Celer Taker / Maker FIX Mapper Specification

Default FIX mapper specification

Introduction

This specification covers ESP streaming prices and RFS-Quoting, with products Spot, Forward, and Swaps supported. This specification is based on FIX protocol version 4.4.

Version History

Version	Date	Updates summary	Celer release version
Taker			
v3.0	31/05/2018	Add tag 167 Security Type and Order Cancel Request	21.0.0
v3.1	23/08/2018	No api changes - Minor corrections to the RFQ messages and added example for RFQ flow	
v3.2	09/04/2018	Added support for CFD	
v3.3	06/09/2019	Added FIX44 tags required + FWD and NDF tenors on subscription	
v3.4	25/11/2019	Tag 264 added	
v3.5	02/12/2019	Added FIX tag 10002 to allow for subAccount information to be passedpend	37.0.0
v3.6	27/04/2020	Updates to support various tag changes, stop orders	42.3.0
v3.7	02/06/2020	MD Full snapshot (35=W) update : tag 264 added , tag 167 removed Business Message Reject (35=j) : description added OrderCancelRequest (35=F) : required / optional tags updated Order Cancel Reject (35=9) : description added Reject (35=3) : description added	42.9.0
v3.8	06/08/2020	Change 35=D tag 44 to be C (not mandatory for market orders) + IMM dates	
v3.9	08/09/2020	Updated for stop orders tag 99. Includes update Celer to Celer RFS fixes on NDF and Swaps	43.7.0
v3.10	02/09/2020	Updated execution reports handling nested party role information for executions. Tag 539 NoNestedPartyIDs	45.1.0
v3.10	02/09/2020	added support for Mid pegged orders	45.1.0

v3.11	30/09/2020	added support for Swaps *the dictionary file is also updated	46.4
v3.12	10/03/2021	added support for GTD and LAST SALE orders	50.1
Maker			
v2.1	11/06/2019	Edited the diagram as it was the same as Taker.	
v2.2	06/09/2019	Added FIX44 tags required	
v2.3	11/12/2019	tag 32 on execution report	37.0.0
v2.4	30/12/2019	added IOC as TIF and Limit as order type	
v2.5	30/09/2020	added support for Swaps *the dictionary file is also updated	46.4

Supported flows

Pricing can be initiated by a market data subscription request (35=V) or Quote Request (35=R). Orders are sent using NewOrderSingle (35=D) and executions are received from ExecutionReport messages (35=8).

Message details

Message	Fix tag	Description
Market Data Request	35=V	Requests streaming prices for a given security. Also cancels a streaming request
Market Data Request Reject	35=Y	Rejects an incoming market data request
Market Data Full Snapshot	35=W	Market Data Full snapshot in response to stream request
Quote Request	35=R	Requests a timed stream of prices
Quote	35=S	Price updates for a single qty and security
Quote Request Rejected	35=AG	Requests a request to quote
NewOrderSingle	35=D	Request to deal on a price
ExecutionReport	35=8	Confirmation of a deal request
OrderCancelRequest	35=F	Request to cancel an order
OrderCancelReject	35=9	Rejects the cancel request
Business Message Reject	35=j	Rejects an incoming message due to an unsupported value/tag
Reject	35=3	Internal reject

Requesting prices

There are two ways to request a price. Either a ESP or RFS-Quoting

ESP - Market Data Request

An ESP stream returns a continuous stream of prices that contain multiple price levels for different quantities. To request a ESP stream, users should submit a Market Data Request (35=V) message specifying the tenor SP and value date along with the securityId. If the request is valid, the platform will return a constant stream of messages using Market Data Full Snapshot (35=W). Else a Market Data RequestReject will be sent back.

RFS-Quoting - Quote Request

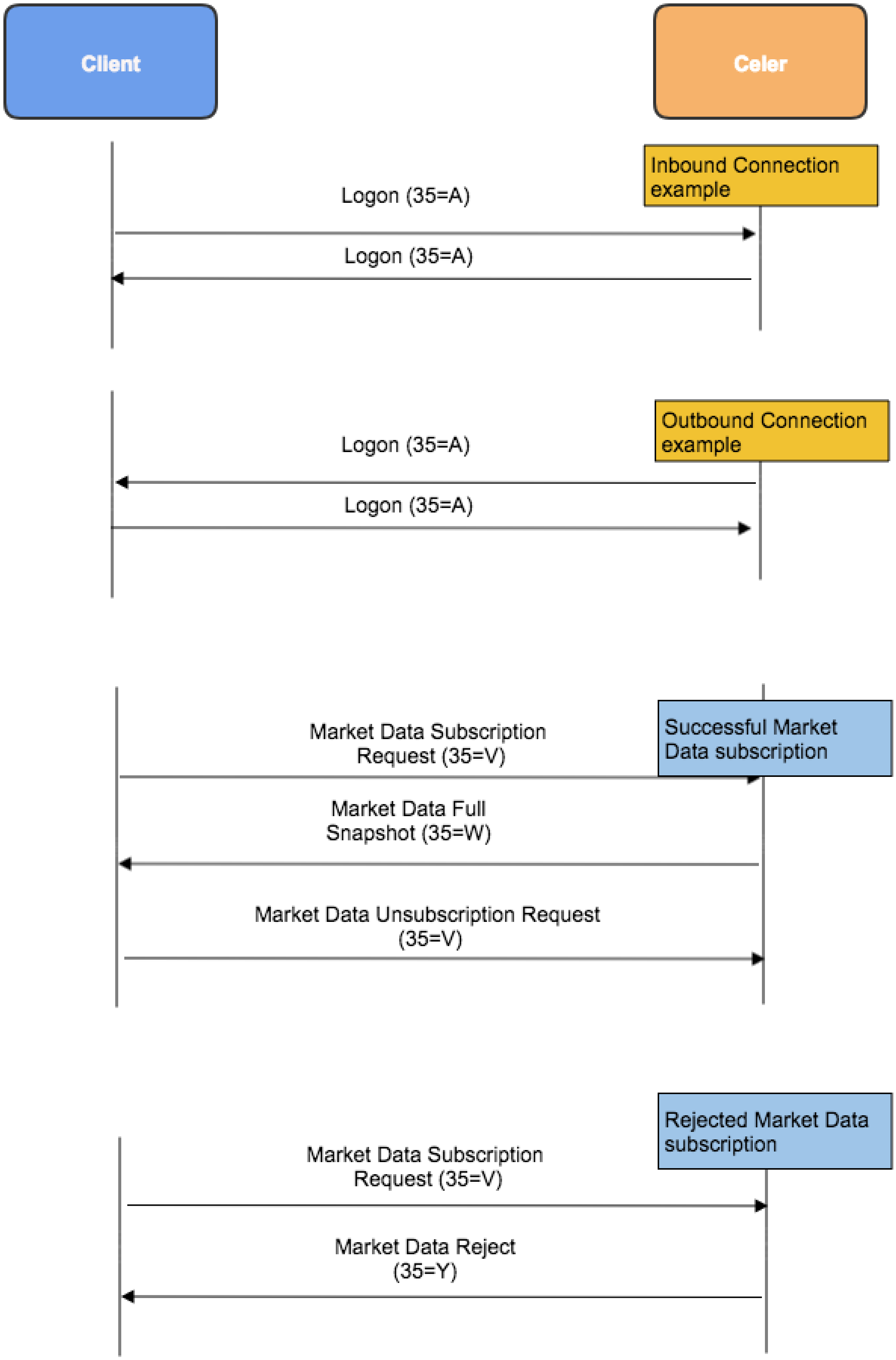
A RFS-Quoting stream is a customised stream of prices for the specified details on the Quote Request. This stream of prices will only last until the expiry time of the Quote Request

Entering Orders

To Deal on prices users will need to submit a New Order Single (35=D). The correct QuoteEntryId from the price will need to be set on the Order

Message flows

On the both Taker and Maker API, the connection can be either inbound or outbound. Once the session is connected, the client will send market data subscriptions and Celer will send back full snapshots.


Client
Celer
Inbound Connection example
Logon (35=A)
Logon (35=A)
Outbound Connection example
Logon (35=A)
Logon (35=A)
Successful Market Data subscription
Market Data Subscription Request (35=V)
Market Data Full Snapshot (35=W)
Market Data Unsubscription Request (35=V)
Rejected Market Data subscription
Market Data Subscription Request (35=V)
Market Data Reject (35=Y)

Session Level Message Details

FIX messages are constructed using ‘tag-value’ pairs containing a standard message header, a message body, and terminated by a standard trailer. The standard message header and standard message trailer discussed in this section should apply to all message bodies in section 4.2 in order to form a complete FIX message.

Standard Message Header

The header identifies the message type, length, destination, sequence number, origination point and time.

Tag	Name	Required	Example
8	BeginString	Y	FIX.4.4
9	BodyLength	Y	355
35	MsgType	Y	D,R
49	SenderCompId	Y	CELER_UAT
56	TargetCompID	Y	UAT_CELER
52	SendingTime	Y	Time of creation (expressed in UTC ,Universal Time Coordinated, also known as "GMT") Format is YYYYMMDD-HH:MM:SS.sss.
115	OnBehalfOfUser	Y	Username that was used on Logon

Standard Message trailer

The trailer is used to segregate messages and contains the three-digit character representation of the Checksum value.

Tag	Name	Type	Required	Example
10	CheckSum	String	Y	10

LOGON

The logon message is used to authenticate with the platform.

Tag	Name	Type	Required	Example
98	Encrypt	String	Y	0
108	HeartBtInt	String	Y	30
553	Username	String	Y	Demo.celer
554	Password	String	Y	Celer.demo!
34	MsgSeqNum	String	Y	1
141	ResetSeqNumFlag	String	N	Y

Application Level Message Details

MarketDataRequest (35=V)

Use the following message to request constant streaming prices.

Tag	Name	Required	Description
35	MsgType	Y	V
55	Symbol	Y	CCY/CCY eg EUR/USD
262	MDReqId	Y	Unique identifier for each subscription

263	SubscriptionRequestType	Y	Request Type 1 = Subscribe 2 = Unsubscribe
264	MarketDepth	Y	Supported values 0 = Full book 1 = Top of the book
265	MDUpdateType	Y	Type of Market Data update 0 = Only Full refresh is supported
167	SecurityType	Y	Indicates the asset type. Supported values FOR for FX CRYPTO
461	CFICode	Y	Used to specify between Product Types. SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards NDS = Non Deliverable Swaps CFD = Contract For Difference
63	SettlType	Y	Valid values: TOD = Cash (T+0) TOM = Next Day (T+1) SP = Spot SN = Spot/Next xW where x is number of weeks eg:1W, 2W, 3W,etc xM where x is number of weeks eg:1M, 2M, 3M,etc xY where x is number of years eg:1Y, 2Y, 3Y,etc xIMM, IMM dates supported are 1IMM, 2IMM, 3IMM, 4IMM xBMF, BMF dates supported are 1BMF, 2BMF, 3BMF, 4BMF B = For odd or broken date
64	SettlDate	C	Value Date in format yyyyMMdd Required only on broken dates subscriptions.

MARKETDATA FULL SNAPSHOT (35=W)

Full snapshot is sent in response to a streaming request

Tag	Name	Required	Description
35	MsgType	Y	W
262	MDReqId	Y	Unique identifier of the Market Data Request

264	MarketDepth	Y	Supported values 0 = Full book 1 = Top of the book
55	Symbol	Y	CCY/CCY eg EUR/USD
461	CFICode	Y	Used to specify between Product Types. SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards NDS = Non Deliverable Swaps CFD = Contract For Difference
541	MaturityDate	C	Fixing date in format YYYYMMdd Required for NDF
268	NoMDEntries	Y	Number of entries within this snapshot
>269	MDEntryType	Y	Type of market data entry 0 = Bid 1 = Offer H = MID_PRICE
>1026	MDEntrySpotRate	C	Spot rate of this level Required for FORWARD and NDF
>1027	MDEntryForwardPoints	C	Forward Points of this level Required for FORWARD and NDF
>270	MDEntryPx	Y	Price of this level
>271	MDEntrySize	Y	Qty at this level
>299	QuoteEntryID	Y	Unique identifier for this quote. This is to be used to place an order
>272	MDEntryDate	Y	Date of Market Data Entry, e.g. 20161021
>7075	FixingSource	C	The ndf rate source. Only valid with NDF.

MARKETDATA REJECT (35=Y)

Full snapshot is sent in response to a streaming request

Tag	Name	Required	Description
35	MsgType	Y	Y
262	MDReqId	Y	The QuoteReqID from the original MarketDataRequest message
58	Text	Y	Reject reason
128	DeliverToCompID	N	Username from the MarketDataRequest message (tag 115)

QUOTE REQUEST (35=R)

Quote request should be used to request a specific size and currency pair. Streams will last for 2 minutes by default and will cancel if not executed.

Tag	Name	Required	Description
35	MsgType	Y	R
1	Account	Y	Account for this request
115	requestedByUser	Y	User who is requesting the quote
131	QuoteReqID	Y	Unique identifier for quote request
146	NoRelatedSym	Y	This is the number of related instruments in the Quote Request. 1 = Only support one symbol per Quote Request
>55	Symbol	Y	CCY/CCY eg EUR/USD
>167	SecurityType	Y	Indicates the asset type. Supported values FOR for FX CRYPTO
>461	CFICode	Y	Used to specify between Product Types. SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards NDS = Non Deliverable Swaps CFD = Contract For Difference
>54	Side	N	1 = BUY ONE WAY 2 = SELL ONE WAY Z = TWO_WAY PRICE If not specified, it would consider as TWO_WAY PRICE. For swaps, it represents the side of the far leg which Buy would indicate a SELL-BUY swap(selling the near and buying the far) and SELL would indicate a BUY-SELL
>15	Currency	Y	Currency ISO code
>555	NoLegs	Y	Number of legs within this request. For swaps this group should contain the near and far leg
>>687	OrderQty	Y	Quantity to price. Value denotes the base or term quantity as per the Currency tag (15)
>>764	SettlType	Y	Valid values: TOD = Cash (T+0) TOM = Next Day (T+1) SP = Spot SN = Spot/Next xW where x is number of weeks eg:1W, 2W, 3W,etc xM where x is number of weeks eg:1M, 2M, 3M,etc xY where x is number of years eg:1Y, 2Y, 3Y,etc xIMM, IMM dates supported are 1IMM, 2IMM, 3IMM, 4IMM xBMF, BMF dates supported are 1BMF, 2BMF, 3BMF, 4BMF B = For odd or broken date
>>588	SettlDate	Y	Settlement Date in format of YYYYMMDD. Can be used to specify a broken date.

>>611	NDF Fixing Date	N	Only for NDF in format of YYYYMMDD. Can be used to specify a broken date.

QUOTE CANCEL REQUEST (35=Z)

Quote cancel request can be used to stop an already existing stream of prices from a Quote Request

Tag	Name	Required	Example
35	MsgType	Y	Z
131	QuoteReqID	Y	The QuoteReqID from the original QuoteRequest message
298	QuoteCancelType	Y	Identifies the type of quote cancel. Must always be 1 (Cancel for Symbol)

QUOTE REQUEST ACKNOWLEDGMENT (35=b)

Quote acknowledgement in response to a Quote Request message (35=R)

Tag	Name	Required	Example
35	MsgType	Y	b
131	QuoteReqID	Y	The QuoteReqID from the original QuoteRequest message
297	quoteAckStatus	Y	Identifies the status of the quote. 0 = Accepted

QUOTE REQUEST REJECT (35=AG)

Outbound market data reject message sent from the server to the client in response to quote request.

Tag	Name	Required	Example
35	MsgType	Y	AG
131	QuoteReqID	Y	The QuoteReqID from the original QuoteRequest message
297	QuoteRejectReason	Y	Reason quote was rejected: 1 = UNKNOWN_SYMBOL 3= QUOTE_REQUEST_EXCEEDS_LIMIT 4 = TOO_LATE_TO_ENTER = 9 = NOT_AUTHORIZED_TO_REQUEST_QUOTE 8 = INVALID_PRICE 99 = OTHER
58	Text	Y	Reject reason

QUOTE (35=S)

Quote message is in response to a Quote Request and will contain leg information for the requesting security type and tenor

Tag	Name	Required	Example
35	MsgType	Y	S
131	QuoteReqID	Y	Unique identifier for the original quote request
117	QuoteId	Y	A unique reference for this quoted message
115	Request user	Y	userid

1	Account	Y	The account that was requested
15	Currency	Y	Used to specify the currency denomination of BidSize / OfferSize
55	Symbol	Y	CCY/CCY eg EUR/USD
62	ValidUntil	Y	Indicates expiration time of indication message (always expressed in UTC (Universal Time Coordinated, also known as "GMT")
63	Settlement Type	Y	Valid values: TOD = Cash (T+0) TOM = Next Day (T+1) SP = Spot SN = Spot/Next xW where x is number of weeks eg:1W, 2W, 3W,etc xM where x is number of weeks eg:1M, 2M, 3M,etc xY where x is number of years eg:1Y, 2Y, 3Y,etc xIMM, IMM dates supported are 1IMM, 2IMM, 3IMM, 4IMM xBMF, BMF dates supported are 1BMF, 2BMF, 3BMF, 4BMF B = For odd or broken date in the case of swaps this will be nearleg-farleg i.e SP-1W
64	SettDate	Y	Settlement Date in the format of YYYYMMDD. Can be used to specify a broken date.
193	SettDate2	C	The settlement date of the Far leg. Required for Swaps
132	BidPx	N	Bid 'all-in' rate for Forwards. For a SPOT, it will equal BidSpotPx For Swaps, it is the rate for selling the Near leg.
133	OfferPx	N	Offer 'all-in' rate for Forwards. For a SPOT, it will equal OfferSpotPx For Swaps, it is the rate for buying the Near leg.
6132	BidPx2	N	The bid 'all-in' rate for selling the Far leg. Only for Swaps
6133	OfferPx2	N	The offer 'all-in' rate for buying the Far leg. Only for Swaps
134	BidSize	N	Bid quantity For Swaps, it is the quantity of selling the Near leg.
135	OfferSize	N	Offer quantity For Swaps, it is the quantity of buying the Near leg.
6134	BidSize2	N	Bid quantity of selling the Far leg. Only for Swaps
6135	OfferSize2	N	Offer quantity of buying the Far leg. Only for Swaps
167	SecurityType	Y	SecurityType for Foreign Exchange. Must always be 'FOR' FOR = FX CRYPTO = CRYPTO
188	BidSpotPx	N	Bid Spot Price
189	BidForwardPoints	Y	Bid forward points if this is a forward price

190	OfferSpotPx	N	Offer Spot Price
191	OfferForwardPoints	Y	Offer forward points if this is a forward price
642	BidForwardPoints2	C	Bid forward points of the Far leg. Only for SWAP
643	OfferForwardPoints2	C	Offer forward points of the Far leg. Only for SWAP
461	CFICode	Y	Will match the CFICode specified in the quote request SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards CFD = Contract For Difference
541	NDF Fixing Date	C	In format of YYYYMMDD. Can be used to specify a broken date. Required for NDF.

NEW ORDER SINGLE (35=D)

This message is used for placing trades on the platform as New Order-Single. This order will be filled, or it will be rejected. The platform will respond with an Execution Report to indicate the result of this trade placement.

Tag	Name	Required	Example
35	MsgType	Y	D
11	ClOrderId	Y	Unique identifier for the Order
1	Account	Y	Account that was requested
64	SettlDate	C	Value date of the order in format YYYYMMDD.If the client does not send the tag we need to enrich Value Date
55	Symbol	Y	CCY/CCY eg EUR/USD
461	CFICode	Y	Used to specify between Product Types. SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards NDS = Non Deliverable Swaps CFD = Contract For Difference
167	SecurityType	Y	Indicates the asset type. Supported values FOR for FX CRYPTO
54	Side	Y	Buy or sell. This is relative to the currency set in Currency tag (15) 1 = BUY 2 = SELL For Swaps, it the far leg side.
38	OrderQty	Y	Quantity to buy or sell. Value denotes the base or term quantity as per the Currency tag (15) For Swaps, it the far leg quantity.

40	OrderType	Y	Order Type D = PREVIOUSLY_QUOTED 1 = MARKET 2 = LIMIT 3 = STOP MARKET 4 = STOP LIMIT P= MID PEGGED order
44	Price	C	Price per unit of quantity Required for Limit, Previously Quoted and Stop Limit orders For Swaps, it the far leg rate.
99	StopPx	C	only if order type = STOP_MARKET or STOP_LIMIT, if STOP_LIMIT then price should be same.
15	Currency	Y	The currency in which the OrderQty is specified
18	ExecInst	C	Required tag for: • MID PEGGED orders, supported value is 'M' • LAST SALE orders, supported value is 'L'
110	MinQty	N	Optional minimum quantity on the order. Supported only for MID PEGGED and LAST SALE orders.
117	QuoteId	C	QuoteId that was supplied on the outbound price Message.Required if order type is Previously Quoted.
59	TimeInForce	Y	Specifies how long the order remains in effect 0 = Day 1 = Good Till Cancel 3 = Immediate Or Cancel 4 = Fill or Kill 6 = Good Till Date
126	ExpireTime	C	Valid for Good Till Date orders only Format is YYYYMMDD-HH:MM:SS Please note that only Date is supported at the moment, rather than the time so you can set the time to 00:00:00 for instance
58	OrderText	N	Client text / instructions
210	MaxShow	N	Optional. Only valid for hidden and iceberg orders. Quantity visible for an order. Should be 0 for hidden order and max show qty for Iceberg orders.
7075	FixingSource	N	The ndf rate source. Only valid with NDF. Please use the source received in the Marketdata snapshot.
555	NoLegs	Y	Number of legs within this order. For swaps this group should contain the near and far leg
>600	LegSymbol	Y	CCY/CCY eg EUR/USD
>624	LegSide	Y	Buy or sell. This is relative to the currency set in Currency tag (15) 1 = BUY 2 = SELL
>10000	LegSpotPrice	Y	Spot price of the forward / SWAP leg
>10001	LegForwardPts	Y	Forward points from the outbound quote.
>566	LegPrice	Y	Price on the leg. Same value as tag 44 for a spot, forward, NDF and for the far leg of a Swap or NDS.

>587	SettlementType	Y	Valid values: TOD = Cash (T+0) TOM = Next Day (T+1) SP = Spot xW where x is number of weeks eg:1W, 2W, 3W,etc xM where x is number of weeks eg:1M, 2M, 3M,etc xY where x is number of years eg:1Y, 2Y, 3Y,etc xIMM, IMM dates supported are 1IMM, 2IMM, 3IMM, 4IMM xBMF, BMF dates supported are 1BMF, 2BMF, 3BMF, 4BMF B = For odd or broken date
>588	LegSettlDate	C	Value date in format YYYYMMDD. If the client does not send the tag we need to enrich Value Date
>611	LegMaturityDate	C	Fixing date in format yyyyMMdd Required for NDF
>687	LegOrderQty	Y	Should be the same as OrderQty. In case of swaps this would be either the near leg or far leg depending on maturity date.
10002	SubAccountId	N	Should be sent if this trade is masked under tag 1. This tag would be the sub-account that traded.

EXECUTIONREPORT (35=8)

Execution reports messages are sent for a number of different incoming messages:

- Execution for accept or fill
- Execution for reject
- Execution for create order reject

Tag	Name	Required	Example
35	MsgType	Y	8
37	OrderId	Y	Celer OrderId as received in execution report 35=8
11	ClOrdID	Y	The identifier of the order as assigned by the client in the New Order – Single message.
17	ExecID	Y	Unique identifier of execution message
19	ExecRefID	N	Reference identifier used with Trade, Trade Cancel and Trade Correct execution types.
150	ExecutionType	Y	Describes the specific ExecutionReport 0 = New 4 = Canceled 5 = Replaced 6 = Pending Cancel 8 = Rejected E = Pending Amend F = Trade G = Trade Correct H = Trade Cancel K = Trade Released Clearing

39	OrderStatus	Y	Describes the current status of the Order 0 = New 1 = Part Filled 2 = Filled 4 = Canceled 6 = Pending Cancel 8 = Rejected E = Pending Amend C = Expired 9 = Suspended
59	TimeInForce	Y	0 = DAY 1 = GTC 4 = FOK 3 = IOC 6 = GTD
1	Account	Y	Account that was requested
63	SettlType	Y	Valid values: TOD = Cash (T+0) TOM = Next Day (T+1) SP = Spot SN = Spot/Next xW where x is number of weeks eg:1W, 2W, 3W,etc xM where x is number of weeks eg:1M, 2M, 3M,etc xY where x is number of years eg:1Y, 2Y, 3Y,etc xIMM, IMM dates supported are 1IMM, 2IMM, 3IMM, 4IMM xBMF, BMF dates supported are 1BMF, 2BMF, 3BMF, 4BMF B = For odd or broken date
64	SettlDate	Y	Value date in format YYYYMMDD
193	SettDate2	C	The settlement date of the Far leg. Required for Swaps
541	MaturityDate	C	Fixing date in format yyyyMMdd Required for NDF
55	Symbol	Y	CCY/CCY eg EUR/USD
461	CFICode	Y	Used to specify between Product Types SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards CFD = Contract For Difference
54	Side	Y	Specifies the side of the order. This is relative to the currency set in Currency tag (15). This will match the side specified in the Order 1 = BUY 2 = SELL For Swaps, it the far leg side.
38	OrderQty	Y	Quantity to buy or sell as specified on the Order

192	OrderQty2	C	The Quantity of the Far leg. Required for Swaps
40	OrderType	Y	The order type as specified on the messageOrder
44	Price	C	Price per unit of quantity requested on the Order Required for Limit, Previously Quoted and Stop Limit orders For Swaps, it the far leg rate.
15	Currency	Y	The currency in which the OrderQty is specified
32	LastQty	C	If ExecType is Trade, the last Qty is required. Swaps are fully filled only and this value will contain the far leg amount.
31	LastPx	C	If ExecType is Trade, the last price is required. For Swaps, it the far leg rate.
151	LeavesQty	Y	Quantity open for further execution Swaps are fully filled only and this value will contain the far leg amount.
14	CumQty	Y	Total quantity filled Swaps are fully filled only and this value will contain the far leg amount.
6	AvgPx	N	Average price over all fills For Swaps, it the far leg rate.
60	TransactionTime	Y	Time of creation (expressed in UTC ,Universal Time Coordinated, also known as "GMT") Format is YYYYMMDD-HH:MM:SS.sss.
194	LastSpotRate	N	Spot rate of the last fill in case of multiple fills
195	LastForwardPoints	N	Forward points of the last fill in case of multiple fills
641	LastForwardPoints2	N	Forward points of the last fill of the far leg Only for Swaps
58	OrderText	N	Client text / instructions
631	Midrate	N	Execution midrate for near leg, can be enabled on demand
20001	Far leg Midrate	N	Execution midrate for far leg, can be enabled on demand
7075	FixingSource	C	Only required on NDF and NDS Trades.
>>539	NoNestedPartyIDs	N	The repeating group that can contain party role information for executed trades.
>> 524	NestedPartyID	N	The ID for this party
>> 538	NestedPartyRole	N	The party role

CANCEL ORDER REQUEST (35=F)

Tag	Name	Required	Example
35	MsgType	Y	F
37	OrderId	Y	OrderId assigned by the server
11	ClOrdID	Y	Unique identifier for the order
41	OrigClOrdID	Y	Original client order id as sent in tag 11 in previous New Order Single
1	Account	N	Account
55	Symbol	N	CCY/CCY eg EUR/USD

461	CFICode	N	Used to specify between Product Types SPOT = Spot FORWARD = Deliverable Forwards SWAP = Deliverable Swap NDF = Non Deliverable Forwards NDS = Non Deliverable Swaps CFD = Contract For Difference
167	SecurityType	N	Indicates the asset type. Supported values FOR for FX CRYPTO
54	Side	N	Buy or sell. This is relative to the currency set in Currency tag (15) 1 = BUY 2 = SELL
38	Qty	N	Quantity to buy or sell. Value denotes the base or term quantity as per the Currency tag (15)
15	Currency	N	Currency of the trade, base/term
58	OrderText	N	Client text / instructions

ORDER CANCEL REJECT (35=9)

Tag	Name	Required	Example
35	MsgType	Y	9
11	ClOrdID	Y	Unique identifier for the order
39	OrdStatus	Y	Status of the initial order
58	Text	Y	Reject reason (example : Order is already in final state)

BUSINESS MESSAGE REJECT (35=j)

Tag	Name	Required	Example
35	MsgType	Y	j
128	DeliverToCompID	N	Username from the MarketDataRequest message (tag 115)
45	RefSeqNum	Y	The sequence number the reject is referring to
58	Text	N	Reject reason
372	RefMsgType	Y	The MsgType the reject is referring to
380	BusinessRejectReason	Y	0 or Reject reason

REJECT (35=3)

Tag	Name	Required	Example
35	MsgType	Y	3
128	DeliverToCompID	N	Username from the MarketDataRequest message (tag 115)
45	RefSeqNum	Y	The sequence number the reject is referring to
58	Text	N	Reject reason

372	RefMsgType	Y	The MsgType the reject is referring to

Examples

Below are some example messages that can be used to develop interfaces to the platform.

LOGON

```
8=FIX.4.4|9=133|35=A|49=DEMO|56=CELER-DEMO-PRICES|34=1|52=20190403-02:30:50.384
|108=30|141=Y|553=DEMOUSER|554=demopass!|10=127
```

MARKET DATA REQUEST

SPOT

```
8=FIX.4.4|9=168|35=V|34=2|49=CLIENT_DEMO_MARKETDATA|52=20200615-17:21:06.000|56=SERVER|115=demo.fix.
2|55=EUR/USD|63=SP|167=FOR|262=FIXLOADTEST:1500959671701|263=1|264=1|265=0|461=SPOT|10=246|
```

FORWARD

```
8=FIX.4.4|9=160|35=V|34=3|49=CLIENT_DEMO_MARKETDATA|52=20180426-02:33:56.565|56=SERVER|115=demo.fix.
2|55=EUR/USD|63=1W|64=20180507|262=FIXLOADTEST:1500959671742|263=1|264=0|265=0|461=FORWARD|10=247|
```

NON DELIVERABLE FORWARD

```
8=FIX.4.4|9=146|35=V|34=2|52=20200515-10:02:22.846|49=CLIENT_DEMO_MARKETDATA|56=SERVER|115=demo.fix.
2|55=USD/KRW|63=1M|262=md_0|263=1|264=1|265=0|461=NDF|10=177|
```

CFD

```
8=FIX.4.4|9=161|35=V|34=2|49=CLIENT_DEMO_MARKETDATA|52=20180601-13:09:36.236|56=SERVER|115=demo.fix.
2|55=UKC/GBP|63=TOM|167=FOR|262=739504290405552131|263=1|264=0|265=0|461=CFD|10=094|
```

MARKET DATA FULL REFRESH

SPOT

```
8=FIX.4.4|9=255|35=W|34=2047971|49=SERVER|52=20200616-04:01:27.499|56=CLIENT_DEMO_MARKETDATA|55=EUR
/USD|262=FIXLOADTEST:1500959671701|264=1|461=SPOT|268=2|269=0|270=1.
1337|271=1600000|299=1009707692782002208|272=20200618|269=1|270=1.
13373|271=2000000|299=1009707692782002209|272=20200618|10=244|
```

NON DELIVERABLE FORWARD

```
8=FIX.4.4|9=315|35=W|34=374|49=SERVER|52=20200515-10:07:35.858|56=CLIENT_DEMO_MARKETDATA|55=USD
/KRW|262=md_0|264=1|461=NDF|541=20200617|268=2|269=0|1026=1231|1027=68.54|270=1299.
54|271=9000000|299=998203423037857792|272=20200619|7075=KRW02|269=1|1026=1.08|1027=0|270=1.
08|271=1000000|299=998203423037857793|272=20200619|7075=KRW02|10=049|
```

CFD

```
(8=FIX.4.4|9=512|35=W|34=2|49=SERVER|52=20180601-13:09:36.265|56=CLIENT_DEMO_MARKETDATA|55=UKC
/GBP|262=739504290405552131|264=0|461=CFD|268=6|269=0|270=1.
33068|271=500000|299=739504273578004503|272=20180605|269=1|270=1.
33277|271=500000|299=739504273578004504|272=20180605|269=0|270=1.
33172|271=1000000|299=739504273578004505|272=20180605|269=1|270=1.
33176|271=1000000|299=739504273578004506|272=20180605|269=0|270=1.
33171|271=2000000|299=739504273578004507|272=20180605|269=1|270=1.
33176|271=2000000|299=739504273578004508|272=20180605|10=177|)
```

MARKET DATA REJECT

Inbound request message sent from the client to the server

```
8=FIX.4.4|9=106|35=Y|34=2|49=SERVER|52=20210218-02:28:23.747
|56=CLIENT_DEMO_MARKETDATA|58=ABCUSD|262=1613615303564581354|10
=106|
```

QUOTE REQUEST

SPOT

```
8=FIX.4.4|9=208|35=R|34=811|49=QUOTE_CLIENT|52=20201027-03:26:40.625
|56=CELER_QUOTE|115=fix_rfq|1=ACCOUNT|131=7ff794e4-730c-462f-a758-d2cee212fc7a|146=1|55=GBP
/USD|167=FOR|461=SPOT|15=GBP|555=1|687=300000|764=SP|588=20201029|10=186
```

FORWARD

```
8=FIX.4.4|9=201|35=R|34=840|49=QUOTE_CLIENT|52=20201027-03:39:22.800
|56=CELER_QUOTE|115=fix_rfq|1=ACCOUNT|131=1057899722699706368|146=1|55=GBP
/USD|167=FOR|461=FORWARD|15=GBP|555=1|687=500000|764=2W|588=20201112|10=191|

8=FIX.4.4|9=197|35=R|34=93|49=CLIENT_DEMO_QUOTE|52=20200930-09:32:47.953
|56=SERVER|131=quote_09301631z1|115=celer_fix_api|1=CLIENT|146=1|15=EUR|55=EUR
/USD|167=FOR|461=FORWARD|555=1|687=1000000|588=20201009|764=1W|10=126|
```

SWAP

```
8=FIX.4.4|9=231|35=R|34=98|131=quote_09301631z1|115=celer_fix_api|1=CLIENT|146=1|15=EUR|55=EUR
/USD|167=FOR|461=SWAP|555=2|687=1000000|588=20201009|764=1W|687=1000000|588=20201102|764=1M|49=CLIENT_DEMO_QUO
TE|56=SERVER|52=20200930-09:44:12.471|10=146|
```

SWAP (Buy far leg)

```
8=FIX.4.4|9=229|35=R|34=2|131=quote_09301105b|115=celer_fix_api|1=CLIENT|146=1|15=EUR|54=1|55=EUR
/USD|167=FOR|461=SWAP|555=2|687=1000000|588=20201009|764=1W|687=1000000|588=20201102|764=1M|49=CLIENT_DEMO_QUO
TE|56=SERVER|52=20200930-03:06:03.933|10=223|
```

SWAP (Buy far leg in term currency)

```
8=FIX.4.4|9=232|35=R|34=75|131=quote_09301649bt1|115=celer_fix_api|1=CLIENT|146=1|15=USD|54=1|55=EUR
/USD|167=FOR|461=SWAP|555=2|687=1000000|588=20201009|764=1W|687=1000000|588=20201102|764=1M|49=CLIENT_DEMO_QUO
TE|56=SERVER|52=20200930-08:49:44.275|10=213|
```

QUOTE RESPONSE

SPOT

```
8=FIX.4.4|9=301|35=S|34=44|49=RFS_CLIENT_PRICES|52=20200401-14:20:35.338|56=PRICES_RFS_CLIENT|115=fix.
rfs_client|1=ACC_BRONZE|15=EUR|55=EUR/USD|62=20200401-14:22:35.336|63=SP|64=2020-04-
03|117=982322024321912832|131=20200401-15:19:58.756|132=1.36799|133=1.36817|134=100000|135=100000|167=SPOT|188=1.
36799|190=1.36817|10=008|
```

FORWARD

```
8=FIX.4.4|9=319|35=S|34=1168|49=CELER_QUOTE|52=20201027-03:39:25.028
|56=QUOTE_CLIENT|115=fix_rfq|1=ACCOUNT|15=GBP|55=GBP/USD|62=20201027-03:41:25.020
|63=2W|64=20201112|117=1057899732032036866|131=1057899722699706368|132=1.30357|133=1.
30368|134=500000|135=500000|167=FOR|188=1.30347|189=0.0001|190=1.30357|191=0.00011|461=FORWARD|10=244|

8=FIX.4.4|9=295|35=S|34=53|49=CELERFIX_OMS_PRICES|52=20200307-15:54:58.593
|56=PRICES_CELERFIX_OMS|1=ACC_BRONZE|40=H|55=EUR/USD|64=20200318|117=973286081057263618|131=20200307-15:53:
31.709|132=1.37252|133=0|134=100000|135=0|167=FORWARD|188=1.36812|190=0|276=A|5082=2|555=1|588=2020-03-18|1067=0.
0044|1068=0|587=1W|10=169|
```

SWAP (Two way price)

```
8=FIX.4.4|9=230|35=R|34=12|49=CLIENT_DEMO_QUOTE|56=SERVER|52=20200930-03:14:57.468
|131=quote_09301114z|115=celer_fix_api|1=CLIENT|146=1|15=EUR|54=Z|55=EUR
/USD|167=FOR|461=SWAP|555=2|687=1000000|588=20201009|764=1W|687=1000000|588=20201102|764=1M|10=084|
```

SWAP (Buy far leg)

```
8=FIX.4.4|9=359|35=S|34=2|49=SERVER|52=20200930-03:06:04.102
|56=CLIENT_DEMO_QUOTE|115=celer_fix_api|1=CLIENT|15=EUR|55=EUR/USD|62=20200930-03:08:04.069|63=1W-
1M|64=20201009|117=1048106867064049664|131=quote_09301105b|132=1.12254|133=0|134=1000000|135=0|167=FOR|188=1.
12114|189=0.0014|190=0|191=0|193=20201102|461=SWAP|642=0|643=0.0054|6132=0|6133=1.12654|6134=0|6135=1000000|10=216|
```

SWAP (Buy far leg in term currency)

```
8=FIX.4.4|9=363|35=S|34=135|49=SERVER|52=20200930-08:36:12.460
|56=CLIENT_DEMO_QUOTE|115=celer_fix_api|1=CLIENT|15=USD|55=EUR/USD|62=20200930-08:38:12.457|63=1W-
1M|64=20201009|117=1048189949465071616|131=quote_09301633bt2|132=0|133=1.
12266|134=0|135=1000000|167=FOR|188=0|189=0|190=1.12116|191=0.0015|193=20201102|461=SWAP|642=0.0053|643=0|6132=1.
12646|6133=0|6134=1000000|6135=0|10=011|
```

QUOTE CANCEL

```
8=FIX.4.4|9=100|35=Z|34=1942|49=QUOTE_CLIENT|52=20201027-04:20:04.314
|56=CELER_QUOTE|131=1057909458211966976|298=1|10=237|
```

CREATE NEW FX SPOT ORDER

When creating an order clients send a 35=D and will receive the following in response

- 35=8 with tag 39=0. Order is accepted and working
- 35=8 with tag 39=2 / 8 / 4. Order has been executed / reject / cancelled.

SPOT Order

```
8=FIX.4.4|9=324|35=D|34=17|52=20171204-14:14:02.098|11=6c8155ca:11129398fb1:-7fec_37|1=ACC_GOLD|64=20171206|55=EUR
/USD|461=SPOT|167=FOR|54=1|38=1|40=2|44=1.07118|15=USD|59=3|115=demo.efx.1|60=20171204-14:14:02.098|555=1|600=EUR
/USD|10000=1.07118|10001=0|624=1|566=1.07118|587=SP|588=20171206|687=1|49=CLIENT_DEMO_TRADING|56=SERVER|10=219|
```

New order taker 35=D

Spot IOC LMT

```
8=FIX.4.4|9=339|35=D|49=CLIENT_DEMO_TRADING|56=SERVER|115=demo.efx.1|34=154375|52=20200515-07:30:06.206|38=1000.
00000|11=6826969942876712320|54=2|60=20200515-07:30:06.206|1=ACC_GOLD|64=20200519|461=SPOT|167=FOR|40=2|44=107.
121|15=USD|59=3|55=USD/JPY|555=1|600=USD/JPY|10000=107.121|10001=0|566=107.121|587=SP|687=1.
00000|624=2|588=20200519|10=082|
```

Spot IOC MKT

```
8=FIX.4.4|9=253|35=D|34=2|167=FOR|49=CLIENT-OR|52=20200903-01:28:44.562|56=SERVER-
OR|11=testMARKET222|117=111xxx1222|15=EUR|115=celer_fix_api|55=EUR
/USD|1=CELER_TEST|64=20200908|461=SPOT|54=2|38=1000000|40=1|59=3|555=1|600=EUR
/USD|624=1|587=SP|588=20200908|687=1000000|10=064|
```

Spot FOK Previously quoted

```
8=FIX.4.4|9=339|35=D|49=CLIENT_DEMO_TRADING|56=SERVER|115=demo.efx.1|34=154375|52=20200515-07:30:06.206|38=1000.
00000|11=6826969942876712320|54=2|60=20200515-07:30:06.206|1=ACC_GOLD|64=20200519|461=SPOT|167=FOR|40=D|44=107.
121|15=USD|117=451544545124548525|59=4|55=USD/JPY|555=1|600=USD/JPY|10000=107.121|10001=0|566=107.121|587=SP|687=1.
00000|624=2|588=20200519|10=082|
```

Spot FOK MKT

```
8=FIX.4.4|9=339|35=D|49=CLIENT_DEMO_TRADING|56=SERVER|115=demo.efx.1|34=154375|52=20200515-07:30:06.206
|38=1000000|11=6826969942876712320|54=2|60=20200515-07:30:06.206
|1=ACC_GOLD|64=20200519|461=SPOT|167=FOR|40=1|15=USD|59=4|55=USD/JPY|555=1|600=USD/JPY|566=107.
121|587=SP|687=1000000|624=2|588=20200519|10=082|
```

Spot GTC LMT

```
8=FIX.4.4|9=303|35=D|34=280|49=CLIENT_DEMO_TRADING|52=20200615-17:22:01.000
|56=SERVER|1=ACC_GOLD|11=2222|15=EUR|38=2000000|40=2|44=1.12843|54=2|55=EUR/USD|59=1|60=20200615-17:22:01.0
|115=demo.efx.1|167=FOR|207=XCEL|461=SPOT|555=1|566=1.12843|587=SP|600=EUR/USD|624=2|687=2000000|10000=1.
12843|10001=0|10=079|
```

Forward Limit FOK

```
8=FIX.4.4|9=287|35=D|34=3|49=CLIENT-OR|52=20200903-01:44:00.647|56=SERVER-
OR|11=ordID_1|1=CELER_TEST|115=celer_fix_api|167=FOR|461=FORWARD|54=1|55=EUR
/USD|15=EUR|38=1000000|40=2|59=4|64=20200915|44=1.18313|555=1|600=EUR/USD|10000=1.18317|10001=-0.00004|624=1|566=1.
18313|587=1W|588=20200915|687=1000000|10=038|
```

NDF Limit IOC

```
8=FIX.4.4|9=316|35=D|34=2|49=CLIENT_DEMO_TRADING|52=20200515-10:06:15.662
|56=SERVER|11=111TT00|1=CELER_DEMO|115=demo.efx.1|64=20200619|167=FOR|461=NDF|54=2|55=USD
/KRW|15=KRW|38=1000000|40=2|59=3|44=1299.32|555=1|600=USD/KRW|10000=71|10001=-0.91|624=2|566=1299.
32|587=1M|588=20200619|611=20200617|687=1000000|7075=FX FIXINGS|10=108|
```

SWAP FOK Previously quoted (Buy far leg)

```
8=FIX.4.4|9=383|35=D|34=11|49=CLIENT_DEMO_TRADING|52=20200930-03:15:35.909
|56=SERVER|115=celer_fix_api|1=CLIENT|11=ordID_09301114b|15=EUR|38=1000000|40=D|44=1.12654|54=1|55=EUR
/USD|59=4|64=20201102|117=1048109104360329216|167=FOR|461=SWAP|555=2|566=1.
12254|587=1W|687=1000000|588=20201009|624=2|10000=1.12114|10001=0.0014|566=1.
12654|587=1M|588=20201102|687=1000000|624=1|10000=1.12114|10001=0.0054|10=215|
```

SWAP FOK Previously quoted (Buy far leg in term currency)

```
8=FIX.4.4|9=380|35=D|34=130|49=CLIENT_DEMO_TRADING|52=20200930-08:50:33.340
|56=SERVER|115=celer_fix_api|1=CLIENT|11=09301650bt1|15=USD|38=1000000|40=D|44=1.12646|54=1|55=EUR
/USD|59=4|64=20201102|117=1048193484843913216|167=FOR|461=SWAP|555=2|566=1.
12266|587=1W|687=1000000|588=20201009|624=2|10000=1.12116|10001=0.0015|566=1.
12646|587=1M|588=20201102|687=1000000|624=1|10000=1.12116|10001=0.0053|10=146|
```

Executions

New 35=8 / 39=0 SPOT

```
8=FIX.4.4|9=284|35=8|34=388|49=SERVER|52=20200615-17:22:00.126
|56=CLIENT_DEMO_TRADING|1=ACC_GOLD|6=0|11=2222|14=0|15=EUR|17=2019093536720297984|31=0|32=0|37=2019093536418308
096|38=2000000|39=0|40=2|44=1.12843|54=2|55=EUR/USD|60=20200615-17:22:00.090|63=SP|150=0|151=2000000|461=SPOT|10=021|
```

New 35=8 / 39=0 NDF

```
8=FIX.4.4|9=311|35=8|34=2|49=SERVER|52=20200515-10:06:15.919
|56=CLIENT_DEMO_TRADING|1=CELER_DEMO|6=0|11=111TT00|14=0|15=KRW|17=1996406175523938304|31=0|32=0|37=1996406174
701854720|38=1000000|39=0|40=2|44=1299.32|54=2|55=USD/KRW|60=20200515-10:06:15.818
|63=1M|64=20200619|150=0|151=1000000|194=71|195=-0.91|461=NDF|541=20200617|10=190|
```

Filled 35=8 / 39=2 SPOT

```
8=FIX.4.4|9=310|35=8|34=402|49=SERVER|52=20200615-17:22:25.584|56=CLIENT_DEMO_TRADING|1=ACC_GOLD|6=1.
12843|11=2222|14=2000000|15=EUR|17=2019093750210371585|31=1.
12843|32=2000000|37=2019093536418308096|38=2000000|39=2|40=2|44=1.12843|54=2|55=EUR/USD|60=20200615-17:22:00.090
|63=SP|64=20200617|150=F|151=0|461=SPOT|10=014|
```

35=8 NDF Part-filled 39=1 and Filled 39=2

```
8=FIX.4.4|9=348|35=8|34=3|49=SERVER|52=20200515-10:06:16.214|56=CLIENT_DEMO_TRADING|1=CELER_DEMO|6=1.
07554|11=111TT00|14=500000|15=KRW|17=1996406178015354880|31=1.
07554|32=500000|37=1996406174701854720|38=1000000|39=1|40=2|44=1299.32|54=2|55=USD/KRW|60=20200515-10:06:15.818
|63=1M|64=20200619|150=F|151=500000|194=71|195=-0.91|461=NDF|541=20200617|20000=650.30777|10=252|

8=FIX.4.4|9=344|35=8|34=4|49=SERVER|52=20200515-10:06:17.715|56=CLIENT_DEMO_TRADING|1=CELER_DEMO|6=1.
07554|11=111TT00|14=1000000|15=KRW|17=1996406190606655489|31=1.
07554|32=500000|37=1996406174701854720|38=1000000|39=2|40=2|44=1299.32|54=2|55=USD/KRW|60=20200515-10:06:15.818
|63=1M|64=20200619|150=F|151=0|194=71|195=-0.91|461=NDF|541=20200617|20000=650.30776|10=064|
```

Filled 35=8 / 39=2 FORWARD

```
8=FIX.4.4|9=328|35=8|34=5|49=SERVER-OR|52=20200903-01:44:01.064|56=CLIENT-OR|1=CELER_TEST|6=1.
183054|11=ordID_1|14=1000000|15=EUR|17=2076603492218183680|31=1.
183054|32=1000000|37=2076603489517051904|38=1000000|39=2|40=2|44=1.18313|54=1|55=EUR/USD|59=4|60=20200903-01:44:01.063
|63=1W|64=20200915|150=F|151=0|194=1.18317|195=-0.00004|461=FORWARD|10=097|
```

Filled 35=8 / 39=2 SWAP (Buy far leg)

```
88=FIX.4.4|9=369|35=8|34=12|49=SERVER|52=20200930-3:15:36.030|56=CLIENT_DEMO_TRADING|1=CLIENT|6=1.
12654|11=ordID_09301114b|14=1000000|15=EUR|17=2096218532076331008|31=1.
12654|32=1000000|37=2096218531170361344|38=1000000|39=2|40=D|44=1.12654|54=1|55=EUR/USD|59=4|60=20200930-03:15:36.029
|63=1W|64=20201009|150=F|151=0|192=1000000|193=20201102|194=1.12114|195=0.0014|461=SWAP|641=0.0054|10=073|
```