



VertexFX FIX API Specification

Ver 2.0

FIX 4.4 Standards

Please visit our web site for updated manuals, brochures and products.

www.hybrid-solutions.com

Tel. +962-6-5520822

Copyright ©2014 Hybrid Solutions

All Rights Reserved

Last Modified: NOV 2016

Contents

1. Standard FIX Header and Footer	3
1.1. Standard FIX Message Header	3
1.2. Standard FIX Message Trailer.	3
2. Admin Level Messages	3
2.1. Logon (35=A)	3
2.2. Hearbeat (35=0)	4
2.3. Logout (35=5)	4
2.4. Session Level Reject (35=3)	4
3. Application Level Messages	5
3.1. MarketDataRequest (35=V)	5
3.2. MarketDataSnapshotFullrefresh (35=W)	5
3.3. Request Security Definition (35=c)	5
3.4. Security Definition Report (35=d)	6
3.5. New Order Single (35=D)	6
3.6. Execution Report (35 = 8)	7
3.7. Order Cancel Replace Request (35=G)	8
3.8. Order Cancel Request (35=F)	8
3.9. Order Cancel Reject (35=9)	9
3.10. Close Order (35=VXCLORD)	9
3.11. Order Mass Status Request (35=AF)	9
3.12. Account Summary Requests (35=RACS)	10
3.13. Account Summary Message (35=ACS)	10
3.14. New Managed SLTP Order (35=VNS)	10
3.15. New Managed SLTP Order (35=VUS)	11
3.16. Cancel SLTP Order (35=VCS)	11
3.17. Get History Message (35=HRQ)	12
3.18. History Message (35=HRR)	12
3.19. Request for Open Positions (35=AN)	13
3.20. Position Report (35=AP)	13

This is an easy and friendly supporting help document which allows you to focus on any part of VertexFX FIX API you need to learn, by automatically laying out generated topics in a consistent and professional style. This pdf is an overview of VertexFX FIX API implementation for Forex trading, as well as a detailed view of the message formats that will enable our counterparties to migrate their current connections to VertexFX through FIX protocol, and enable on-boarding of new counterparties as well. This specification is written to meet FIX 4.4 standards.

1. Standard FIX Header and Footer

1.1. Standard FIX Message Header

VertexFX follows the FIX 4.4 standard for message header.

Tag	Field Name	Required	Comment
8	beginString	Y	FIXT.1.1
9	BodyLength	Y	
35	MsgType	Y	
49	SenderCompID	Y	
56	TargetCompID	Y	
34	MSgSeqNum	Y	
52	SendingTime	Y	

1.2. Standard FIX Message Trailer

VertexFX follows the FIX 4.4 standard for message trailer.

Tag	Field Name	Required	Comment
10	Checksum	Y	

2. Admin Level Messages

2.1. Logon (35=A)

Then logon message authenticates a user establishing a connection to a remote system.

Tag	Field Name	Required	Comment
	Standard Header	Y	MsgType = A
553	UserName	Y	
554	Password	Y	
	Standard Trailer		

2.2. Heartbeat (35=0)

The heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received

Tag	Field Name	Required	Comment
	Standard Header		
112	TestReqID	N	
	Standard Trailer		

2.3. Logout (35=5)

The logout message initiates or confirms the termination of a FIX session.

Tag	Field Name	Required	Comment
	Standard Header		MsgType = 5
112	Text	N	
	Standard Trailer		

2.4. Session Level Reject (35=3)

The reject message should be issued when a message is received but cannot be properly processed due to a session-level rule violation.

Tag	Field Name	Required	Comment
	Standard Header	Y	MsgType = 3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	Y	The tag number of the FIX field being referenced.
372	RefMsgType	N	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	Code to identify reason for a session-level Reject message.
58	Text	N	Where possible, message to explain reason for rejection
	Standard Trailer	Y	

3. Application Level Messages

3.1. MarketDataRequest (35=V)

Sent by the client to receive or cancel an order book stream for a currency pair

Tag	Field Name	Required	Comment
	Standard Header		MsgType = V
262	ReqID	Y	
146	NoRelatedSym	Y	
55	Symbol	Y	
263	SubscriptionRequestType	Y	"1" – Snapshot plus Updates "2" – Disable
265	MDUpdateType	Y	"0"
	Standard Trailer		

3.2. MarketDataSnapshotFullrefresh (35=W)

Sent by the VertexFX to the client stream order book data.

Tag	Field Name	Required	Comment
	Standard Header		MsgType=W
262	ReqID	N	
146	NoRelatedSym	Y	
55	Symbol	Y	
5002	Bid	Y	Bid
5003	Ask	Y	Ask
5004	High	Y	High
5005	Low	Y	Low
	Standard Trailer		

3.3. Request Security Definition (35=c)

Sent by the client to the get all available symbols.

Tag	Field Name	Required	Comment
	Standard Header		MsgType=c
262	ReqID	N	
321	SecurityRequestType	Y	321=3

3.4. Security Definition Report (35=d)

Sent by the VertexFX to the client. Contains symbol name and vertex symbol id.

Tag	Field Name	Required	Comment
	Standard Header		MsgType=d
262	ReqID	N	
55	Symbol	Y	Symbol Name
58	Text	Y	Vertex Symbol ID
	Standard Trailer		

3.5. New Order Single (35=D)

Sent by the client to the VertexFX to place an order. Market, Limit and Stop are currently supported.

Tag	Field Name	Required	Comment
	Standard Header		
11	ClOrdID	Y	
1	Account	N	
55	Symbol	Y	
54	Side	Y	1: Buy 2: Sell
38	OrderQty	Y	
40	OrdType	Y	1: Market 2: Limit 3: Stop
44	Price	N	
5000	TP	N	
5001	SL	N	
59	TimeInForce	Y	"1" Good Till Cancel
60	TransactTime	Y	
	Standard Trailer		

3.6. Execution Report (35 = 8)

Sent by VertexFX to the client: first to acknowledge the reception of an order and later to notify the client if the trade was filled or refused.

Tag	Field Name	Required	Comment
	Standard Header		MsgType = 8
11	ClOrdID	Y	
17	ExecID	Y	
54	Side	Y	1: Buy 2: Sell
38	OrderQty	Y	
44	Price	Y	
37	OrderID	Y	
150	ExecType	Y	0 : New 2 : Filled 4 : Cancelled 8 : Rejected I : Status
39	OrdStatus	Y	0 : New 2 : Filled 4 : Cancelled 8 : Rejected
14	CumQty	Y	
6	AvgPx	Y	
40	OrdType	Y	1: Market 2: Limit 3: Stop
1	Account	N	
	Standard Trailer		

3.7. Order Cancel Replace Request (35=G)

Sent by the client to change the parameters of an outstanding (limit or stop) order.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
11	CIOrdID	Y	
37	OrderID	Y	
38	OrderQty	Y	
54	Side	Y	1: Buy 2: Sell
55	Symbol	Y	
40	OrdType	Y	2: Limit 3: Stop
44	Price	Y	
5000	TP	N	Take profit
5001	SL	N	Stop Loss
	Standard Trailer		

3.8. Order Cancel Request (35=F)

Sent by the client to cancel an outstanding Limit or Stop order.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
11	CIOrdID	Y	
37	OrderID	Y	
40	OrdType	Y	
	Standard Trailer		

3.9. Order Cancel Reject (35=9)

Sent by the VertexFX in response to an OrderCancelRequest when the order cannot be cancelled or in response to an OrderCancelReplaceRequest when the order cannot be replaced.

Tag	Field Name	Required	Comment
	Standard Header		MsgType = 9
37	OrderID		
11	ClOrdID		
41	OrgClOrdID		
39	OrdStatus		OrdStatus value after this cancel reject is applied.
434	CxlRejResponseTo		
102	CxlRejReason	N	Reject reason
58	Text	N	
	Standard Trailer		

3.10. Close Order (35=VXCLORD)

Sent by the client to close opened by specified order position.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
37	OrderID	Y	
38	OrderQty	Y	
	Standard Trailer		

3.11. Order Mass Status Request (35=AF)

Order mass status request is used to get currently active orders. In response on this request FIX client will receive execution reports (35=8) with ExecType (150) = "I"

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
584	MassStatusReqID	Y	
585	MassStatusReqType	Y	=6 - Status for orders for a trading session
	Standard Trailer		

3.12. Account Summary Requests (35=RACS)

Sent by the client to get the account summary for specific Account ID.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
	Standard Trailer		

3.13. Account Summary Message (35=ACS)

On request FIX client will receive the following is response to Account Summary request

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
20010	TotalCommission	Y	
20011	MarginRequirement	Y	
20012	NetProfit	Y	
20013	TotalDeposit	Y	
20014	TotalCredit	Y	
20015	PrevMargin	Y	
20016	TotalInterest	Y	
	Standard Trailer		

3.14. New Managed SLTP Order (35=VNS)

Sent by the client to submit new SLTP order binded to order with specified OrderID

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
11	ClOrdID	Y	Client Order ID
37	OrderID	Y	
38	OrderQty	Y	
54	Side	Y	
55	Symbol	Y	
5000	TP	Y	Take Profit
5001	SL	Y	Stop Loss
	Standard Trailer		

3.15. New Managed SLTP Order (35=VUS)

Sent by the client modify SLTP order.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
11	CIOrdID	Y	Client Order ID
37	OrderID	Y	
38	OrderQty	Y	
54	Side	Y	
55	Symbol	Y	
5000	TP	Y	Take Profit
5001	SL	Y	Stop Loss
5002	SLTPID	Y	SLTP order ID
	Standard Trailer		

3.16. Cancel SLTP Order (35=VCS)

Sent by the client to cancel SLTP order.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
11	CIOrdID	Y	Client Order ID
37	OrderID	Y	Order ID
5000	TP	Y	Take Profit
5001	SL	Y	Stop Loss
5002	SLTPID	Y	SLTP order ID
	Standard Trailer		

3.17. Get History Message (35=HRQ)

Sent by the client to get the account order history for specific Account ID in certain period.

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
20030	HistoryReqID	Y	
20031	DateFrom	Y	DateTime
20032	DateTo	Y	DateTime
20033	LastXDays	Y	Integer
	Standard Trailer		

3.18. History Message (35=HRR)

On request FIX client will receive the following is response to Get History request

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
20040	Ticket	Y	
20041	Type	Y	
20042	DateTime	Y	
20043	SymbolID	Y	
20044	Amount	Y	
20045	BuySell	Y	
20046	OpenTime	Y	
20047	OpenSL	Y	
20048	CloseTP	Y	
20049	DpWdAj	Y	
20050	Commission	Y	
20051	Interest	Y	
20052	ProfitLoss	Y	
20053	SymbolName	Y	
	Standard Trailer		

3.19. Request for Open Positions (35=AN)

Sent by the client to get the current open positions for specific AccountID

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
710	PosReqID	Y	
724	PosReqType	Y	=POSITIONS
	Standard Trailer		

3.20. Position Report (35=AP)

On request FIX client will receive the following is response to Get Open Positions request

Tag	Field Name	Required	Comment
	Standard Header		
1	AccountID	Y	
710	PosReqID	Y	
20000	ProfitLoss	Y	
20001	Interest	Y	
20002	ClosePrice	Y	
20003	RefPrice	Y	
20004	PosTime	Y	
20005	PositionID	Y	
5001	SL	Y	
5002	TP	Y	
55	Symbol	Y	
6	AvgPx	Y	
32	LastShares		
	Standard Trailer		