FIX Messages Requirements
Deal Capture - FTX Platform

Version 1.1

Confidential

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HISTORY OF CHANGES

Date	Version	Description
04/2020	1.0	First version
10/2020	1.1	Tag 60: added format description

1 STATEMENT OF NON-DISCLOSURE

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2 INTRODUCTION

2.1 FTX PLATFORM OVERVIEW

An FTX platform enables investment firms through a unique system to trade on several markets.

FTX platforms supports Government and Corporate Bonds, Equities, Futures, Options, Warrant/Covered Warrant, Certificates and IRS.

2.2 PURPOSE

The document describes the specifications of the Deal Capture gateway available on FTX platform. FIX ("Financial Information eXchange Protocol") is a messaging standard developed specifically for the real-time electronic exchange of securities transactions.

It is a public-domain specification owned and maintained by FIX Protocol, Ltd. More information about the FIX protocol may be found at http://www.fixprotocol.org.

This document covers the FIX messages and fields that are supported by Deal Capture gateway of the FTX platform, describing the message flows and the requirements for integrating with an FTX platform using FIX. When there are no specifications, clients should refer to the standard FIX protocol.

FTX platform ignores any tags that are not specified in this document (i.e. FTX platform does not manage these tags) whenever such tags are in the header of the messages or in the messages itself.

2.3 FIX VERSIONS

The FIX versions managed are 4.4 and 5. Transactions sent with lower versions will be rejected.

2.4 DOCUMENT CONVENTIONS

Each message is represented as a table, where each row is a message field or component block. The following characteristics are described for each field:

- **Tag**: unique field identifier
- **Field** Name: field name
- **Content**: list of the valid values and additional information

- **Data** Type: field type
- **Req**: indicates whether the field is required or not in appropriate message or component block. The possible values are:
    - '**Y**': tag is required (mandatory)
    - '**N**': tag is not required (optional)
    - '**C**': tag is conditionally required

3 SESSION MESSAGES

The following sections outline the standard tags used in the supported message types.

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

- In: a message sent to the FTX platform
- Out: a message sent by the FTX platform
- In/Out: a message that can be sent to or from the FTX platform

The session messages are the following:

- **Message In**: Logon, Logout, Test Request, Heartbeat, Resend Request and Sequence Reset.
- **Message Out**: Logon, Logout, Test Request, Heartbeat, Session Reject.

3.1 STANDARD HEADER

All messages contain a standard set of header fields, described below.

Tag	Field Name	Req	Comments
8	BeginString	Y	Always the first field of the message and set to: FIX 4.4.
9	BodyLength	Y	Message length in bytes. Always the second field of the message.
35	MsgType	Y	Message type. Always the third field of the message. 8 = Trade Capture Report
34	MsgSeqNum	Y	Message sequence number.
49	SenderCompID	Y	Assigned value used to identify message sender.
115	OnBehalfOfCompID	N	Sender Member ID.
56	TargetCompID	Y	TargetCompID For incoming orders.
52	SendingTime	Y	Time of message transmission. Format: YYYYMMDD-hh:mm:ss.mmm
43	PossDupFlag	N	Indicates possible retransmission of message with this sequence number. • N = Original transmission • Y = Possible duplicate Not Applicable for Market Data Messages.
97	PossResend	N	Indicates that the message may contain information that has been sent under another sequence number. • N = Original transmission • Y = Possible resend. Not Applicable for Market Data Messages.

3.2 STANDARD TRAILER

All messages contain a standard trailer field, described below.

Tag	Field Name	Req	Comments
10	CheckSum	Y	Per FIX Specification

3.3 LOGON (IN)

This message is sent to initiate a FIX session to the FTX platform. The Logon message establishes the communication session, authenticates the client connecting, and initializes the message sequence number.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = A
98	EncryptMethod	Y	Method of encryption
108	HeartBtInt	Y	Heartbeat interval (seconds)
141	ResetSeqNumFlag		Indicates that both sides of the FIX session should reset sequence numbers.
553	Username	Y	The username must be set as follows: operator@member
554	Password		Password
	Standard Trailer	Y	

3.4 HEARTBEAT (IN/OUT)

This message sent by The FTX platform during periods of application inactivity to ensure connection validity. The receiving party should always respond with a heartbeat message.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = 0
112	TestReqID		Identifier included in Test Request message to be returned in resulting Heartbeat
	Standard Trailer	Y	

3.5 Resend Request (In/Out)

It is a request that certain messages be resent. Often used when gaps detected in the sequence numbering, when a message is lost, or during the initialization process.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = 2
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent
16	EndSeqNo	Y	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo (7) = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity).
	Standard Trailer	Y	

3.6 Sequence Reset

This message is used to skip administrative messages on resend and to reset sequence on client request.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = 4
123	GapFillFlag	N	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent. • Y = Gap Fill message, MsgSeqNum field valid • N = Sequence Reset, ignore MsgSeqNum
36	NewSeqNo	Y	New sequence number
	Standard Trailer	Y	

3.7 Test Request (In/Out)

This message is used to verify session connectivity and to synchronize sequence numbers. The receiving party should always respond with a heartbeat message.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = 1
112	TestReqID	Y	Identifier included in Test Request message to be returned in resulting Heartbeat
	Standard Trailer	Y	

3.8 LOGOUT (IN)

This message signals the normal termination of a trading session. A session terminated without a Logout message will be considered an abnormal condition.

Tag	Field Name	Req	Comments
	Standard Header	Y	MsgType tag 35 = 5
58	Text		MsgType tag 35 = 1
	Standard Trailer	Y	

4 APPLICATION LEVEL MESSAGE

The following application level message is currently supported.

Type	Name	Direction	Description
AE	Trade Capture Report	OUT	Used to report trades

4.1 TRADE CAPTURE REPORT

The Deal Capture functionality allows the connected client to receive details of each eligible trade (TradeCaptureReport) immediately after its execution.

Tag	Field Name	Content	Data Type	Req
<Standard Header>		MsgType <35> = AE		Y
568	TradeRequestID		String	Y
818	TradeID	Unique ID assigned to the trade entity once it is received or matched	String	Y
828	TrdType	valid values: 0 = Regular Trade	Integer	N
150	ExecType	Describes the purpose of the specific message Valid values: F = Trade (partial fill or fill) G = Trade Correct (formerly an ExecTransType) H = Trade Cancel (formerly an ExecTransType)	Char	N
75	TradeDate	Used when reporting other than current day trades	Date	Y
912	LastRptRequested	If set to "Y" indicates that this is the last message sent in response to a Trade Capture Report Request.	Char	N
Component<Instrument>				
55	Symbol	Common representation of the security	String	N
48	SecurityID	Security Identifier value of SecurityIDSource type. Valid value =ISIN	String	Y

22		SecurityIDSource	4=ISIN number	String	Y
167		SecurityType	REPO=Repurchase Agreement BUYSELL= buy-sell back	String	Y
226		RepurchaseTerm	Number of business days before repurchase of a repo	Integer	N
227		RepurchaseRate	% of par at which a repo will be repaid. Represented as a %	Percentage	N
End Component<Instrument>					
Component<TrdCapRptSideGrp>			Specifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order		
Repeating Group 552		NoSides	Identifies number of Side , Valid Value =2	Integer	N
->	54	Side	1=Buy, 2=Sell	String	N
Component< Parties>					
Repeating Group 453		NoPartyIDs	Number of PartyID (448), PartyIDSource(447), PartyRole(452)	Integer	N
->	448	PartyID	Party Identifier/Code	String	N
->	447	PartyIDSource	Identifies class or source of the PartyID (448) value. D = Proprietary/Custom Code M = Algorithm Short Code N = Natural Person Short Code	Char	N
->	452	PartyRole	Identifies the type or role of the PartyID valid value 3=ClientID 5=Investor ID 12=Executing Trader	Integer	N
End Component< Parties>					
Component<TargetParties>			Specifies parties not directly associated with or owning the order, who are to be informed to effect processing of the order		
1461		NoTargetPartyIDs	Identifies number of target parties	Integer	N
1462		TargetPartyID	PartyID required if NoTargetPartyIDs>0	String	N

1463	TargetPartyRole	Role of the targetparty 29=Intermediary (Outsourcer?) 30=Agent (Outsourcer? 79=Prime Broker	Integer	N
End Component < TargetParties >				
Component<PreAllocGrp>		Pre-trade allocation instructions		
Repeating Group 78	NoAllocs	Number of repeating AllocAccount (79)	Integer	N
-> 79	AllocAccount	Sub-account mnemonic	String	N
-> 80	AllocQty	Quantity to be allocated to specific sub account	Integer	N
End Component < PreAllocGrp >				
1	Account	Account for which the contracts are to be bought or sold	String	N
39	OrdStatus	1=Partially Filled, 2=Filled	Char	Y
40	OrdType	1=Market, 2=Limit	Char	Y
Component<TrdCapRptSideGrp>				
Component <Financial Details>				
916	StartDate	Settlement date of the beginning of the deal	String	Y
917	EndDate	Repayment/Repurchase date	String	Y
End Component <Financial Details>				
Component <OrderQtyData>				
38	OrderQty	Ordered quantity (number of lots)	Integer	Y
End Component <OrderQtyData>				
423	PriceType	Code to represent the price type. 1=Percentage (default) 6=Spread	Char	N
32	LastQty	Quantity of last fill	Qty	N

31	LastPx	Price of last fill	Float	N
1430	VenueType	Identifies the type of venue where a trade was executed	Char	N
60	TransactTime	Time of execution/order creation. Format: YYYYMMDD-hh:mm:ss.μμμμμμ E.g. 20200620-10:06:51.453765	String	Y
Component<SpreadOrBenchmarkCurveData>				
218	Spread	Spread vs benchmarket curve specified in BenchmarkCurveName (221)	Float	N
221	BenchmarkCurveName	Name of the benchmark curve. Valid value: EONIA	String	N
End Component<SpreadOrBenchmarkCurveData>				
58	Text	Contains the free text entered by the user or error if order status = 8. For more details see List of errors for order reject	String	N
<Standard Trailer>				Y

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