# Trade Message in FIX format:

Message structure of the Trade message in FIX format is as Table 1.

Table 1: Trade Message in FIX format

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Tag | Field Name | Mandatory (M) / Optional (O) | Data Type | Max Size | Description |
| Standard Header | | | | | Message Type: 35 = 8 |
| 37 | OrderID | M | String | 15 | Order Sequence No. as assigned by FX-Clear System. |
| 55 | Symbol | M | String | 7 | Indicates the currency pair i.e. Base Currency/Counter Currency  **Valid value:** USD/INR |
| 48 | Security Id | M | String | 5 | Token Identifier   |  | | --- | | **Valid Values** | | SPOT | | TOM | | CASH | | FRWD | |
| 22 | Security Id Source | M | String | 1 | |  |  | | --- | --- | | Valid Values | Meaning | | 8 | Exchange Symbol (Ticker) | |
| 880 | TrdMatchID | M | String | 18 | Trade Sequence no. as generated for a trade CSV in FX Retail.  **Example:** 201703140000002 to be append with  BC – Branch Buying from Customer  SC - Branch Selling to Customer  BH - Branch Buying from HO  SH - Branch Selling to HO |
| 11 | ClOrdID | M | String | 15 | The field will contain following possible values.   |  |  | | --- | --- | | Valid Values | Meaning | | 0 | For trade messages of WEB users (FX RETAIL WEB USERS)  Note: This field is required since it indicates the ClOrdID of the client message for which the execution report is generated for the API users. | |
| 41 | OrigClOrdID | O | String | 15 | Not required to be sent currently.  Note: Optionally present if the trade execution drop copy was for API Users whose order was modified. |
| 17 | ExecID | M | String | 15 | The field will contain following possible values.   |  |  | | --- | --- | | Valid Values | Meaning | | 0 | For trade messages of WEB users (FX Retail users)  Note: For API Users, Unique identifier of execution message as assigned by FX Clear | |
| 150 | ExecType | M | Character | 1 | Describes the purpose of the execution report.   |  |  | | --- | --- | | Valid Values | Meaning | | F | Trade (partial fill or fill) | |
| 39 | OrdStatus | M | Character | 1 | Identifies current status of order.   |  |  | | --- | --- | | Valid Values | Meaning | | 1 | Partially filled | | 2 | Filled | |
| 54 | Side | M | Character | 1 | Side of an order.   |  |  | | --- | --- | | Valid Values | Meaning | | 1 | Buy | | 2 | Sell | |
| 40 | OrdType | M | Character | 1 | Price type of the order   |  |  | | --- | --- | | Valid Values | Meaning | | 2 | Limit | |
| 44 | Price | M | Float |  | **Mandatory** field specifying Price of the order. |
| 59 | TimeInForce | M | Character | 1 | Time qualifier of the order.   |  |  | | --- | --- | | Valid Values | Meaning | | 0 | Day | | 3 | Immediate or Cancel (IOC) | | 6 | Good Till Date (mandatory for GTT) | |
| 31 | LastPx | M | Float |  | Price of this (last) fill.  Net Price of the Trade  1. Customer Trades  **Customer Leg:** The Trade Price adjusted with the Mark up value will be displayed in this field.  **Bank Leg:** The Trade Price will be displayed in this field.  2.PROP Trades  The Trade Price will be displayed in this field. |
| 32 | LastQty | M | Float |  | Quantity executed in this fill. |
| 151 | LeavesQty | M | Float |  | Outstanding order Quantity for further execution.  LeavesQty = OrderQty<38> – CumQty<14>. |
| 14 | CumQty | M | Float |  | Total quantity filled. |
| 6 | AvgPx | M | Float |  | This will always be 0.0000 as application does not calculate the average price. |
| 38 | OrderQty | M | Float |  | Total Order Quantity of the Base Currency. |
| 110 | MinQty | O | Double |  | Minimum quantity of an order to be executed. |
| 111 | MaxFloor | O | Double |  | Disclosed Quantity of an order. |
| 126 | ExpireTime | O | String | 14 | Time of Order expiration, mandatory for GTT orders (in GMT).  Format: YYYYMMDD-HH:MM |
| 60 | TransactTime | M | String | 21 | Trade Timestamp (in GMT)  Format: YYYYMMDD-HH:MM:SS.nnn |
| 15 | Currency | M | String | 3 | **Valid value:** USD |
| 120 | SettlCurrency | M | String | 3 | **Valid value:** INR |
| 63 | SettlType | M | Character | 1 | Indicates settlement type.  **Valid value:**  1 = Cash  2 = Next Day (T+) (TOM)  3 = T+2  3 (which indicates T+2 or Spot settlement)  4 = Forward |
| 64 | SettlEndDate | M | String | 8 | Indicates Settlement End date in Option Period trade.  Indicates Settlement Date in Cash/Tom/Spot trades.  Format: dd-MMM-yyyy  e.g.: 10-Sep-2019 |
| 119 | SettlCurrAmt | M | Float |  | Indicates the amount to be settled in counter currency (i.e. INR). |
| 20020 | TradeIndicator | M | String | 4 | **Valid value:** COM  COM. stands for Customer Order Matching |
| 20021 | CounterMemberBranchCode | M | String | 4 | **I.Customer CSV**: The Counterparty Code will be BANK N G Code (e.g. HDFC)  II. Branch CSV:  1.Customer Trade:  **Bank Leg:** The Counter Member Branch Code for the Bank leg will be the BANK N G code (For e.g. HDFC)  **Customer Leg:**The Counter Member Branch code for the Customer leg will be CUST (short form of Customer)  2.PROP Trades  The Counter Member Branch code will be the BANK N G code (For e.g. HDFC) |
| 20022 | CounterMemberDescription | M | String | 100 | **Valid value**  I. Customer:  The Counter Member description will be the description of the Member Name.  II. Branch:  1.Customer Trades  **Bank Leg:** The Counter Member description will be the Member Name. For e.g. HDFC BANK  **Customer Leg:**The Counter member description will be the description of the Customer Name.  For e.g. Reliance Industries Ltd  2.PROP Trades  The Counter Member description will be the Member Name. For e.g. HDFC BANK. |
| 20023 | CounterMemberNumber | M | String | 12 | **Valid value:**  I.Customer :  The Counter Member Number will be the Member Number of the Member Bank. For e.g 10034  II.Branch :  1. Customer Trades  **Bank Leg:** The Counter Member Number will be the Member Number of the Member Bank.  **Customer Leg:** The Counter member Number will be the Customer ID of the Customer.   1. PROP Trades: The Counter Member Number will be the Member Number of the Member Bank. |
| 20024 | SelfMemberDescription | M | String | 100 | 1. Customer :   The Self Member Description will be the Customer ID.  II.Branch :  1.Customer Trades  **Bank Leg:** The Self Member Description will be the Branch ID  **Customer Leg:** The Self Member Description will be the Branch ID  2.Prop Trades  The Self Member Description will be the Branch ID. |
| 797 | CopyMsgIndicator | M | Character | 1 | Indicates that the message is a drop copy of another message. It’s value will always be Y. |
| 58 | Text | O | String | 256 | This will get filled with following data only in case of trade type Rollover/ Early Delivery Contract Cancellation/  **For Contract Cancellation, Rollover (Cancellation trade) and Early Delivery (Cancellation trade)**  The text will be “CANC <Original Trade No.> <Original Trade Booking Date>”  Example: CANC 202001290000034 12-Feb-2020  **For Rollover (Rebooking trade):**  The text will be “ROLL <Trade No.> <Original Trade Booking Date>”  Example: ROLL 202001290000035 30-Mar-2020  **For Early Delivery (Rebooking trade):**  The text will be “EDEL <Trade No.> <Original Trade Booking Date>”  Example: EDEL 202001290000036 10-Feb-2020 |
| 20025 | EchoBack | O | String | 256 | If the trade is received from FX-Retail platform, this will contain all the latest remarks entered by the user in the order entry form separated by pipe (|) symbol and it is applicable for all the instruments.  Example:  Remarks1|Remarks2|Remarks3|  Remarks4  If the trade is received from NPCI, Remarks 1 will have **PAN Number of Customer** from which the trade has been received i.e. **ABCDE1234F**.  Remarks 2 will have **Delivery Mode** from which the trade has been received i.e. Currency/Forex Card Load/ Remittance.  Remarks 3 will have **Source** from which the trade has been received i.e. **Bharat connect**.  Remarks 4 will have **Transaction Reference ID** which is sent by Bharat connect separated by pipe (|) symbol.  Example: Pan Number | Delivery Mode | Bharat Connect|OU2198179333 |
| 194 | Equivalent Spot Rate | M | Float |  | Equivalent Spot Rate |
| 195 | Last Forward Points | M | Float |  | It will consist of Swap Points (in premium or in discount) |
| 12 | Commission/Mark up | M | Float |  | I.Customer CSV:  This field will contain the mark up value in paise e.g. 0.03  II.Branch CSV  1. Customer Trades  Customer Leg: This field will contain the mark value in paise e.g. 0.03  Bank Leg: This field should be blank.  2.PROP Trades  This field should be blank. |
| 20031 | Exposure Type | M | String | 100 | **For Forward trades,** this field would contain the exposure type chosen by the user at the time of order entry.  **For Spot/Tom/Cash trades,** this field is left blank. |
| 20032 | Exposure Sub-Type | M | String | 100 | **For Forward trades**, this field would contain the exposure sub-type chosen by the user at the time of order entry.  **For Spot/Tom/Cash trades,** this field is left blank. |
| 193 | SettlStartDate | O | String | 8 | Indicates settlement Start date of option period trade.  Format: dd-MMM-yyyy  e.g.: 10-Sep-2019 |
| 1 | Account Number of Customer/Entity | M | String | 30 | Indicates Account number of the customer. Applicable for both Bharat connect and FX Retail trades |
| 439 | Customer Forex Delivery Branch IFSC | O | String | 100 | Indicates Settlement Branch IFSC which customer has selected. Applicable only for Bharat Connect trades. |
| Standard Trailer | | | | | |

### Sample Message: (Drop Copy for partial trade of a Limit order)

8=FIX.4.4 9=383 35=8 49=CCIL 56=CUST 57=D000001 34=5 52=20220106-10:41:04.156 37=202201060000119 55=USD/INR 48=FRWD 22=8 880=202201060000069 11=0 17=0 150=F 39=2 54=2 40=2 44=70.4425 59=0 31=70.4325 32=1000.00 151=0 14=0 6=0.0000 38=0 60=20220106-10:41:02.854 15=USD 120=INR 63=4 64=30-Sep-2019 119=70432.50 20020=COM 20021=TJSB 20022=State Bank of India 20023=10103 20024=IN54PS000003 797=Y 194=70.0000 195=0.4425 12=0.010 20031=- 20032=- 193=01-Sep-2019 1=620062615445 439= HDFC0000001 10=201

**Note:** Values for the Price <44>, LastPx<31> and AvgPx<6> tags will be upto 4 decimal places.

# Standard message content

The following tags are standard contents in every FIX messages.

## Standard Header

The following tags form the header part of all the messages exchanged between the FX-Clear Drop Copy Gateway Server and Member’s Drop Copy Gateway Client. All messages should start with standard header block.

Table 2: Standard Message Header Details

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Tag | Field Name | Mandatory (M) / Optional (O) | Data Type | Max Size | Description |
| 8 | BeginString | M | String | 7 | Identifies beginning of new message and protocol version. Always **first** field in a FIX message.   |  |  | | --- | --- | | Valid Values | Meaning | | FIX.4.4 | FIX Protocol Version no. that is used in the application | |
| 9 | BodyLength | M | Integer |  | Indicates message length.  Always **second** field in a FIX message. |
| 35 | MsgType | M | String | 5 | Identifies message type.  Always **third** field in a FIX message.  Refer [Table 1](#_List_of_Supported) for list of supported messages. |
| 49 | SenderCompId | M | String | 4 | Used to identify entity sending message.  For members, to be assigned by CCIL and when FX Clear is the sending entity the code will be CCIL. |
| 56 | TargetCompId | M | String | 4 | Used to identify entity receiving message.  For members, to be assigned by CCIL Eg HDFC, JPBY |
| 57 | TargetSubId | O | String | 5 | Dealer Number (Who made the deal)  I. Customer :  The Dealer Number will be PID (Personal ID) of the customer user who made the deal. For Eg. S0000122  II. Branch :  1.Customer Trades  **Bank Leg:** PID of the user who made the deal.  **Customer Leg:** PID of the user who made the deal.  2.Prop Trades  The Dealer Number will be the PID (Personal ID) of the Branch user who made the deal. |
| 34 | MsgSeqNum | M | Integer |  | Message Sequence number |
| 43 | PossDupFlag | O | Boolean |  | Indicates possible retransmission of a message with this sequence number.  **Always required for retransmitted messages**, as the result of a resend request.   |  |  | | --- | --- | | Valid Values | Meaning | | N | Original transmission | | Y | Possible duplicate | |
| 122 | OrigSendingTime | O | String | 21 | Original time of message transmission (always expressed in GMT) when transmitting orders as the result of a resend request and will be present in re-transmitted messages. The value in OrigSendingTime tag will be the time when the data was initially transmitted.  Format: YYYYMMDD-HH:MM:SS.nnn |
| 52 | SendingTime | M | String | 21 | Time of message transmission.  Format: YYYYMMDD-HH:MM:SS.nnn |

**Note:**The value for PossDupFlag<43> tag if absent should be considered as ‘N’ (i.e. original transmission).

## Standard Message Trailer

The following tag form the trailer section of any message exchanged between FX-Clear Drop Copy Gateway Server and Member’s Drop Copy Gateway Client. All messages should have the following tag as the last tag of the message.

Table 3: Standard Message Trailer Details

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Tag | Field Name | Mandatory (M) / Optional (O) | Data Type | Max Size | Description |
| 10 | CheckSum | M | String | 3 | Three byte, simple checksum  Always **last** field in message; i.e. serves, with the trailing, as the end-of-message delimiter. Always defined as three characters. |

## Trade Reconciliation message

Table 13: Trade Reconciliation Message Structure

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Tag | Field Name | Mandatory (M) / Optional (O) | Data Type | Max Size | Description |
| Standard Header | | | | | Message Type: 35 = DR |
| 75 | Trade Date | M | String | 8 | Current Business Date when trades are executed. |
| 20030 | UI Trade Count | M | Long |  | Indicates the count of Retail trades executed by all the customers of the member. |
| Standard Trailer | | | | | |

### Sample Message:

8=FIX.4.49=9035=DR34=2849=CCIL52=20180420-05:01:00.27856=KVMD75=2018042020030=1320031=220032=210=086