



TraderMade[®]
IT ALL STARTS WITH DATA

FIX Specification Document

Version 1.3
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1. Introduction

1.1 Document Scope

This document describes the Financial Information Exchange (FIX) interface for receiving foreign exchange data from TraderMade. It is intended to be read in conjunction with the FIX 4.4 Protocol Specification.

1.2 Overview

The TraderMade FIX Gateway is based on version 4.4 of the FIX Protocol Specification.



2. Connectivity

2.1 Secure Sockets Layer (SSL) Tunneling (Optional)

Secure Sockets Layer (SSL) is required when the public Internet is used to access the FIX Gateway. Its use is optional for users connecting across private networks. TraderMade uses stunnel, an open-source implementation used widely as an SSL tunneling tool.

Refer to <http://www.stunnel.org> for more information.

SSL connectivity is optional.

2.2 Market Data Connection

The market data connection is used for subscribing for market data and receiving market data updates. The messages sent on this connection are not persisted and will not be available to be resent on recovery. Session sequence numbers are explicitly reset on login.

3. Business Domain Information

3.1 Traded Currency Pairs

For a complete list of supported currency pairs please visit:

<https://marketdata.tradermade.com/streaming-fx/currencies-list>

3.2 Time Format

All time and date formats must be in EST/EDT.

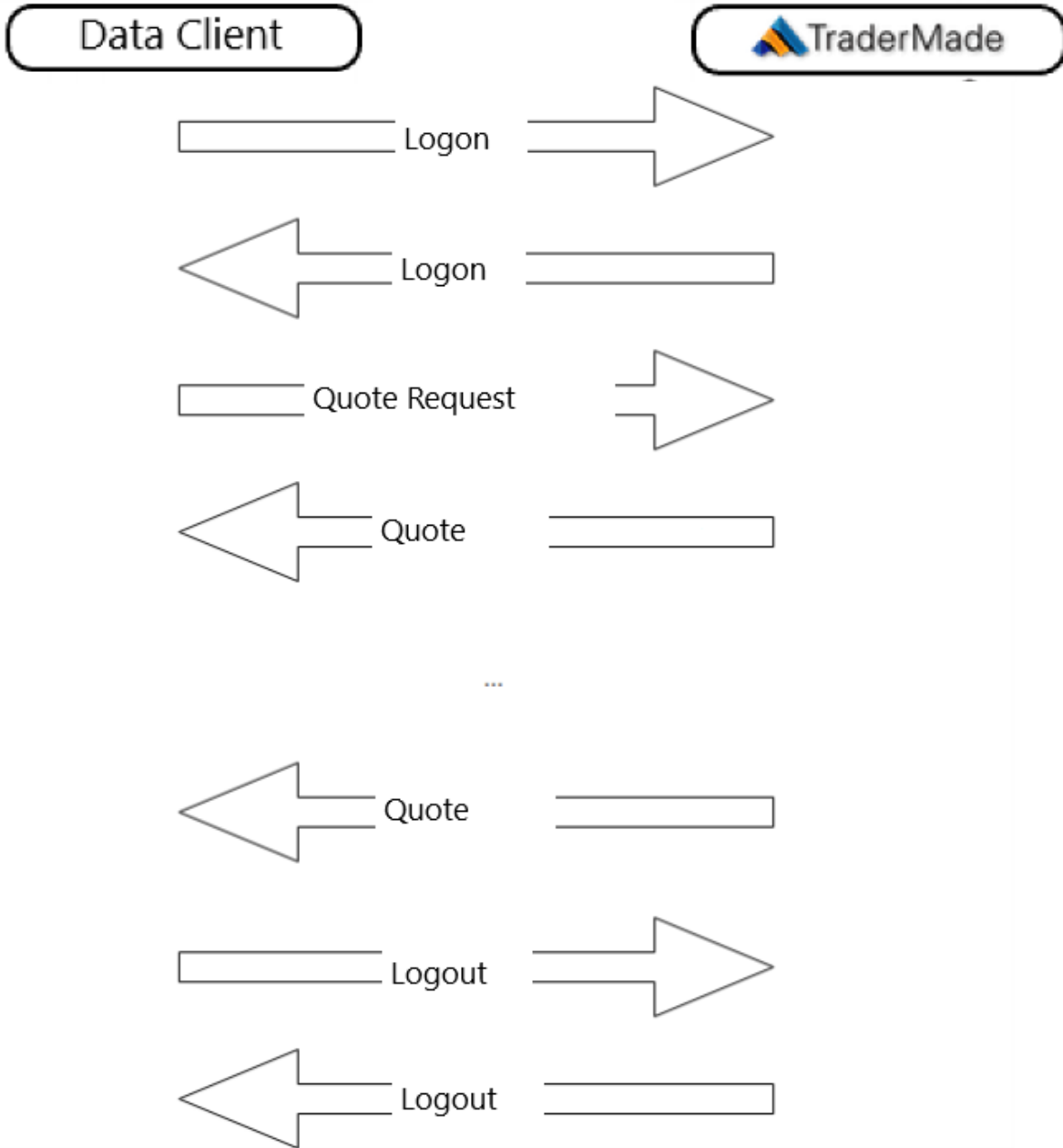
3.3 Sequence Number Reset

Sequence Number Reset is performed on connection restart.

4. Workflow

The following diagram illustrates the message flow of a typical FIX session with TraderMade.

Market:



5. MessageFormats

Note the following conventions:

=> This symbol is used to indicate fields that can hold repeating groups of data.

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 can be omitted.
- ‘C’ – field is required if the condition in the associated comment box is met.

Standard Header

The standard header format used in every FIX message.

| Tag | Field Name | Required | Comments |
|-----|--------------|----------|--|
| 8 | BeginString | Y | Always “FIX.4.4” |
| 9 | BodyLength | Y | Message length. Handled by FIX Engine |
| 34 | MsgSeqNum | Y | Message sequence number. Handled by FIX engine. |
| 35 | MsgType | Y | The message type. Refer to individual messages for valid values. |
| 49 | SenderCompID | Y | TraderMade assigned value. |
| 52 | SendingTime | Y | The GMT timestamp of the message. |
| 56 | TradeCompID | Y | TraderMade assigned value. |

Standard Trailer

The standard trailer format used in every FIX message

| Tag | Field Name | Required | Comments |
|-----|------------|----------|--|
| 10 | Checksum | Y | A value calculated by the FIX engine from the message data and transferred with the data. If the data received does not match CheckSum value, the data was corrupted in transit. |

5.1 Administrative messages

5.1.1 Heartbeat

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

| Tag | Field Name | Required | Comments |
|-----|-------------------------|----------|---|
| | <i>Standard Header</i> | Y | MsgType tag 35 = 0 |
| 112 | TestReqID | C | Required if heartbeat is due to a Test Request message. |
| | <i>Standard Trailer</i> | Y | |

5.1.2 Logon

The Logon message is sent firstly by the client to TraderMade and initiates the FIX session. As soon as the session successfully established, the reply Logon message will be sent by TraderMade to the client.

| Tag | Field Name | Required | Comments |
|-----|-------------------------|----------|--|
| | <i>Standard Header</i> | Y | MsgType tag 35 = A |
| 553 | Username | Y | The username as agreed by TraderMade and the client. |
| 554 | Password | Y | The password as agreed by TraderMade and the client. |
| | <i>Standard Trailer</i> | Y | |

5.1.3 Logout

The logout message requires only the standard header and trailer. The free text field (58) is optional and will be logged by TraderMade.

| Tag | Field Name | Required | Comments |
|-----|-------------------------|----------|---------------------------|
| | <i>Standard Header</i> | Y | MsgType tag 35 = 5 |
| 58 | Text | N | Descriptive text message. |
| | <i>Standard Trailer</i> | Y | |

5.2 Market session application messages

5.2.1 Quote Request

Message is used to subscribe/unsubscribe to price updates.

| Tag | Field Name | Required | Comments |
|-----|-------------------------|----------|--|
| | <i>Standard Header</i> | Y | MsgType tag 35 = R |
| 55 | Symbol | Y | The currency pair for which quotes are being requested |
| | <i>Standard Trailer</i> | Y | |

5.2.2 Market Data Full Refresh

Market Data messages are sent as the result of a Market Data Request with MDUpdateType = Full Refresh.

| Tag | Field Name | Required | Comments |
|-----|-------------------------|----------|-----------------------------------|
| | <i>Standard Header</i> | Y | MsgType tag 35 =S |
| 55 | Symbol | Y | The currency pair. |
| 60 | TransactTime | Y | Time of quote creation. |
| 117 | QuoteID | Y | Unique identifier for this quote. |
| 132 | BidPx | Y | Bid price/rate |
| 133 | OfferPx | Y | Offer price/rate |
| | <i>Standard Trailer</i> | Y | |