQ service can handle all currency pair combinations from major crosses to exotics crosses, allowing clients to gain access to the deep liquidity pool available on Currenex.

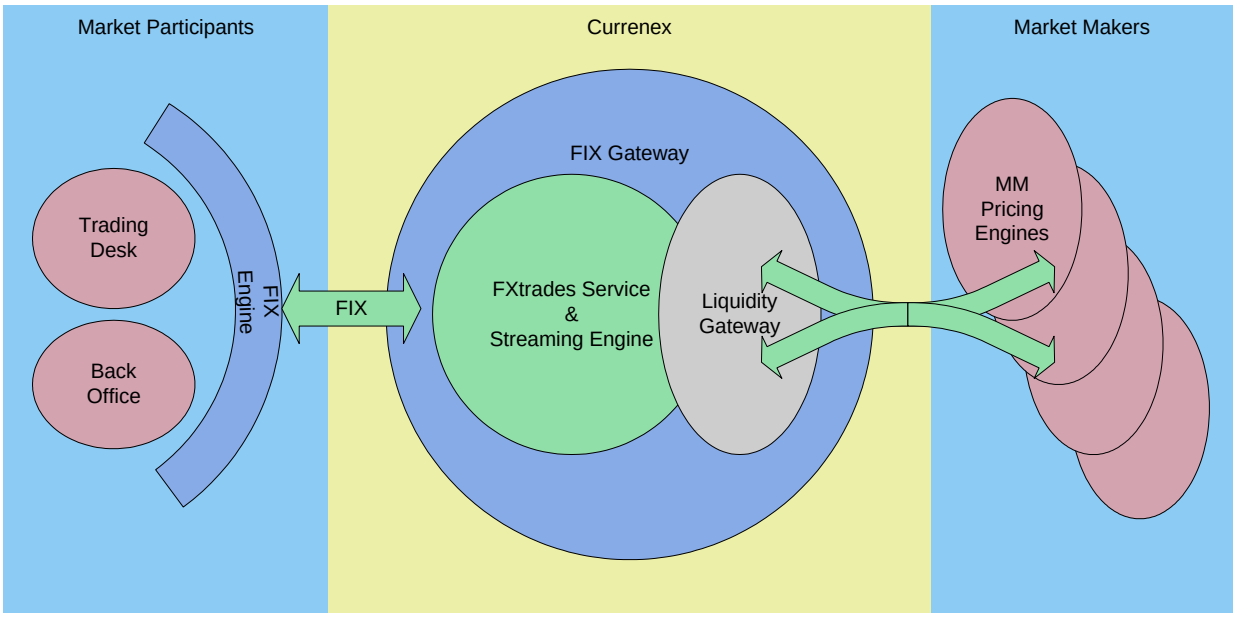

Figure 1: Currenex FIX Architecture

2 Product Detail

2.1 Supported RFQ Types

Currenex supports following RFS types for FX Instruments:

- Spot

  Buy, sell and two-way requests are supported for spot instruments in all currency crosses.

- Forward

  Buy, sell and two-way requests are supported for forward instruments in all currency crosses, including all standard tenors and customer defined, broken, dates.

- Swaps

  Buy, sell and two-way requests are supported for swap instruments in all currency crosses, including standard tenors and customer defined (broken) dates. This includes support for forward-forward swaps and uneven swaps.

2.1.1 FX Swap Spot Rate Reference

Swap spot rates and points are applied according to the following table:

Dealt CCY	Near Leg B/S	Far Leg GT Near	Spot Rate Used	Near Points Used	Far Points Used
Base	Buy	No	Offer	Offer	Bid
Base	Buy	Yes	Bid	Offer	Bid
Base	Sell	Yes	Offer	Bid	Offer
Base	Sell	No	Bid	Bid	Offer
Terms	Buy	No	Bid	Bid	Offer
Terms	Buy	Yes	Offer	Bid	Offer
Terms	Sell	Yes	Bid	Offer	Bid
Terms	Sell	No	Offer	Offer	Bid

where

- Dealt Currency = the currency specified in tag 15.
- Near Leg B/S = the action, buy or sell, being performed relative to the dealt currency.
- Difference on the near leg = the difference if any between the swap near and far leg amounts. To determine, remove the near leg amount from the deal. If there is a remaining outright amount on the far leg, then this condition is yes.
- Spot Rate Used = the spot rate to use in calculations: bid or offer.
- Near Points Used = the points to use for the near leg: bid or offer
- Far Points Used = the points to use for the far leg: bid or offer

Copyright © 2021 CURRENEX Confidential & Proprietary

2.2 General Workflow

The RFQ workflow is based on the FIX standard RFQ specification (as specified in FIX version 4.4) with certain custom defined fields.

1. The client sends a QuoteRequest (35=R) message to the server. The QuoteRequest message can represent a spot, forward or swap request including quantity, currency pair, settlement date or tenor and other required information. If the RFQ is to be directed to multiple Market Makers (MMs), the message must include the ID of each MM.
2. For whatever reason if the QuoteRequest is rejected by the server, the server will send a QuoteRequestReject (35=AG) message indicating the error. In the error case, the workflow sequence would end here.
3. For successful QuoteRequests, Quote (35=S) messages from MMs are returned to the client by the server. The client is not obligated to accept any active Quote and can send a QuoteCancel (35=Z) message to the server at any time during the active Quote session to cancel the QuoteRequest. This is a valid end to the RFQ workflow.
4. A QuoteRequest session is active for a predefined amount of time. During this time, MMs will continue to update quotes to the client through the server. Any new Quote from the same MM should imply the previous Quote from this MM is canceled.
5. The client can accept a Quote from any MM at any time during the active lifecycle of a request by sending a NewOrderSingle (35=D) message with OrdType (40) set to D for previously quoted. The client will receive an ExecutionReport (35=8) message with ExecType (150) set to either Fill (2), if completely filled, or Rejected (8) if the MM rejected the order. The RFQ session is terminated after an order is filled.
6. An RFQ session to not terminated after a NewOrderSingle (35=D) message is denied. A client may still receive Quote (35=S) messages after a reject and can send another NewOrderSingle (35=D) within the same RFQ session. If the client wishes to terminate the RFQ session, it can do so by sending a QuoteCancel (35=Z) message.
7. If the QuoteRequest lifecycle ends before the client cancels or accepts a Quote, the server will send a QuoteAcknowledgement (35=b) message to the client to indicate the request has expired. This is a valid end to the RFQ workflow.

Other potential states to the RFQ workflow exist and are covered in other sections.

Copyright © 2021 CURRENEX Confidential & Proprietary

3 Connectivity

MMs and 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.

Copyright © 2021 CURRENEX Confidential & Proprietary

4 Supported Messages

The Currenex FIX specification utilizes FIX version 4.4 to ensure full support of FX specific FIX messages and compatibility.

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

In:	a message sent by a client to Currenex
Out:	a message sent by Currenex to the client.
In/Out:	a message that can be sent to or from a client or Currenex.

Available fields, requirements, values and their associated meanings are documented in the Message Details section.

4.1 Session Messages

Session messages establish, maintain and terminate a 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 the client to initiate a FIX session to 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. Clients should respond to heartbeat messages upon receipt.
- Resend Request – (In/Out) message that can be sent by either Currenex or the 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 client can send a test request message, which should be responded to with a heartbeat message from the receiving party.
- 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.
- Trading Session Status – (Out) application message sent from Currenex to a client prior to a sequence number reset event with the TradSesStatus field set to Pre-Close.
- 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. For example, Currenex sends it when required field is missing on the inbound message.

A reject can also be sent when a request message is received outside of trading hours. For a schedule of non-trading hours, please contact your local member service representative.

Copyright © 2021 CURRENEX Confidential & Proprietary

4.2 Application Messages

Once a proper session is established, clients use application messages to receive quotes, to submit orders, and to receive executions reports.

Refer to the Message Details section for descriptions of individual message.

For FX requests, the Symbol field refers to a foreign exchange (FX) currency pairs, 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.

- QuoteRequest – (In) Message sent by the client to initiate an RFQ. This same message is used for spot, forward or swap requests.
- QuoteRequestReject – (Out) If a QuoteRequest cannot be accepted by the trading service, the client will receive a Quote Request Reject message with rejection status and message indicating the reason for the reject.
- Quote – (Out) If the RFQ request is properly formed and accepted by the trading service, target MM(s) will start sending valid Quotes back to the client. The Quote message can indicate an initial quote or a quote update.
- QuoteCancel – (In/Out) The QuoteCancel message indicates a MM has canceled a previously valid quote. This message is not terminal. Unless the quoting period is over or if the client actively cancels the request, the MM can continue to submit quotes after canceling a quote.

  The client can also use QuoteCancel to close a quote request without accepting quote from a MM. When used in this case, the quote session is terminated once the message is received by Currenex.
- QuoteAcknowledgement – (Out) A QuoteAcknowledgement message is sent to the client when a QuoteRequest ends due to expiration, or when all banks stop quoting. A QuoteAcknowledgement message with Quote Ack Status Accepted is sent to the client to confirm an accepted QuoteRequest.
- NewOrderSingle – (In) message sent by the client to input an order into the Currenex trading system. New Orders can be spot, forward or swap. OrdType (40) must be D, for previously quoted.
- ExecutionReport – (Out) message returned to a client in response to a NewOrderSingle upon completion or rejection of an order. In each case, the ExecutionReport will show the current state of the order in question.

Copyright © 2021 CURRENEX Confidential & Proprietary

5 Message Workflow

5.1 QuoteRequest (35=R)

The following symbols are used in the below workflow:

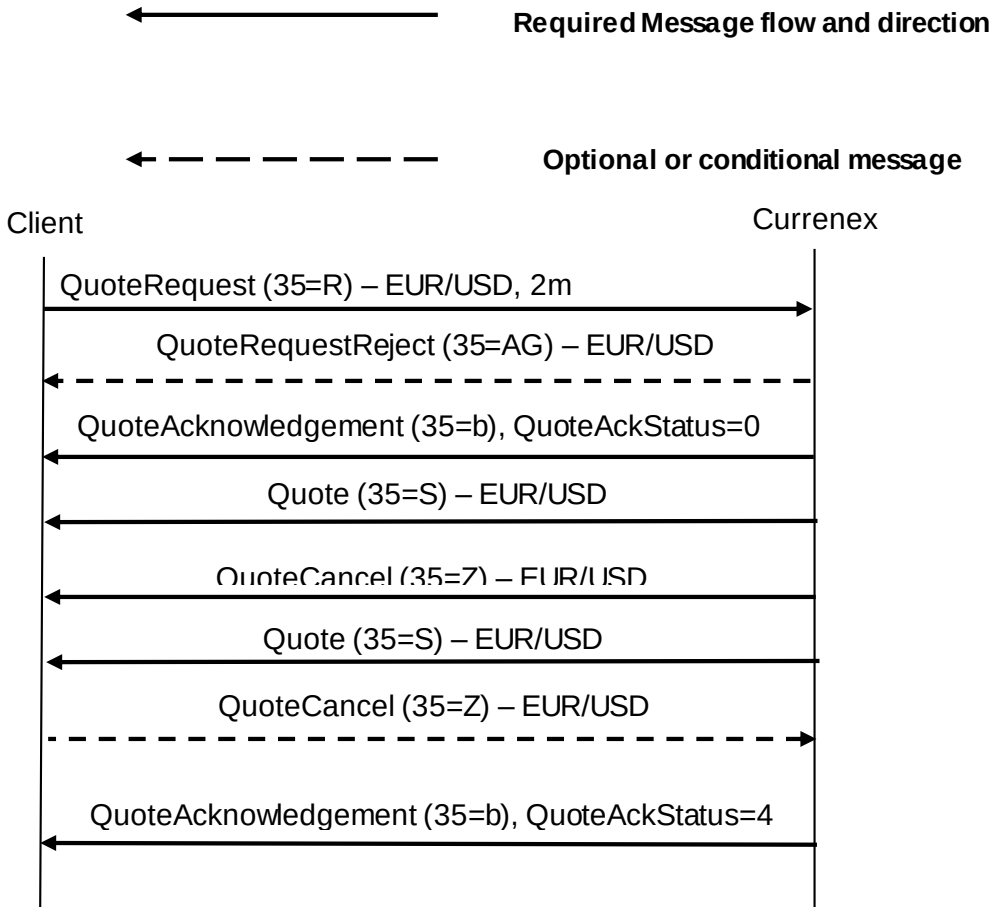

Figure 2: Quote Request Workflow

Each Quote Request message can contain only one instrument request, repeated groups of instruments are not currently supported.

Copyright © 2021 CURRENEX Confidential & Proprietary

5.2 Pre-Trade Allocations

Pre-Trade Allocations can be specified in the QuoteRequest (35=R) message. The number of allocations to be made is specified in NoAllocs (78). All allocations use the same instrument and dealt currency as specified in QuoteRequest message.

If the allocation amount, AllocQty (80), is specified as a positive number, allocation side is the same as that specified in Side (54); a negative AllocQty (80) indicates it is the opposite side. The reverse rule is used for the swap allocation's far leg SettlCurAmt (119). A positive far allocation amount indicates that the far allocation side matches the far leg order side; a negative far allocation amount indicates that the far allocation side is opposite of the far leg order side. For swap allocations, BUY/BUY and SELL/SELL allocations are not supported.

The summary of all allocations quantities in AllocQty (80) must match the value in OrderQty (38). The total summary for far leg SettlCurAmt (119) must match OrderQty2 (192).

For non-deliverable forward (NDF), allocations are only supported if the NDF request has a clearing house specified.

Note: Pre-trade allocations are only allowed when Side (54) is specified. They are not supported for pure two-way requests.

5.3 TVTIC on MTF ExecutionReport (35=8) Messages

The tag component blocks `RegulatoryTradeIDGrp` and `AllocRegulatoryTradeIDGrp` are used to indicate the TVTIC on MTF ExecutionReport (35=D) messages. Depending on the Trading Capacity set on both the maker and taker and the number of allocations present, if any, these components appear as follows:

Trading Capacity = DEAL		
# of Allocations	**RegulatoryTradeIDGrp**	**AllocRegulatoryTradeIDGrp**
None	Yes	No
One(1)	Yes	No
>1	No	Yes
Trading Capacity = AOTC		
# of Allocations	**RegulatoryTradeIDGrp**	**AllocRegulatoryTradeIDGrp**
None	Yes	No
One(1)	Yes	No
>1	Yes	No

The `RegulatoryTradeIDGrp` will only appear on the MTF parent trade.

The `AllocRegulatoryTradeIDGrp` will only appear for each MTF allocation.

5.4 On Behalf of Trading

On behalf of trading can be specified in the QuoteRequest (35=R) and NewOrderSingle (35=D) messages. Within the <Parties> Component, PartyRole (452) should be set to three (3) for routed user id and PartyID (448) should be set to the routed user id. To enable on behalf of trading, please contact Currenex Customer Support.

5.5 Quote Cancel (35=Z)

QuoteCancel (35=Z) message can originate from either the client or from the MM. If the client wishes to cancel the quote request for whatever reason, the client would send a QuoteCancel message to Currenex. When used in this case, the quote session is terminated once the message is received by Currenex. If the client has accepted a quote and is in the process of waiting for acceptance acknowledgement, then QuoteCancel message can no longer be sent.

A MM can send a QuoteCancel message to the client to indicate a quote has been canceled. A QuoteCancel message is not terminating, meaning new quotes can still be sent after a previous quote has been canceled with a Quote Cancel message.

Copyright © 2021 CURRENEX Confidential & Proprietary

5.6 Quote Period Termination

A quote request is good for two hundred and forty (240) seconds for all instruments and tenors. If at the end of the quote period a client has not accepted a quote, Currenex will send a MassQuoteAcknowledgement (35=b) message to the client with the QuoteAckStatus (297) set to 4 for canceled all. This means the quote period has been terminated and the quote session is over.

5.7 Estimated Quantity

A QuoteRequest(35=R) can be sent with an estimated quantity instead of actual order quantity. To mark a request as such, the client must specify tag QuoteRequestType(303)=99 and tag EstimatedOrderQty(3801) with the value of the estimated quantity. In this case, tag OrderQty(38) must be omitted. Once this request is priced by market makers, the client can calculate the actual size based on the selected quote and send it in NewOrderSingle(35=D) using tag OrderQty(38) and tag OrdType(40)=E. To enable estimated quantity trading, please contact Currenex Customer Support.

Copyright © 2021 CURRENEX Confidential & Proprietary

5.8 Order Input and Execution

A NewOrderSingle (35=D) message is used to place orders into the Currenex system. Currenex replies to a NewOrderSingle message with an ExecutionReport (35=8) message, which will indicate whether or not the order has been accepted. Orders are always filled in full. Partial fills are not supported.

5.8.1 Order Accepted

When a NewOrderSingle (35=D) is accepted by a MM, an ExecutionReport (35=8) message will be sent to the client with ExecType (150) set to '2' for accept.

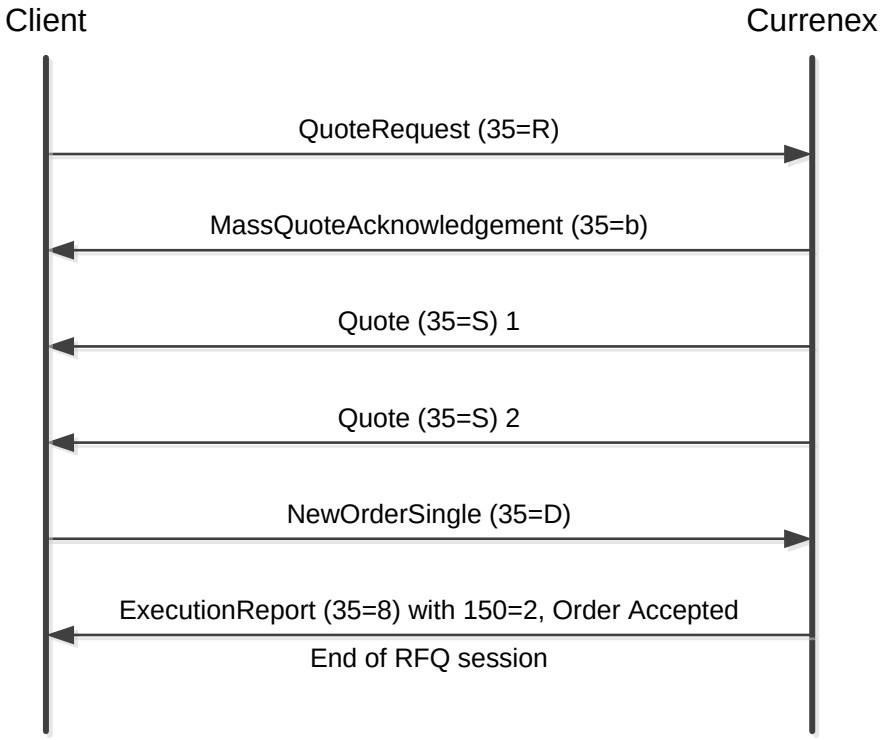

Figure 3: Order Accepted

Copyright © 2021 CURRENEX Confidential & Proprietary

5.8.2 Order Rejected

If a NewOrderSingle (35=D) is rejected by a MM, the RFQ session is not terminated. It is possible for the client to continue receiving Quote (35=S) messages and send a subsequent NewOrderSingle (35=D).

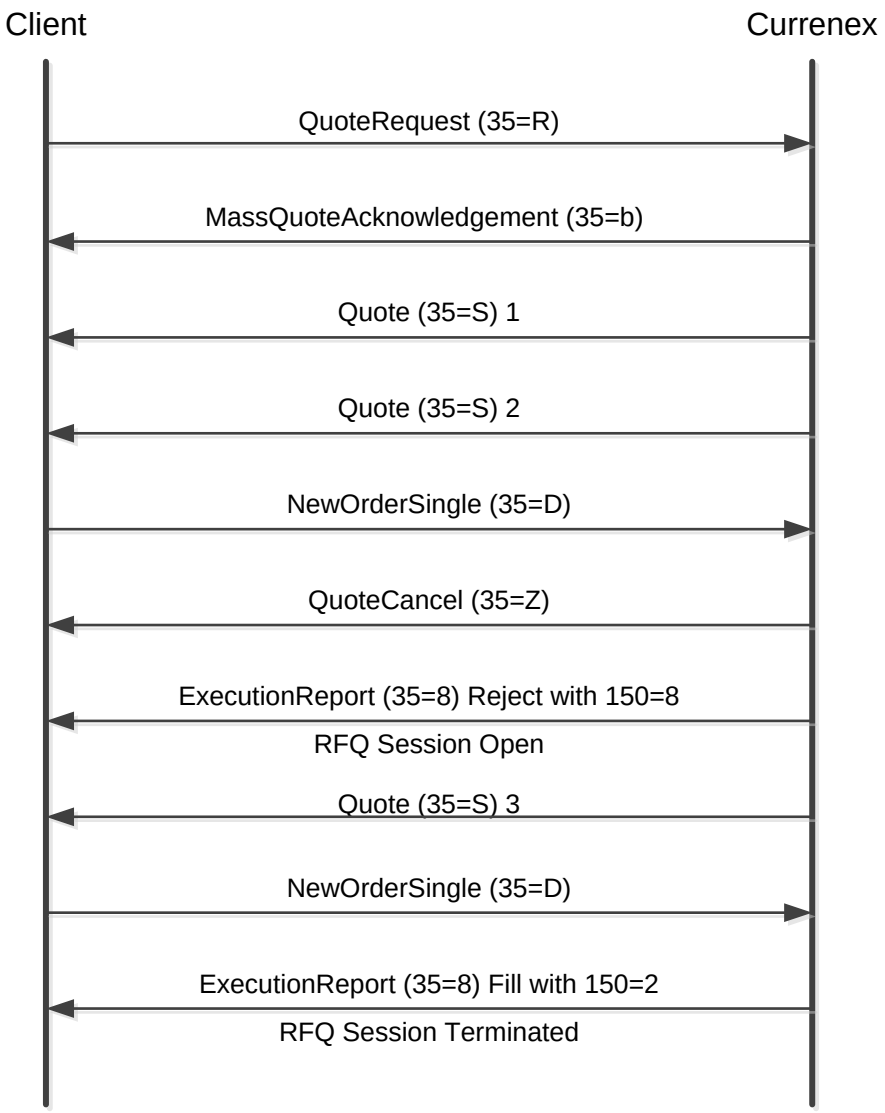

Figure 4: Initial Order Rejected, Resubmitted Order Filled

5.8.3 Order Types

The only order type supported for FIX RFQ trading is “D”, previously quoted order type.

Orders with an unsupported OrdType (40) value shall be rejected.

5.8.4 Order Expiry Types

All orders generated through an RFQ request are treated as Fill or Kill. The TimeInForce field should therefore contain the value 4. All other values shall be rejected.

Copyright © 2021 CURRENEX Confidential & Proprietary

5.8.5 Time Outs

If a bank fails to respond to a NewOrderSingle (35=D) message request within a specified period of time, an ExecutionReport (35=8) will be sent with tag 150=8 and 103=98 (Maker Timeout). The LP is excluded from the RFQ session and standard behavior will resume.

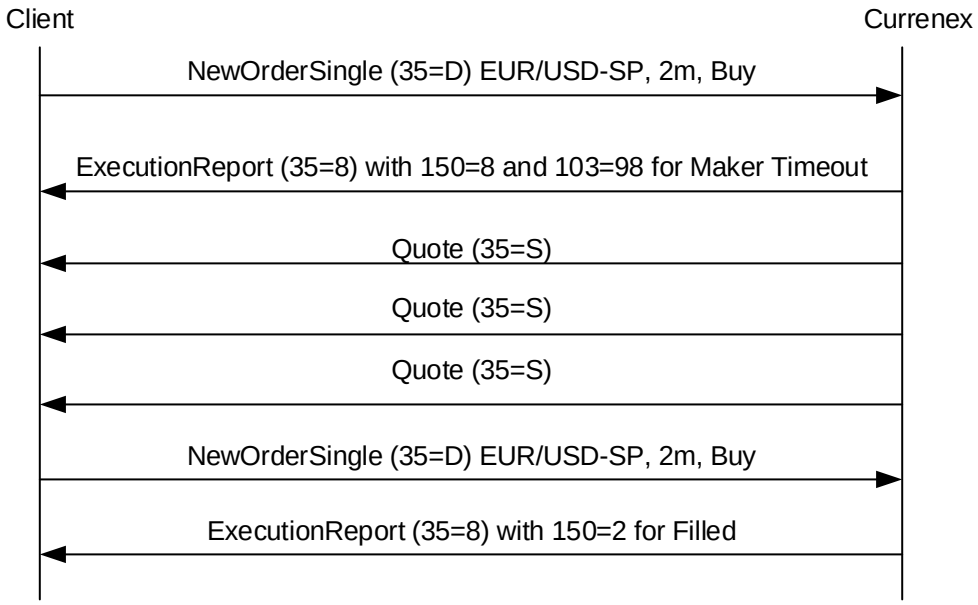

Figure 5: RFQ Timed Out Trades Workflow

Copyright © 2021 CURRENEX Confidential & Proprietary

6 Message Details

Currenex supports all FIX version 4.4 required fields and a portion of the non-required fields. The fields that make up each message are described in this section.

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 (35=A) 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 QuoteRequest

Tag	FieldName			CNX	SEF	MTF	Comments
Standard Header				Y	Y	Y	35=R
131	QuoteReqID			Y	Y	Y	Unique Identifier for Quote Request. Note: The same value must be used in ClOrdID (11) in the NewOrderSingle (35=D) message.
528	OrderCapacity			NA	NA	Y	P=DEAL, a principal dealing on its own account A=AOTC, an agency in any other trading capacity V = VALIDATION_OVERRIDE, external venue must use this value to bypass validation (not valid for MTF trading)
Component <QuoteRegGrp>							
Component <NoRelatedSym>							
146	NoRelatedSym			Y	Y	Y	1=one (1) currency pair per request; only value supported.
→	Component <Instrument>						
→	55	Symbol		Y	Y	Y	The currency pair for the request.
→	460	Product		Y	Y	Y	4=Currency; only supported value
→	167	SecurityType		N	N	Y	Supported values: FOR = Foreign Exchange contract FXNDF = Non deliverable forward contract
→	4380	FXConversionFlag		NA	NA	N	'Y' = a FOREX conversion trade related to a security transaction with a tenor < T+5, making it exempt from margining and reporting under MiFID; only supported value;
→	Component <InstrumentParties>						
→	1018	NoInstrumentParties		NA	N	NA	1=only value supported
→	→	1019	InstrumentPartyID	NA	N	NA	Used to identify the clearing house. E.g., LCH, CME
→	→	1050	InstrumentPartyIDSource	NA	N	NA	D = proprietary/custom code
→	→	1051	InstrumentPartyRole	NA	N	NA	21 = Clearing Organization (DCO)
→	End Component <InstrumentParties>						
→	End Component <Instrument>						

Information Classification: Confidential

Copyright © 2021 CURRENEX Confidential & Proprietary

Tag	FieldName		CNX	SEF	MTF	Comments
→	303	QuoteRequestType	N	NA	NA	99 = Estimated 100 = Drawdown (This gives users ability to perform early redemption of previously traded forward and swap transactions prior to the originally agreed value date.)
→	537	QuoteType	N	N	N	Optionally set on Spot or Forward QuoteRequests: 4 = Top of Book prices If omitted or trading swaps, the user will receive full book prices
→	54	Side	N	N	N	Order side. If not specified – request is for two way quotes, otherwise, supported values are: 1 = Buy or Buy/Sell for swap 2 = Sell or Sell/Buy for swap U = Two way Buy V = Two way Sell Note: Side (54) is required for trades with allocations present. See Section 5.2 for details.
→	38	OrderQty	N	Y	Y	The order amount in the currency specified in tag 15. For swap, this value represents the quantity of near leg. This tag should be omitted when tag 303=99 is present. For early redemptions (even swap), this value is the redemption amount.
→	3801	EstimatedOrderQty	N	NA	NA	The estimated order amount in the currency specified in tag 15. Required when tag 303=99 is present.
→	64	SettlDate	Y	Y	Y	For a spot = spot value date forward = forward value date spot/forward swap = near leg spot value date forward/forward swap = near leg forward value early redemption (swap) = date of redemption Tenor values are accepted.
→	193	SettlDate2	N	N	N	Required for FOREX swap transactions and early redemptions only. swap = .far leg value date early redemption (swap) = original trade date. Tenor values are accepted
→	192	OrderQty2	N	N	N	Far leg quantity on a FOREX swap. Redemption amount on an early redemption.
→	15	Currency	Y	Y	Y	The dealt currency of the quote request.
→	120	SettlCurrency	NA	N	N	The settlement currency code. Supported for NDF transactions only. Present when SecurityType (167)=FXNDF
→	1	Account	N	N	N	Defaults to the Currenex legal entity under which the trading id exists. A subfund previously defined with Currenex can be entered here if trading on subfunds.
→	1126	OrigTradeID	N	NA	NA	The trade id uniquely identifies a previously traded forward or swap. Required when tag 303=100 is present.
→	9301	isFarLeg	N	NA	NA	Supported values: Y (if the drawdown is for the far leg of a previously traded swap) If absent, it is considered a drawdown request for the near leg of a previously traded forward or swap.
→	Component <Parties> These fields may be required if for SEF or MTF trading. Contact your account manager for more information.					
→	453	NoPartyIDs	N	N	Y	Number of times the tag block repeats.

Information Classification: Confidential

Tag	FieldName			CNX	SEF	MTF	Comments
→	→	448	PartyID	N	N	Y	When PartyRole (452) = 1, = the id of the maker to whom the QuoteRequest (35=R) will be sent When PartyRole (452) = 3, = the id of the user on whose behalf the request is being made When PartyRole (452) = 4, = the Futures Commission Merchant (FCM) When PartyIDSource (447) = N, = Party Legal Entity Identifier (LEI) When PartyRole (452) = 12 or 122, = MTF decision maker short code
→	→	447	PartyIDSource	NA	NA	Y	D = Proprietary / Custom code G = MIC N = LEI of the FCM (SEF only) P = Party Short code id
→	→	452	PartyRole	N	N	Y	1 = Executing Firm (Currenex defined entity) 3= ClientID (Routed user id for on behalf of requests. 4 = Clearing Firm (FCM) MTF supported only: 12 = Executing Trader (Execution Decision Maker) 64 = Multilateral Trading Facility (MTF) 122 = Investment Decision Maker
→	→	2376	PartyRoleQualifier	NA	NA	N	Used to further qualify the PartyRole(452)=12 and 122 22 = Algorithm 24 = Natural person
→	End Component <Parties>						
End Component <NoRelatedSym>							
Component <PreAllocGrp>				N	N	N	
78		NoAllocs		N	N	N	Number of repeating allocations. Number of allocations possible is 0 to n.
→	79	AllocAccount		N	N	N	Sub-account for allocation
→	467	IndividualAllocID		N	N	N	Unique identifier for a specific NoAllocs (78) repeating group instance. E.g., for an AllocAccount (79).
→	Component <NestedParties>						
→	539	NoNestedPartyIDs		N	N	N	Number of NestedPartyIds to follow. 1 for SEF, 2 for MTF
→	→	524	NestedPartyID	N	N	N	Futures Commission Merchant (FCM) provided value when PartyRole = 4 Party Legal Entity Identifier (LEI) when NestedPartyIDSource is set to N. Decision Maker Short code when NestedPartyRole = 12 or 122 (MTF only)
→	→	525	NestedPartyIDSource	NA	N	N	N – Party LEI P = Party Short code id (MTF only)
→	→	538	NestedPartyRole	N	N	N	4 = Clearing Firm (FCM) (SEF only) 12 = Executing Trader (Executing Decision Maker) (MTF only) 122 = Investment Decision Maker (MTF only)
→	→	2384	NestedPartyRoleQualifier	NA	NA	N	Used to further qualify the NestedPartyRole (538) = 12 or 122 22 = Algorithm 24 = Natural person
End Component <NestedParties>							
→	80	AllocQty		N			Quantity to be allocated to specific sub-account. Note: total quantity of all leg allocation amounts must equal amount specified in 38 (OrderQty). Negative AllocQty indicates that allocation side is the opposite of the side indicated by tag 54.

Information Classification: Confidential

Copyright © 2021 CURRENEX Confidential & Proprietary

Tag		FieldName	CNX	SEF	MTF	Comments
→	119	SettlCurrAmt (UnevenSwapCurrAmt)	N			Individual swap far leg allocation quantity. Note: Total quantity of all far leg allocation amounts must equal amounts specified in OrderQty2 (192). Negative SettleCurrAmt indicates that the far leg allocation side is the opposite of the far leg order side.
End Component <PreAllocGrp>						
End Component <QuotReqGrp >						
Component <OrderAttributeGrp>			NA	NA	N	Conditionally required when trades will be allocated. Applicable if OrderCapacity(528)=A
2593		NoOrderAttributes	NA	NA	N	Supported value = 1
→	2594	OrderAttributeType	NA	NA	N	Supported Values: 0 = Aggregated order 1 = Pending Allocation
→	2595	OrderAttributeValue	NA	NA	N	The value associated with the order attribute type specified in OrderAttributeType(2594) Supported value = Y or N
End Component <OrderAttributeGrp>						
6203		FixingDate	N	N	N	Optional client-specified fixing date for NDF requests. If unspecified, a Currenex calculated date will be used.
9121		FixingDate2	N	N	N	Optional client-specified far fixing date for NDF swap requests. If unspecified, a Currenex calculated date will be used.
1430		VenueType	N	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
Standard Trailer			Y	Y	Y	

6.3.2 QuoteRequestReject

Tag	Field Name	CNX	SEF	MTF	Comments
	Standard Header	Y	Y	Y	35=AG
131	QuoteReqID	Y	Y	Y	Original quote request ID.
658	QuoteRequestRejectReason	Y	Y	Y	Reason RFQ was rejected or ended 1 = Unknown Symbol 11 = Insufficient Credit 99 = Other
146	NoRelatedSym	Y	Y	Y	0 – required in FIX4.4 protocol
58	Text	N	N	N	Descriptive text field.
1430	VenueType	NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
	Standard Trailer	Y	Y	Y	

6.3.3 Quote

Tag	FieldName	CNX	SEF	MTF	Comments
Standardheader		Y	Y	Y	35=S
131	QuoteReqID	Y	Y	Y	Required when quote is in response to a Quote Request message
117	QuoteID	Y	Y	Y	Unique Identifier for quote

Copyright © 2021 CURRENEX Confidential & Proprietary

Tag	FieldName		CNX	SEF	MTF	Comments
Component <Parties>			N	N	N	
453	NoPartyIDs		N	N	N	Number of repeating group below containing unique combinations of PartyID(448), PartyIDSource(447), and PartyRole(452)
→	448	PartyID	N	N	N	Identification of the party
→	447	PartyIDSource	NA	NA	Y	D = Proprietary/Custom code G =MIC
→	452	PartyRole	N	N	N	Supported values: 1 = Executing Firm (Currenex defined entity) 64 = Multilateral Trading Facility (MTF)
End Component <Parties>						
Component <Instrument>						
55	Symbol		Y	Y	Y	The currency pair for the request.
460	Product		Y	Y	Y	Supported values: 4=Currency
167	SecurityType		N	Y	Y	Supported values: FOR = Foreign Exchange Contract FXNDF = Non deliverable forward
Component <InstrumentParties>						
1018	NoInstrumentParties		NA	N	NA	Always 1
→	1019	InstrumentPartyID	NA	N	NA	Used to identify the clearing house. E.g., LCH, CME
→	1050	InstrumentPartyIDSource	NA	N	NA	D = proprietary/custom code
→	1051	InstrumentPartyRole	NA	N	NA	21 = Clearing Organization (DCO)
End Component <InstrumentParties>						
End Component <Instrument>						
64	SettlDate		Y	Y	Y	Near value date or forward value date. Derived from near tenor of Quote Request message.
193	SettlDate2		N	N	N	Far value date. Derived from far tenor of Quote Request message
120	SettlCurrency		NA	Y	N	Currency code of settlement denomination. Supported for NDF transactions only. Present when 167=FXNDF
132	BidPx		N	N	N	Bid all-in rate for spot, forward, NDF, or near leg swap instruments
133	OfferPx		N	N	N	Offer all-in rate for spot, forward, NDF, or near leg swap instruments
188	BidSpotRate		N	N	N	Bid spot, forward or near leg swap price
190	OfferSpotRate		N	N	N	Offer spot, forward or near leg swap price
189	BidForwardPoints		N	N	N	Bid forward points for forward or near leg swap
191	OfferForwardPoints		N	N	N	Offer forward points for forward or near leg swap
631	MidPx		N	N	N	Mid-rate
642	BidForwardPoints2		N	N	N	Bid far leg forward points
643	OfferForwardPoints2		N	N	N	Offer far leg forward points
7576	BidPxFar		N	N	N	Bid all-in rate, far leg of swaps
7577	OfferPxFar		N	N	N	Offer all-in rate, far leg of swap
7596	MidPx2		N	N	N	Mid-rate for far leg
6203	FixingDate		N	N	N	Fixing date for NDF, or near leg fixing date for NDF swaps
9121	FixingDate2		N	N	N	Far leg fixing date for NDF swaps
1430	VenueType		NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
StandardTrailer			Y	Y	Y	

Information Classification: Confidential

Copyright © 2021 CURRENEX Confidential & Proprietary

6.3.4 QuoteCancel

Tag	Field Name		CNX	SEF	MTF	Comments
Standard Header			Y	Y	Y	35=Z
131	QuoteReqID		Y	Y	Y	Original quote request ID.
117	QuoteID		Y	Y	Y	The quote ID of the quote to cancel. When used to cancel QuoteRequest from the Client set to NA.
298	QuoteCancelType		Y	Y	Y	Identifies the type of quote cancel request. 1 = Cancel for symbol.
Component <NoQuoteEntries>						
295	NoQuoteEntries		Y	Y	Y	Number of quotes to cancel; e.g., 1
→	55	Symbol	Y	Y	Y	The currency pair of the order.
End Component <NoQuoteEntries>						
1430	VenueType		NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
Standard Trailer			Y	Y	Y	

6.3.5 QuoteAcknowledge

Tag	Field Name		CNX	SEF	MTF	Comments
Standard Header			Y	Y	Y	35=b
131	QuoteReqID		Y	Y	Y	Original quote request ID.
297	QuoteAckStatus		Y	Y	Y	Status of the quote acknowledgement. 0 = Accepted 4 = Cancelled All 5 = Rejected 54 = RFQ not quoted
Component <Parties>						
453	NoPartyIDs		N	N	N	Number of repeating group below containing unique combinations of PartyID(448), PartyIDSource(447), and PartyRole(452)
→	448	PartyID	N	N	N	Identification of the party
→	447	PartyIDSource	NA	NA	N	D = Proprietary / Custom code G = MIC
→	452	PartyRole	N	N	N	Supported Values: 1 = Executing Firm (Currenex Defined entity) 64 = Multilateral Trading Facility (MTF)
End Component <Parties>						
58	Text		N	N	N	Descriptive text field.
1430	VenueType		NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
	Standard Trailer			Y		

Information Classification: Confidential

6.3.6 NewOrderSingle

Tag	FieldName		CNX	SEF	MTF	Comments
Standardheader			Y	Y	Y	35=D
11	ClOrdId		Y	Y	Y	Client assigned unique order identifier. Note: This must be the same value as the QuoteReqID (131) from the QuoteRequest (35=R).
Component <Parties>						These fields may be required if for SEF or MTF trading. Contact your account manager for more information.
453	NoPartyIDs		N	N	N	Number of repeating group below containing unique combinations of PartyID(448), PartyIDSource(447), and PartyRole(452)
→	448	PartyID	N	N	N	Routed (owner) user id for on behalf of order with 447=D and 452=3 MIC of the Venue with 447=G and 452=64
→	447	PartyIDSource	N	N	N	D = Proprietary / Custom code G = MIC
→	452	PartyRole	N	N	N	3 = ClientID 64 = Multilateral Trading Facility (MTF)
End Component <Parties>						
1	Account		N	N	N	The account (SubFund id) name agreed to with Currenex or else defaulted by the system. A FIX connection can have one or more trading accounts.
Component <Instrument>						
55	Symbol		Y	Y	Y	The currency pair for the request. Repeats value provided in QuoteRequest
460	Product		Y	Y	Y	Supported values: 4=Currency
167	SecurityType		N	Y	Y	Supported values: FOR = Foreign Exchange Contract FXNDF = Non deliverable forward
Component <InstrumentParties>						
1018	NoInstrumentParties		NA	N	NA	Always 1
→	1019	InstrumentPartyID	NA	N	NA	Used to identify the clearing house. E.g., LCH, CME
→	1050	InstrumentPartyIDSource	NA	N	NA	D = proprietary/custom code
→	1051	InstrumentPartyRole	NA	N	NA	21 = Clearing Organization (DCO)
End Component <InstrumentParties>						
End Component <Instrument>						
54	Side		Y	Y	Y	Order side: 1 = Buy or Buy/Sell for swap 2 = Sell or Sell/Buy for swap Repeats value if provided in QuoteRequest
60	TransactTime		Y	Y	Y	Time stamp on this deal. (GMT)
64	SettlDate		N	N	N	Spot value date for spot transactions For forward transactions – this is the forward value date For spot/forward swaps – the spot value date (near leg) For forward/forward swaps – the forward value date (near leg) Tenor values are accepted.
38	OrderQty		Y	Y	Y	The order amount in the currency specified in tag 15. For swap, this value represents the quantity of near leg. Repeats value provided in QuoteRequest
40	OrdType		Y	Y	Y	D=Previously quoted

Copyright © 2021 CURRENEX Confidential & Proprietary

Tag	FieldName	CNX	SEF	MTF	Comments
					E=Previously Estimated (must be indicated when QuoteRequest was entered with tag 303=99). Valid value for CNX only.
44	Price	Y	Y	Y	The all-in rate for spot, forward, NDF, or near leg swap Repeats value provided in Quote message
15	Currency	Y	Y	Y	The dealt currency. Repeats QuoteRequest
117	QuoteID	Y	Y	Y	Accepted QuoteID reference from Quote message
192	OrderQty2	N	N	N	Swap far leg amount
640	Price2	N	N	N	Swap far leg all-in price.
1430	VenueType	NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
StandardTrailer		Y	Y	Y	

6.3.7 ExecutionReport

Tag	FieldName		CNX	SEF	MTF	Comments
StandardHeader			Y	Y	Y	35=8
37	OrderID		Y	Y	Y	OrderID is required to be unique for each chain of orders.
527	SecondaryExecID		N	N	N	Maker assigned id for the trade. Present only for direct T-M relationships
11	ClOrdID		Y	Y	Y	Client order id
Component <Parties>			N	N	Y	
453	NoPartyIDs		N	N	Y	Number of repeating group below containing unique combinations of PartyID(448), PartyIDSource(447), and PartyRole(452)
→	448	PartyID	N	N	Y	PartyID of Maker when PartyRole = 1 PartyID of FCM when PartyRole = 4 Party Legal Entity Identifier when PartyIDSource (447) is set to N. MIC of the Venue when 447=G
→	447	PartyIDSource	N	N	Y	D = Proprietary / Custom code G = MIC N = LEI (SEF only, when PartyRole 452 = 4)
→	452	PartyRole	N	N	Y	Supported values: 1 = Executing Firm (Currenex defined entity) 4 = FCM 64 = Multilateral Trading Facility (MTF)
End Component<Parties>						
17	ExecID		Y	Y	Y	If tag 150=2 (Fill) and 39 = 2 (Fill), holds a unique execution id assigned by Currenex to the quote; e.g., 30476018. The same value will appear in tag 37. If 150 (ExecType) = 8 (Rejected) is set to "UNKNOWN."
150	ExecType		Y	Y	Y	Valid values: 2=Fill 8=Rejected
39	OrdStatus		Y	Y	Y	Valid values: 2 = filled 8=rejected 4= cancelled

Information Classification: Confidential

Tag	FieldName	CNX	SEF	MTF	Comments
103	OrdRejReason	N	N	N	Code to identify reason for order rejection. For optional use with ExecType = 8 Includes 98 = Maker Timeout
855	SecondaryTrdType	NA	NA	N	Indication that this transaction is considered a package transaction 65=Package Trade
2489	PackageID	NA	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.
Component <RegulatoryTradeIDGrp>		N	N	Y	List of Unique Trade Identifiers associated with this allocation
1907	NoRegulatoryTradeIDs	N	N	Y	Number of USI/UTI/TVTIC codes: SEF trading: 1 = Spot or Forward 2 = Swap MTF trading: 2 = Spot or Forward 4 = Swap Note: RegulatoryTradeIDGrp is not present on MTF allocation legs where >1 leg present and taker's Trading Capacity = DEAL
→	1903 RegulatoryTradeID	N	N	Y	SEF trading = USI or UTI MTF trading = UTI/TVTIC
→	1905 RegulatoryTradeIDSource	N	N	Y	SEF trading = USI/UTI Prefix MTF trading UTI Prefix when 1906 = 1 or 3 Execution Venue MIC when 1906 = 5 or 6
→	1906 RegulatoryTradeIDType	N	N	Y	Side of the USI/UTI code 1 = Near Leg 3 = Far Leg MTF trading: 5 = Near leg TVTIC 6 = Far leg TVTIC
End Component <RegulatoryTradeIDGrp>					
1	Account	N	N	N	The account (SubFund id) agreed to or else default by the system. A FIX connection can have one or more trading accounts.
Component <PreAllocGrp>		N	N	N	
78	No Allocs	N	N	N	Number of allocations to follow.
→	79 AllocAccount	N	N	N	Sub-account for allocation
→	467 Individual AllocID	N	N	N	Unique identifier for a specific NoAllocs (78) repeating group instance. E.g., for an AllocAccount (79).
→	Component <NestedParties>	NA	N	NA	
→	539 NoNestedPartyIDs	NA	N	NA	Number of NestedPartyIds to follow. 1 for SEF, 2 for MTF
→	→ 524 NestedPartyID	NA	N	NA	Futures Commission Merchant (FCM) provided value when PartyRole = 4 Party Legal Entity Identifier (LEI) when NestedPartyIDSource is set to N.
→	→ 525 NestedPartyIDSource	NA	N	NA	N - Party LEI
→	→ 538 NestedPartyRole	NA	N	NA	4 - Clearing Firm (FCM) (SEF only)
End Component <NestedParties>					
→	80 AllocQty	N	N	N	Individual leg allocation quantity. Note: Total quantity of all leg allocation amounts must equal amount specified in OrderQty (38)

Information Classification: Confidential

Copyright © 2021 CURRENEX Confidential & Proprietary

Tag	FieldName		CNX	SEF	MTF	Comments
						Negative AllocQty indicates that allocation side is opposite of the side indicated by tag 54.
→	119	SettleCurrAmt (UnevenSwapCurrAmt)	N	N	N	Individual swap far leg allocation quantity. Note: Total quantity of all far leg allocation amounts must equal amounts specified in OrderQty2 (192). Negative SettleCurrAmt indicates that the far leg allocation side is the opposite of the far leg order side.
→	Component <AllocRegulatoryTradeIDGrp>		N	N	N	List of Unique Trade Identifiers associated with this allocation
→	1908	NoAllocRegulatoryTradeIDs	N	N	N	Number of USI/UTI/TVTIC codes: SEF trading: 1 = Spot or Forward 2 = Swap MTF trading: 2 = Spot or Forward 4 = Swap
→ →	1909	AllocRegulatoryTradeID	N	N	N	For SEF trading it is USI/UTI ID For MTF trading it is UTI/TVTIC
→ →	1910	AllocRegulatoryTradeIDSource	N	N	N	SEF trading = USI/UTI Prefix MTF trading UTI Prefix when 1912 = 1 or 3 Execution Venue MIC when 1912 = 5 or 6
→ →	1912	AllocRegulatoryTradeIDType	N	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 of Far leg
→	End Component <AllocRegulatoryTradeIDGrp>					
64	SettlDate		Y	Y	Y	Spot value date for spot transactions For forward transactions – this is the forward value date For spot/forward swaps – the spot value date (near leg) For forward/forward swaps – the forward value date (near leg) Uses YYYYMMDD format. This value should confirm value submitted in QuoteRequest
Component <Instrument>						
55	Symbol		Y	Y	Y	The currency pair for the request.
460	Product		Y	Y	Y	Supported values: 4=Currency
167	SecurityType		N	Y	Y	Supported values: FOR = Foreign exchange contract FXNDF = Non deliverable forward
Component <InstrumentParties>						
1018	NoInstrumentParties		NA	N	NA	Always 1
→	1019	InstrumentPartyID	NA	N	NA	Used to identify the clearing house. E.g., LCH, CME
→	1050	InstrumentPartyIDSource	NA	N	NA	D = proprietary/custom code
→	1051	InstrumentPartyRole	NA	N	NA	21 = Clearing Organization (DCO)
End Component <InstrumentParties>						

Information Classification: Confidential

Tag	FieldName	CNX	SEF	MTF	Comments
End Component <Instrument>					
54	Side	Y	Y	Y	Order side: 1 = Buy or Buy/Sell for swap 2 = Sell or Sell/Buy for swap
38	OrderQty	Y	Y	Y	The order amount in the currency specified in tag 15.
44	Price	Y	Y	Y	The all-in rate for spot, forward, NDF, or near leg swap
15	Currency	Y	Y	Y	The dealt currency of the order. This is the currency for the amount specified in tag 38, OrderQty field.
120	SettlCurrency	NA	Y	N	Currency code of settlement denomination. Supported for NDF transactions only. Present when 167=FXNDF
194	LastSpotRate	Y	Y	Y	The spot rate
195	LastForwardPoints	N	N	N	The forward points of forward and near leg for swap
151	LeavesQty	Y	Y	Y	0 for all RFS fills
14	CumQty	Y	Y	Y	Same as OrderQty
6	AvgPx	Y	Y	Y	Same as Price
75	TradeDate	Y	Y	Y	Trade date for the deal.
60	TransactTime	Y	Y	Y	Time in microseconds. Expressed in UTC. Can be sent configured to either microsecond or millisecond precision as required.
119	SettleCurrAmt	Y	Y	Y	Settlement currency amount for spot, forward, and near leg swap
58	Text	N	N	N	Descriptive text field.
193	SettlDate2	N	N	N	Swap far leg settlement date, usage is the same as for SettlDate.
192	OrderQty2	N	N	N	Swap far leg amount
641	LastForwardPoints2	N	N	N	Swap far leg forward points.
640	Price2	N	N	N	Swap far leg all-in price.
7575	SettlCurrAmt2	N	N	N	Swap far leg counter currency amount
6203	FixingDate	N	N	N	Fixing date for NDF, or near leg fixing date for NDF swaps
9121	FixingDate2	N	N	N	Far leg fixing date for NDF swaps
117	QuoteID	N	N	N	QuoteID for this deal.
631	MidPx	N	N	N	Mid-rate
7596	MidPx2	N	N	N	Mid-rate for far leg
1430	VenueType	NA	Y	Y	Supported Values: I = MIFID_FI M = MTF (Multilateral Trading Facility) R = SEF (Swap Execution Facility)
Component<TrdRegPublicationGrp>		NA	Y	Y	Used to express trade publication reasons that are required by regulatory agencies

Information Classification: Confidential

Tag	FieldName		CNX	SEF	MTF	Comments
2668	NoTrdRegPublications		NA	NA	N	The number of regulatory publication rules in the repeating group.
→	2669	TrdRegPublication Type	NA	NA	N	Specifies the type of regulatory trade publication. 0 = Pre-trade transparency waiver Required if NoTrdRegPublications > 0
→	2670	TrdRegPublication Reason	NA	NA	N	4 = No public price quoted as instrument is illiquid (ILQD)
End Component<TrdRegPublicationGrp>						
StandardTrailer			Y	Y		

Information Classification: Confidential

6.4 Currency Code, Currency Pair and Tenor Code Messaging

6.4.1 PartyEntitlementsRequest

Tag	Field Name		Required	Comments
Standard Header			Y	35=CU
1770	EntitlementRequestID		Y	Unique identifier for this request
263	SubscriptionRequestType		Y	0 = Snapshot
Component<EntitlementTypeGrp>			Y	The EntitlementTypeGrp conveys a list of entitlement types.
2345	NoEntitlementTypes		Y	Number of entitlement in the repeating group. 1 = only supported value
→	1775	EntitlementType	Y	Type of entitlement information being requested 100 = CurrencyCode 101 = TenorCode 102 = CurrencyPair
End Component<EntitlementTypeGrp>				
Standard Trailer			Y	

6.4.2 PartyEntitlementsReport

Tag	Field Name		Required	Comments
Standard Header			Y	35=CV
1771	EntitlementReportID		Y	Identifier of the report.
1770	EntitlementRequestID		Y	Unique identifier for this request
1511	PartyDetailsRequestResult		Y	Result of the request 0 = Valid Request 1 = Invalid or unsupported request 2 = No data found that match selection criteria 99 = Other
893	LastFragment		Y	Indicates whether this message is the last report message in response to a request message. N = Not last message Y = Last message
Component<PartyEntitlementGrp>			N	The PartyEntitlementGrp conveys a list of entitlement. Present for valid requests only. 1511=0
1772	NoPartyEntitlements		N	Number of party entitlements present in this repeating group. 1 = only supported value
→	1883	EntitlementStatus	N	Status of the entitlement definition for the party 4 = Requested (Entitlement definition has been requested) only supported value
→	Component<EntitlementGrp>		N	
→	1773	NoEntitlements	N	Number of entitlement values that will be present in this repeating group.
→	→ 1774	EntitlementIndicator	N	Type of entitlement information being requested. Will always be set to Y since only entitlements for which the party is configured will be reported. Y = only supported value
→	→ 1775	EntitlementType	N	Type of entitlement information being requested 100 = CurrencyCode

Copyright © 2017 CURRENEX Confidential & Proprietary

Tag	Field Name			Required	Comments
					101 = TenorCode 102 = CurrencyPair
→	→	2402	EntitlementSubType	N	FXNDF = Non deliverable currency indicator. Present only when 1775 = 100 or 102 and the value in tag 1776 is an NDF currency or pair where one currency is an NDF currency.
→	→	1776	EntitlementID	N	Value of the EntitlementType(1775)
→	End Component<EntitlementGrp>				
End Component<PartyEntitlementGrp>					
Standard Trailer				Y	

6.5 Value Date Confirmation Messaging

6.5.1 DateRequest

Tag	Field Name	Required	Comments
Standard Header		Y	35=U23(DateRequest)
923	UserRequestID	Y	Unique request ID.
1	Account	N	The subfund for which the request is being made. Default subfund is used if not set.
55	Symbol	Y	The currency pair for the request
65	SymbolSfx	N	The tenor code for the request for near & far legs. For swaps, near and far leg tenor code values are separated with a '/'. Some valid values are SP, 1M, SP/1M, 1M/3M, SP/CD, CD/CD
64	SettlDate	N	The value date for the request in YYYYMMDD format.
193	SettlDate2	N	The value date for the far leg in YYYYMMDD format. This is required for swap instruments.
Standard Trailer		Y	

6.5.2 DateResponse

Tag	Field Name	Required	Comments
Standard Header		Y	35=U24(DateResponse)
923	UserRequestID	Y	Unique request ID.
1	Account	N	The subfund for which the request is being made.
55	Symbol	Y	The currency pair for the request
65	SymbolSfx	Y	The tenor code for the date in the original request. For swaps, near and far leg tenor code values are separated with a '/'. Some valid values are SP, 1M, SP/1M, 1M/3M, SP/CD A valid tenor code will be returned if the value of SettlDate(64) in DateRequest(U23) message matches with a pre-defined tenor code in the system. NOTE: It is possible to receive 'CD' indicating that the value in SettlDate does not map to a pre-defined tenor code.
167	SecurityType	N	Supported values: FOR = Foreign Exchange contract – Only Delierable is

Copyright © 2017 CURRENEX Confidential & Proprietary

Tag	Field Name	Required	Comments
			supported. FXNDF = Non deliverable forward contract – Only NDF is supported. If not present, both deliverable & non-deliverable is allowed.
64	SettlDate	N	The value date for the near leg in YYYYMMDD format
193	SettlDate2	N	The value date for the far leg in YYYYMMDD format. This will be present in case of swap tenor
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	

6.5.3 DateRequestReject

Tag	Field Name	Required	Comments
Standard Header		Y	35=U25(DateRequestReject)
923	UserRequestID	Y	Unique request ID.
6396	RejectCode	Y	100 - Request validation error Examples : SymbolSfx or SettlDate is required Invalid SymbolSfx 200 - Unsupported tenor 300 - Unsupported symbol 400 - Requested SettlDate(s) is a holiday 900 - System error Example : error fetching the data
1328	RejectText	Y	Identifies the reason for rejection.
Standard Trailer		Y	

Copyright © 2017 CURRENEX Confidential & Proprietary

Appendix

Appendix A Coordinated Universal Time (UTC) Format

All time and date formats must be in Coordinated Universal Time (UTC), more 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)

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)
s	= one or more digits representing a decimal fraction of a second

Appendix B Supported Currency Pairs

Currenex supports over one hundred (100) executable streaming currency pairs and six (6) precious metals. Refer to "Currenex Defined Tenors and Supported ESP Currency and Precious Metal Pairs" document for complete details.

Appendix C Supported Tenor Values

Refer to "Currenex Defined Tenors and Supported ESP Currency and Precious Metal Pairs" document for complete details.

Appendix D Abbreviations

The following abbreviations are used in this document.

Abbreviation	Term	Description
LEI	Legal Entity Identifier	A unique id used to precisely identify parties on a transaction.
MIC	Market Identifier Code	A unique identification code used to identify securities trading exchanges and regulated and non-regulated trading markets.
MTF	Multilateral Trading Facility	A European regulatory term for a self-regulated financial trading venue.
SEF	Swap Execution Facility	A platform on which financial swap trading can be performed under in compliance with Dodd-Frank regulations.
USI	Unique Swap Identifier	A subset of the UTI.

Copyright © 2017 CURRENEX Confidential & Proprietary

Abbreviation	Term	Description
UTI	Unique Trade Identifier	Used to uniquely identify a trade. It is the primary value for global reporting
TVTIC	Trading Venue Transaction Identifier Code	A code a trading venue must maintain for each transaction resulting from the full or partial execution of an order on the venue.

Revision History

Revision Number	Revision Date	Page Number	Update
	6 September 2017	*	Document created.
1	9 November 2017	23-24	ExecutionReport: TVTIC Descriptions updated.
2	15 March 2018	14	Time Out: Promote scenario removed.
3	28 March 2018	24-25	ExecutionReport: Added support for UTI and TVIC.
4	6 June 2018	14, 23, 24	Timeout: Suspended Trade Correct scenario removed. ExecutionReport: Removed 150=9 and G. Added 98 (Maker Timeout) as supported value for tag 103.
5	30 August 2019	11, 16, 21	Added Estimated Quantity Support
6	24 September 2020	*	Additional VenueType I = MIFID_FI
7	12 April 2021	*	Added support for early redemption request of previously traded forward and swap transactions.
8	13 April 2021	27-29	Added support for Currency Code, Currency Pair, and Tenor Code messaging Added support for value date confirmation messaging
9	14 April 2021	27	Added tag EntitlementStatus(1883) as a delimiter in the repeating group PartyEntitlementGrp
10	03 June 2021	28	New values for tag 1775
11	03 March 2022	20	Clarified repeating component in QuoteCancel

Copyright © 2017 CURRENEX Confidential & Proprietary