

Bloomberg

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INTRODUCTION

The BLOOMBERG[®] FIXBook is a comprehensive resource for information related to the application of the FIX protocol for BLOOMBERG[®] FXGO Electronic Trading platform. The FIXBook is intended for use by business and technical professionals within BLOOMBERG[®], as well as those of our clients and their third party OMS and FIX vendors.

The FIXBook tags are based on Fix Protocol Version 4.2; and include some Version 4.4 and 5.0 FIX Protocol tags. The format of the FIXBook will provide a general description of the available workflows, message types and a certification testing script for the BLOOMBERG[®] FXGO platform.

This document covers integration with all FXGO trading platforms, including Streaming Rates for FX Spot and Forwards, RFS for Spot, Outrights and Swaps and Non-deliverable Forwards/Swaps (NDF/NDS), RFQ for Batch Tickets and STP Post Trade and Allocation Notification for all FX Products.

NETWORK CONNECTIVITY

The BLOOMBERG PROFESSIONAL[®] service provides electronic trading connectivity “out of the box” for every platform via the BLOOMBERG[®] market data network. Clients that wish to utilize FIX protocol messaging can connect to BLOOMBERG[®] via dual leased lines and routers or by provisioning bandwidth through one of the network service providers currently connected to the FIX network. BLOOMBERG[®] can support FIX connectivity via the Internet, which is taken on a case by case basis. The following options are currently available for FIX connectivity:

- T1 lines and routers through BLOOMBERG[®] (US)
- Redundant 2 (two) meg lines and routers through BLOOMBERG[®] (Europe)
- Redundant 2 (two) 64K or 2 (two) T1 lines and routers through BLOOMBERG[®] (Asia)
- Network connectivity thru ATR, Bridge IOE, Macgregor, NYFIX, and others for certain Bloomberg[®] Applications.
- Application and Network connectivity thru one of the many major FIX vendors certified with the BLOOMBERG[®].

THE FIX CERTIFICATION PROCESS

Each new liquidity provider is given access to a Bloomberg beta testing environment that is configured specifically to the products and workflow that will be supported.

A dedicated team of integration specialists is available for questions and assistance with testing. A formal UAT Conformance test must be passed prior to production release.

The BLOOMBERG® test system is available during normal market hours and clients can logon at their discretion.

FIX SESSION CERTIFICATION

Prospective clients must complete the following requirements:

- **Session Level:** Clients must successfully initiate a FIX connection to the BLOOMBERG® Test server and complete a series of basic session level sequence number tests.
- **Application Level:** Clients must successfully complete a series of application level tests to ensure that all FIX messages received from BLOOMBERG® update properly in their front and back end systems.
- **Production Network Connectivity:** Clients are required to successfully telnet from their production server to the BLOOMBERG® production server IP and port **before** they are enabled in production.
- **Post Production Move Test:** Clients are required to initiate a FIX connection to the production servers and complete a test trade with a BLOOMBERG® Electronic Trading Operation representative.

FX TRADING WORKFLOWS

The following workflows outline the conversation between Bloomberg and the liquidity provider for the various trading products supported on FXGO.

STREAMING EXECUTABLE RATES

The streaming rates interface is referred to as 'Streaming' or 'Trading Grid' by market takers who execute trades.

It is a click and deal platform that provides enabled users an executable stream of rates with attribution to the liquidity provider. The stream of rates is continuous from start up on Monday to close of business on Friday, with a short break for the value date roll at 5pm NY each day. Using a combination of Bloomberg tools and integration configuration each user can see a rate that is unique to the individual, their firm or customer pricing class. Each liquidity provider has the ability to send more than a single stream of rates and/or add spread within Bloomberg's enablement function, FXPV.

FXGO Streaming is supported via one of two FIX message workflows:-

- **STATIC VOLUME BAND STREAMING**
- **DYNAMIC VOLUME BAND (DVB) STREAMING**

STREAMING CONFIGURATIONS

- For either STATIC or DVB streaming, Bloomberg FXGO recommends price streaming sessions to be separated from order and execution handling sessions.
- On-Demand Streams - Enabled for liquidity providers who provide more than a single stream of rates. The On-Demand Streams are requested per currency pair when a user is looking at the specific currency pair and volume amount. On-demand configuration helps to minimize load on the connection and application for top performance.
- Bloomberg FXGO does not calculate inverted currency pairs. Liquidity Provider must be configured to stream inverted currency pairs in order to stream such rates.

STREAMING: Static Volume Band Streaming

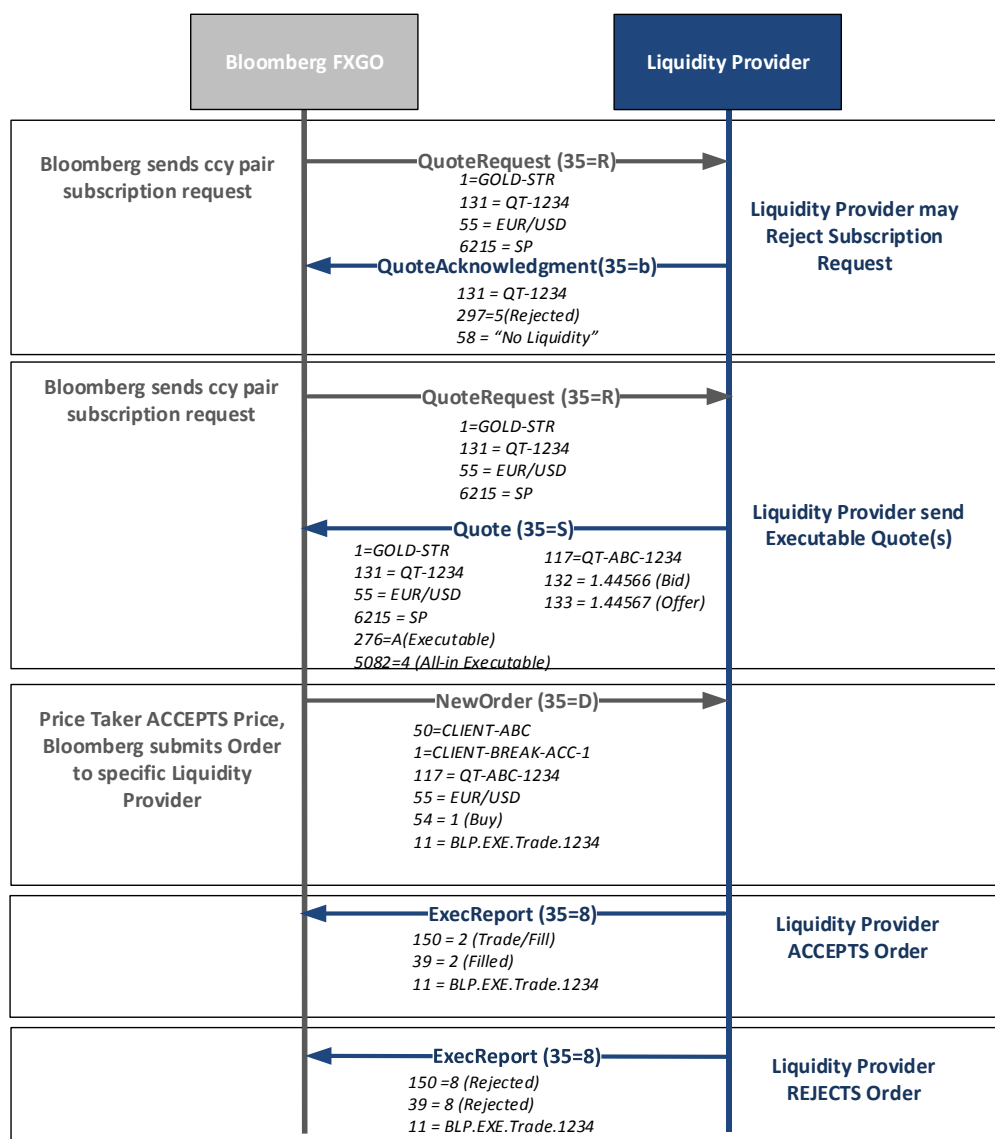
This static streaming model allows price makers to send a single price rate for a single currency pair volume band.

Bloomberg FXGO uses the concept of **FEED** (i.e. customer tier by volume band) to send price subscription request messages to the Liquidity Provider.

Message Flow

- Bloomberg will send a subscription request for each currency pair by volume band for given customer tier. This will be in the form of a QuoteRequest(35=R) on system startup.
- On liquidity provider request, the subscription request can configured to be sent on-demand.
- Bloomberg will expect 1 of 2 responses:
 - Quotes to be streamed (35=S) or Quote to be Rejected (35=b).
- The liquidity provider can flag the each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).
- If the Liquidity Provider sends a QuoteAck(35=b) with Tag 297 is not set to 5 in the first response to a Quote Request(35=R), then Bloomberg will disregard it.

Static Volume Band: FIX Message Workflow



STREAMING: Dynamic Volume Band (DVB) Streaming

This streaming model allows price makers to send multiple prices for different trade volume bands in a single price update message to Bloomberg.

Bloomberg uses the concept of **PRICECLASS** (or customer tiers) to consolidate all trade volume bands in one price message to Bloomberg.

This provides flexibility in pricing such that the volume bands for a given currency pair on a given PRICECLASS, may increase or decrease in bands dynamically during intra-day trading.

Message Flow

- Bloomberg will send a subscription request for a currency pair and tenor with (35=V) on system startup.
- On liquidity provider request, the subscription request can be configured to be sent on-demand.
- Bloomberg will expect 1 of 2 responses:
 - Market Data Snapshot (35=W) or Market Data Request Reject (35=Y).
- The liquidity provider can flag the each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).

STREAMING: Non-Deliverable Forwards (NDF) via DVB

Bloomberg FXGO supports API pricing and execution of offshore NDFs on a streaming executable basis through the FX Trading Grid.

Bloomberg FXGO supports NDF streaming for the currency pairs and tenors listed in the table below with instrument definitions based on EMTA templates:-

Support Non-Deliverable Currency Pairs

Currency Pair	Tenors	Settlement Currency	Fixing Source
USDBRL	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDCLP	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDCNY	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDCOP	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDIDR	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDINR	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDKRW	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDMYR	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDPEN	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USDPHP	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USD RUB	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA
USD TWD	1W, 2W, 3W, 1M, 2M, 3M, 6M, 9M, 1Y	USD	As specified by EMTA

The Liquidity Provider will stream one outright curve per currency pair for the tenors they wish to support. Bloomberg FXGO uses the same ISO currency pair for both deliverable and non-deliverable trading.

The NDF flag and fixing source on the rate subscription and trade messages from Bloomberg FXGO will indicate that the messages are for NDFs as opposed to deliverable currencies.

Message Flow

On both rate subscriptions (35=V) and execution request (35=D) FIX messages, in addition to the tags expected for an outright, Bloomberg FXGO will include on the FIX message:

- NDF currency pair and tenor with (35=V) on FIX session logon/startup.
 - Using NDF 'flag' as TAG 167=FXNDF
- Settlement Currency will be set based on TAG 120
- Fixing Date
- On liquidity provider request, the subscription request can configured to be sent on-demand.
- Bloomberg will expect 1 of 2 responses:
 - Market Data Snapshot (35=W) or Market Data Request Reject (35=Y).
- The liquidity provider can flag the each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).

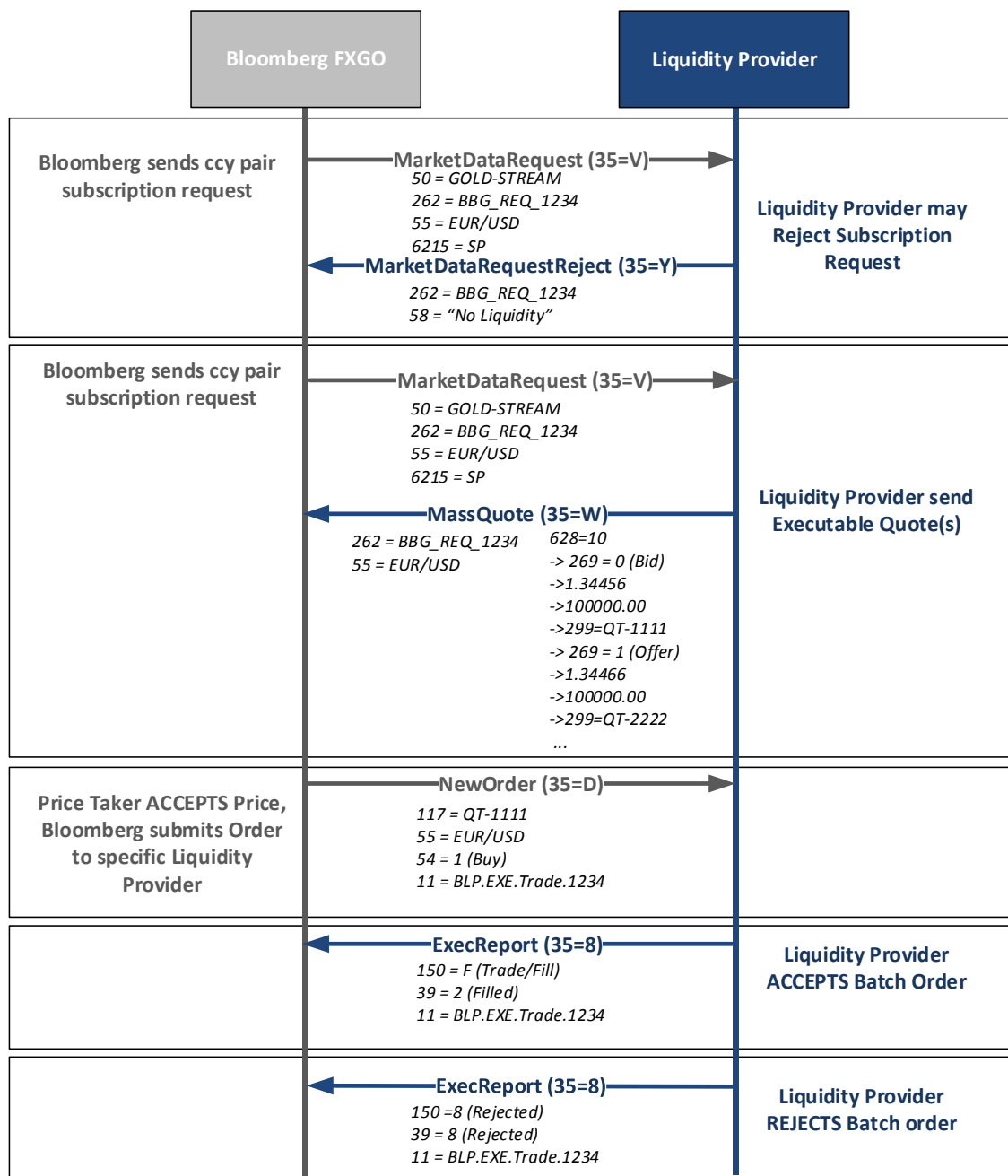
Liquidity Provider is expected to validate all tags in the FIX message and reject the rate subscription and execution requests if the values sent by Bloomberg FXGO do not match the values their system is expecting.

Liquidity Providers are expected to return quote messages only for the NDF instrument specified in the request. Bloomberg will validate respective NDF parameters in the quote message coming from the Liquidity Provider to ensure that it is the case.

The following workflow diagram shows the FXGO Dynamic Volume Band message workflow which is supported:

- Streaming of deliverable currency pairs of SPOT tenor
- Streaming of non-deliverable currency pairs for tenors defined in the table able.

Dynamic Volume Band (DVB): FIX Message Workflow



REQUEST FOR STREAM (RFS)

RFS is submitted to a Liquidity Provider when the market taker prefers the user experience of the RFQ or when a Liquidity Provider is unable to provide a streaming executable price for a specific currency pair or volume amount.

RFS allows Liquidity Providers to respond to a quote request response is a continuous stream of prices that updates for a set period of time, most often between 90 to 120 seconds.

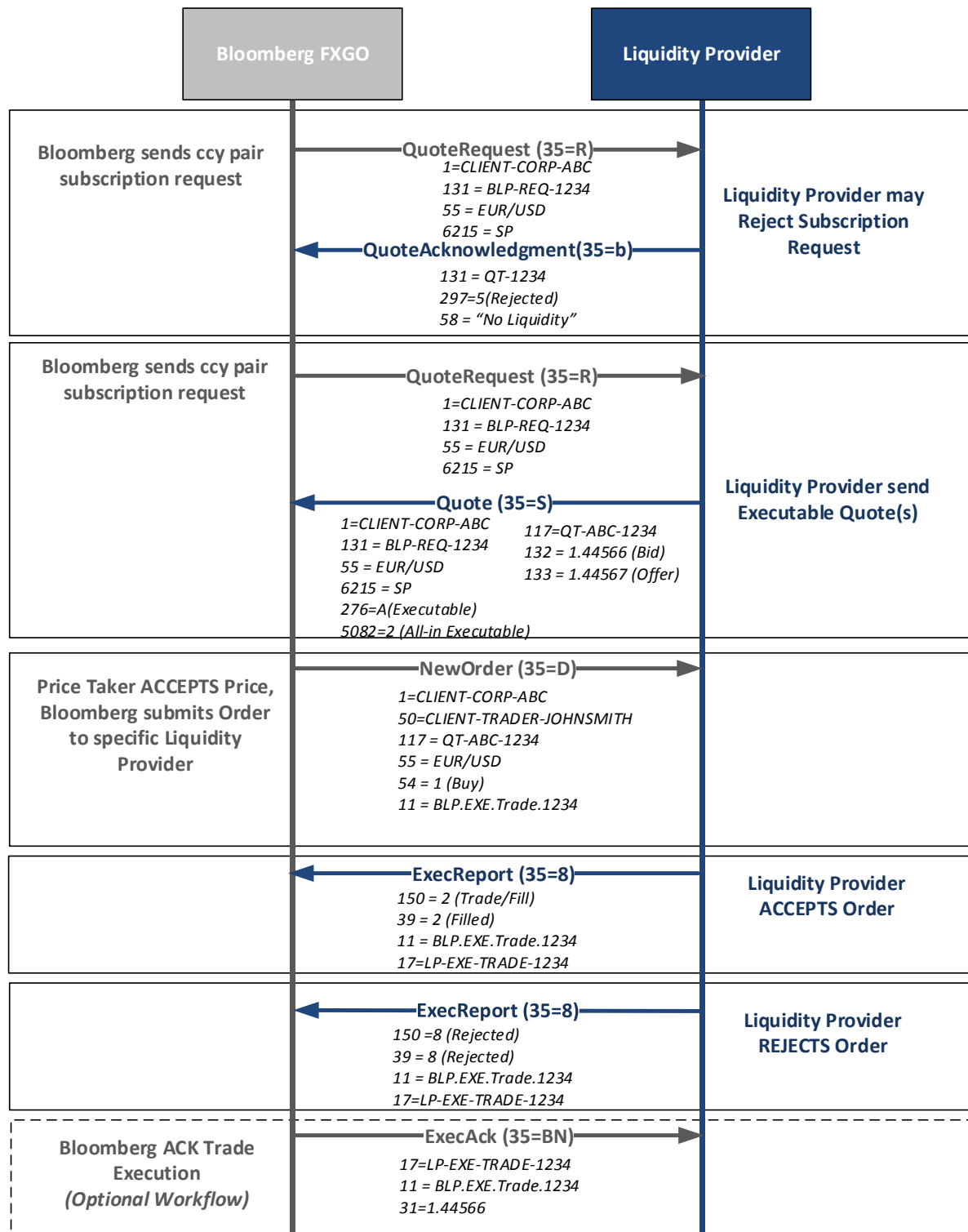
Most Liquidity Providers provide RFS pricing and Bloomberg encourages this behavior of all providers to remain competitive on the FXGO platform.

- RFS workflow is available for FX Spot, Outrights, Swaps, Non-deliverable Forwards (NDF), Non-deliverable Swaps (NDS) and Currency Deposits.
- RFS support single and multiple pre-allocations. (*Configurable on request*).
- If the Liquidity Provider is not able to support pre-allocations, then the RFS request will be treated as if there were no allocations and notice of allocated accounts is delivered after the trade is complete.

Message Flow

- Bloomberg will send a QuoteRequest(35=R) for a currency pair, tenor and amount with tag 5082=2 anytime a market taker wants to see a manual price.
- Bloomberg will expect 1 of 2 responses:
 - Quote (35=S, 5082=2) or QuoteAcknowledgement (35=b, 297=5).
- If a Quote(35=R) is sent back, then only additional Quote messages or a Quote Cancel (35=Z) should be sent by the bank.
- If a QuoteAcknowledgement(35=b) with Tag 297 not set to 5 is sent as the first response to a Quote Request, Bloomberg will disregard it.
- If a QuoteAcknowledgement(35=b) is sent with Tag 297=5, the manual quote request is rejected and the Bloomberg GUI will represent this.
- The Liquidity Provider may send any number of updates to the manual price by sending subsequent Quote(35=S) messages.

Request for Stream (RFS): FIX Message Workflow



RFQ FOR BATCH ORDERS

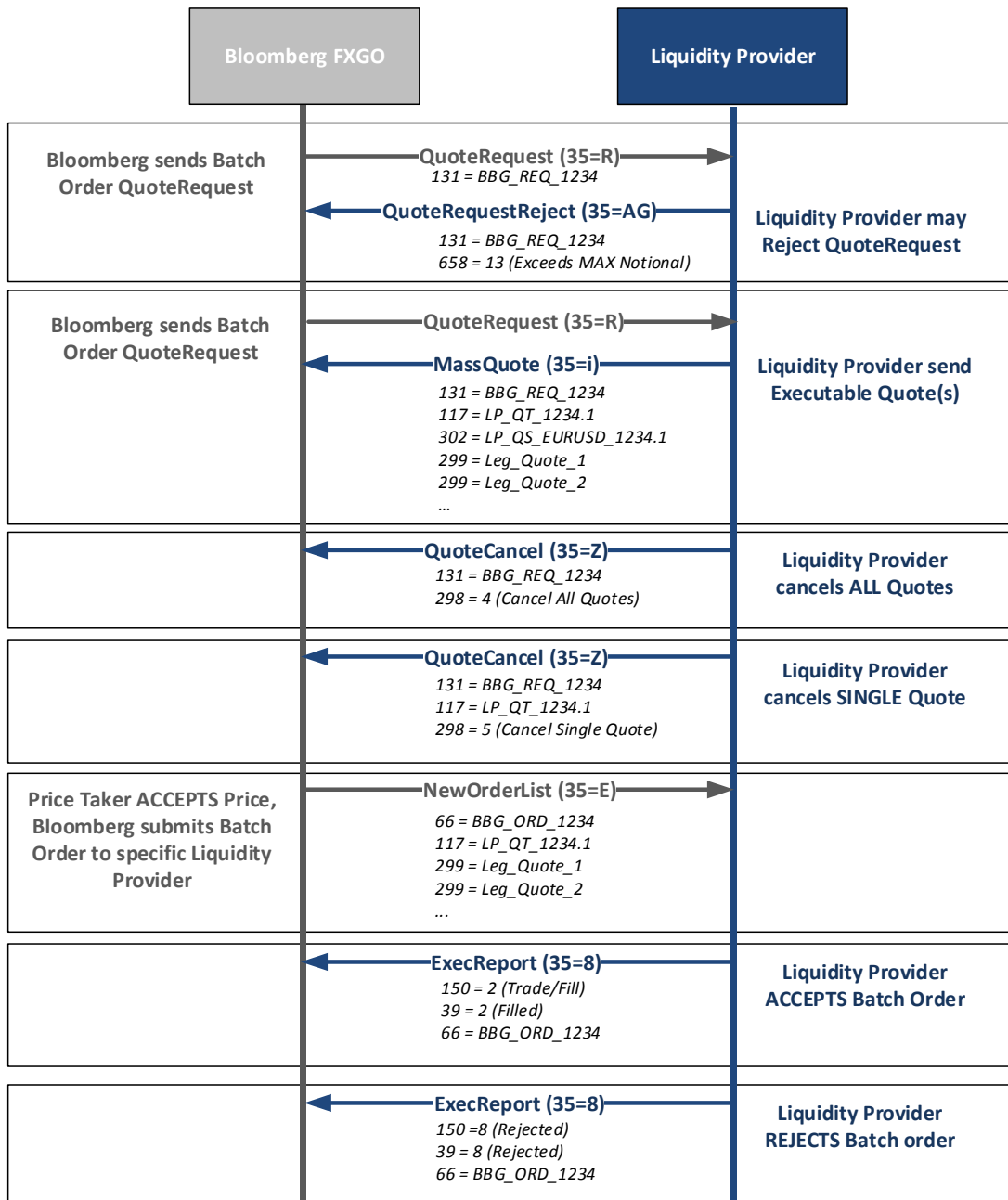
A second type of RFQ is generated from the Batch Ticket.

Batches on FXGO comprise of multiple currencies and multiple tenors in a single quote request.

The default FIX API behavior for RFQ of batch tickets supports the following feature:-

- Single Currency Pair and Multi-Tenor Auto Pricing
- Ability to price all legs of a given batch as a single message.
- Ability to withdraw all or single price updates.

Batch Order: FIX Message Workflow



MESSAGE SPECIFICATIONS

The following tables show the relevant fields and their defined use in the implementation of the FX FIXBook for Liquidity Providers. A number of fields in the FIX messages have been excluded as they are not relevant.

The Required columns denote whether a particular field is:

- Y, always mandatory
- N, optional under all circumstances

In some cases a tag is marked 'Y' as they are specified in the FIX Protocol Specs, however they may be silently ignored at Bloomberg.

TIME-OUTS

The following table lists the validity of a quote request or order execution before it is considered as expired on Bloomberg FXGO.

Workflow Behaviour

- The Liquidity Provider must respond back to Bloomberg in order for the request or execution to be valid.
- Bloomberg FXGO does not send any message for Time-outs.

Time-out in Seconds	NewOrderSingle (35=D)	SPOT Request (35=R)	OUTRIGHT Request (35=R)
STREAMING – Static	15	NA	NA
STREAMING – DVB	15	NA	NA
RFS	15	30	120

SUPPORTED TAG VALUES

Streaming Message Type (TAG 35)

Static Volume Band Streaming	Dynamic Volume Band Streaming
R = QuoteRequest	V = MarketDataRequest
S = Quote	W = MarketDataFullSnapshotRefresh
B = QuoteAcknowledgement Rejection	Y = MarketDataRequestReject
Z = QuoteCancel	D = NewOrderSingle
D = NewOrderSingle	8 = Execution Report
8 = ExecutionReport	

RFS & Batch RFQ Order Message Type (TAG 35)

RFS	Batch RFQ Order
R = QuoteRequest	R = BatchQuoteRequest
S = Quote	I = MassQuote
b = QuoteAcknowledgement Rejection	E = NewOrderList
Z = QuoteCancel	8 = ExecutionReport
D = NewOrderSingle	AG = QuoteRequestReject
8 = Execution Report	Z = QuoteCancel

Tenor Codes Values (TAG 6215)

TENOR CODES						
SP =(SPOT)	SN (Spot-Next) (SWAPS ONLY)	4M	11M	4Y	I6 (Jun IMM)	BROKEN =For broken dates
1 =(T+0, TODAY)	1W	5M	1Y	5Y	I7 (Jul IMM)	SPLIT =For BRL spilt settlement requests
2 =(T+1, TOM)	2W	6M	15M	I1 (Jan IMM)	I8 (Aug IMM)	
3 =(T+2)	3W	7M	18M	I2 (Feb IMM)	I9 (Sep IMM)	
4 =(T+3)	1M	8M	21M	I3 (Mar IMM)	I10 (Oct IMM)	
6 =Other						
ON (Overnight-Next) (SWAPS ONLY)	2M	9M	2Y	I4 (Apr IMM)	I11 (Nov IMM)	
TN (Tomorrow-Next) (SWAPS ONLY)	3M	10M	3Y	I5 (May IMM)	I12 (Dec IMM)	

Deposit Day Count Fractions (TAG 6813)

DEPOSIT DAY COUNT FRACTIONS	
0 = ACT/360	8 = ACT/30 (Comp)
1 = ACT/360 (Comp)	a = ACT/ACT
3 = 30/360	B = BIZ/252
5 = ACT/365	C = BIZ/252(Comp)
6 = ACT/365(Comp)	
7 = ACT/30	

Standard FIX Header

The following list the Standard FIX Header for all Products:

Tag	Field Name	Req'd	Description
8	BeginString	Y	Identifies the beginning of a new message
9	BodyLength	Y	Details the message length
34	MsgSeqNum	Y	Message sequence number
35	MsgType	Y	Defines the FIX message Type
49	SenderCompID	Y	Identifies the Firm sending the message. * BLP for messages originating from Bloomberg.
50	SenderSubID	N	Identify specific message originator <ul style="list-style-type: none"> Unique Bloomberg Identifier of client (read from user profile → identifier 3 in Bloomberg function FXPV).
52	SendingTime	Y	Time of message expressed in GMT
56	TargetCompID	Y	Identifies receiving firm * BLP for messages destined for Bloomberg.
57	TargetSubID	N	Identifies specific individual/unit intended to receive message.
115	OnBehalfOfCompID	N	Trading partner company ID used when sending messages via a thirdparty. <ul style="list-style-type: none"> Is used to identify the counterparty company in a New Order Single message (Tag 35=D).
116	OnBehalfOfSubID	N	Bloomberg assigned identifier to taker side firm.
128	DeliverToCompID	N	Bloomberg assigned identifier for maker side firm
129	DeliverToSubID	N	Bloomberg assigned identifier to maker side trader
144	OnBehalfOfLocationID	N	Bloomberg assigned identifier to taker side firm
145	DeliverToLocID	N	Bloomberg Assigned identifier to maker side firm. Required for FX Orders messages

Standard FIX Trailer

The following list the Standard FIX Trailer for all Products:

Tag	Field Name	Req'd	Description
10	Checksum	Y	Simple checksum

BLOOMBERG FXGO STREAMING & RFS MESSAGES

The following tables show the relevant fields for Streaming and RFS trading workflows.

QuoteRequest (35 = R)

Direction

- Message sent from Bloomberg to Liquidity Provider

Supported Workflows:-

- RFS
- Static Volume Band Streaming

Workflow Behaviour

- Static Streaming
 - Quote Request message is automatically generated on system startup for executable all-in price streaming.
 - The Quote Request may also be generated for “on-demand” price streams. For information, please contact a Bloomberg FXGO Integration representative for configuration such streams.
- RFS
 - Quote Request message may also be generated when a price taker requests a quote from the Bloomberg terminal for executable all-in price requests.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Daily unique identifier for quote request. * Need to be echo'ed back for all responses.
146	NoRelatedSym	Y	Specifies the number of repeating symbols. Defaults to 1
→55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
→167	SecurityType	Y	Indicates type of security. Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact • TD = Deposits
→54	Side	Y	Used to indicate a specific side (Bid/Offer) of the market and is required for Manual/RFS (Tag 5082=2) quote requests. This tag is always in terms of CCY1. Is set to '0' to represent a 2-way quote for Executable All-in (Tag 5082=4) quote request. Valid Values: <ul style="list-style-type: none"> • 0 = 2-Way • 1 = Buy (or Borrow) • 2 = Sell (or Deposit) Note: If OrdType = “Forex – Swap”, should be the side of the far leg of an F/X swap.
→38	OrderQty	N	Amount of value currency. Required for Manual (Tag 5082=2) but not required for Executable All-in (Tag 5082=4) quote requests. If used with OrdType = “Forex – Swap”, this should specify the amount for the near leg of a F/X Swap.
→64	FutSettDate	Y	Value date in YYYYMMDD format. If used with OrdType = “Forex – Swap”, this should specify the settlement date for the near leg of an F/X Swap. For BRL split settlement requests this field represents the value date for CCY1.
→40	OrdType	N	Order Type. Valid Values: <ul style="list-style-type: none"> • G = Forex – Swap • H = Forex – Previously Quoted
→193	FutSettDate2	N	FutSettDate of the far leg of an F/X swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this represents the value date for CCY2.

→192	OrderQty2	N	OrderQty of the far leg of an F/X swap order. This field is required for swaps.
→60	TransactTime	N	UTC timestamp
→15	Currency	N	Currency that OrderQty (Tag=38) refers to. This is required for quote requests for Manual (Tag 5082=2)
→6215	TenorValue	Y	If used with OrdType = "Forex-Swap", this tag will specify the tenor for the near leg of an F/X Swap. If this is a BRL split settlement request, this tag will specify the tenor for CCY1. Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
6065	StreamingQuoteDuration	Y	Number of seconds for which to receive price ticks. 0 = receive quotes until logged out. -1 = Previously requested quote will stop receiving price ticks.
75	TradeDate	N	Indication of trade date expressed in YYYYMMDD format. Required when Manual (RFS) (Tag 5082=2). Not required for Executable All-in (Static Volume Band Streaming) (Tag 5082=4) quote requests. Note: Trade Date rolls at 17:00 EST.
5082	QuoteType	Y	Indicates whether a quote is a Manual or Executable All-in. Valid Values: <ul style="list-style-type: none"> 2 = Manual Pricing (for RFS) 4 = Executable All-in Pricing (for Static Band Streaming)
1	Account	Y	Feed name when requesting Executable All-in (Tag 5082=4) Pricing. Secondary user identifier for Manual (RFS) (5082=2) pricing This is read from user profile → Identifier 4 in Bloomberg function FXPV.
50	SenderSubID	N	Additional client counterparty identifier as defined by Identifier 3 in Bloomberg function FXPV
58	Text	N	Free format test string containing text as entered by the counterparty client taker at the time of RFQ.
6216	TenorValue2	N	Tenor code for one leg of a multi-issue trade. Should only be used with OrdType = "Forex-Swap" to specify the tenor for the far leg of an F/X Swap or BRL split settlement request tenor for CCY2. Domain of supported tenor codes matches those for tag#6215. This field is mandatory for all 2-legged deals.
78	NoAllocs	N	No of allocation repeating groups (for pre-trade allocations only). Supported for RFS only.
→79	AllocAccount	N	Sub Account (for pre-trade allocations only)
→80	AllocQty	N	Allocation amount (for pre-trade allocations only). Value is positive for allocations With trade side, and negative for allocations Against the trade.
→467	IndividualAllocID	N	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount, for pre-trade swap allocations only). <ul style="list-style-type: none"> 1 = Near Leg 2 = Far Leg
120	SettlCurrency	N	Currency code of settlement denomination. This field is required for NDF.
5974	FixingSource	N	Fixing source for NDF.
6203	FixingDate	N	Fixing date for NDF.
9120	SettlCurrency2	N	Currency code of settlement denomination (far leg). This field is required for all 2-legged Non-deliverable Swaps (NDS) deals.
9119	FixingDate2	N	Fixing date of the far leg. This field is required for all 2-legged Non-deliverable Swaps (NDS) deals.

6812	DepoActionType	N	Supported Values:- N = New R = Rollover
6813	DepoDayCount	N	FX Deposit day count fraction Supported values: See section: <i>Deposit Day Count Fractions (TAG 6813)</i>
157	NumDaysInterest	N	number of days between start and end date
22159	Ccy1MarketType	N	Identifies the type of market applicable to the currency 1 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"
22160	Ccy2MarketType	N	Identifies the type of market applicable to the currency 2 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"
523	PartySubID	N	Trader name of client counterparty requesting the RFQ.
6702	InCompetition	N	Indicates if the request is in competition. Y= Yes, request is in-competition N= No, request is not in-competition
21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No (Requirement for SEF)
21727	LiquidityTakerLEI	N	Legal Entity Identifier (LEI) of the client who initiated this trade (Requirement for SEF)
21807	LiquidityTakerIsUSPerson	N	Liquidity Taker is US Person: 1 = Yes 2 = No (Requirement for SEF)
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834	BloombergSEFID	N	Bloomberg SEF ID (Requirement for SEF)
21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)

Quote Acknowledgement (Rejection of Quote Request) (35 = b)

Direction

- Message sent from Liquidity Provider to Bloomberg
- Or Bloomberg to Liquidity Provider *(for Market taker price cancelations/rejections)*

Supported Workflows:-

- RFS
- Static Volume Band Streaming

Workflow Behaviour

- Quote Acknowledgement (Rejection of Quote Request) is generated by the liquidity provider, that has receives a request for quote(35=R) but does not wish to price the request.
- It may also be generated by Bloomberg when client rejects/cancels a Manual quote.
- If a Quote Acknowledgement with QuoteAckStatus is set to Rejected (Tag 297=5), no new requests will be sent out until the end-of-day or system is restarted. For a Manual (RFS) (Tag 5082=2) request for quote, this message is handled as a cancellation of the RFQ altogether.
- Quote Acknowledgement(35=b) should never be sent after a Quote is sent in response to a Quote Request. Use Quote Cancel (35 =Z) instead.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Daily unique identifier for quote request
117	QuoteID	Y	Required when acknowledgement is in response to a Quote message.
297	QuoteAckStatus	Y	Identifies the status of the quote Valid Values: <ul style="list-style-type: none"> • 0 = Accepted • 5 = Rejected
300	QuoteRejectReason	N	Reason Quote was rejected. Valid Values: <ul style="list-style-type: none"> • 1 = Unknow symbol (message or tag value invalid) • 3 = Server busy/Order exceeds limit • 4 = Quote message was stale • 8 = Invalid price • 9 = Not authorized to quote security • 99 = Other
301	QuoteResponseLevel	N	Level of response requested from receiver of quote message. Valid Values: <ul style="list-style-type: none"> • 0 = Acknowledgement
58	Text	N	Free form text Note: Describes the error message

Quote (35 = S)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:-

- RFS
- Static Volume Band Streaming

Workflow Behaviour

- A Quote (35=S) message is generated by the bank in response to request for quote sent by Bloomberg.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Daily unique identifier for quote request
117	QuoteID	Y	Daily unique identifier for quote
55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format Example: GBP/USD (Base/Term)
167	SecurityType	Y	Indicates type of security Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact
132	BidPx	N	All-in Bid price/rate. Manual (RFS) (Tag 5082=2) or Executable All-in (Static Band Streaming) (Tag 5082=4) quote requests.
6050	BidPx2	N	Used to Quote the all-in bid rate for the far leg of a forward-forward swap on a Manual (RFS) quote request (Tag 5082=2).
188	BidSpotRate	N	Bid F/X spot rate. This is required for Quote Request on Manual(RFS) (Tag 5082 = 2) for Outrights and Swaps. i.e.SettlemntType (tag 6125) not equal to "SP" or OrdType = "Forex – Swap" .
189	BidForwardPoints	N	The Bid Forward Points. Required when a Manual (RFS) (Tag 5082=2) or Executable All-in (Static Band Streaming) (Tag 5082=4) quote request is initiated by the client on an outright tenor. Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.
642	BidForwardPoints2	N	Used to Quote the bid forward points of the far leg of a swap on a Manual (RFS) quote request (Tag 5082=2). Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.
133	OfferPx	N	All-in Offer price/rate. Required when Manual (RFS) (Tag 5082=2) or Executable All-in (Static Band Streaming) (Tag 5082=4) quote requests.
6051	OfferPx2	N	Used to Quote the all-in offer rate for the far leg of a forward-forward swap on a Manual (RFS) quote request (Tag 5082=2).

190	OfferSpotRate	N	Offer F/X spot rate. This is required for Quote Request on Manual (RFS) (Tag 5082 = 2) for Outrights and Swaps. i.e. SettlementTyp (tag 6215) not equal to "SP" or OrdType = "Forex – Swap" .
191	OfferForwardPoints	N	The Offer Forward Points. Required when a Manual (RFS) (Tag 5082=2) or Executable All-in (Static Band Streaming) (Tag 5082=4) quote request is initiated by the client on an outright tenor. Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.
643	OfferForwardPoints2	N	Used to Quote the offer forward points of the far leg of a swap on a Manual quote request (Tag 5082=2). Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.
75	TradeDate	N	Indication of trade date expressed in YYYYMMDD format. Note: TradeDate rolls at 17:00 EST
5082	QuoteType	Y	Indicates whether a quote is a <i>Manual</i> or <i>Executable All-in</i> Valid Values: <ul style="list-style-type: none"> • 2 = Manual Pricing (for RFS) • 4 = Executable All-in Pricing (for Static Volume Band Streaming)
40	OrdType	N	Must echo Order Type from QuoteRequest(35=R). Valid Values: <ul style="list-style-type: none"> • G = Forex – Swap • H = Forex – Previously Quoted
64	FutSettDate	Y	Value date in YYYYMMDD format. If used with OrdType = "Forex – Swap", this should specify the settlement date for the near leg of an F/X Swap. For BRL split settlement requests this field represents the value date for CCY1.
6215	TenorValue	Y	If used with OrdType = "Forex – Swap", this should specify the tenor for the near portion of an F/X Swap. Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
1	Account	Y	Feed name (echoed from 35=R message).
276	QuoteCondition	N	<ul style="list-style-type: none"> • A = Open / Tradeable • B = Closed / Indicative NOTE: Assumed 'A' (Open/Active) when not sent.
193	FutSettDate2	N	FutSettDate of the far leg of an F/X swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this represents the value date for CCY2.

6216	TenorValue2	N	Tenor code for one leg of a multi-issue trade. Should only be used with OrdType = "Forex-Swap" to specify the tenor for the far leg of an F/X Swap or BRL split settlement request tenor for CCY2. Domain of supported tenor codes matches those for Tag 6215. This field is mandatory for all 2-legged deals.
6065	StreamingQuoteDuration	N	Reserved for later use with Manual or RFS quotes
9518	MidRateNear	N	Mid Market Rate for Forward/NDF and near leg of FX Swap (all-in)
9520	MidRateFar	N	Mid Market Rate for far leg of FX Swap (all-in)

QuoteCancel (35 = Z)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:-

- RFS
- Static Volume Band Streaming
- DVB Streaming

Workflow Behaviour

- A QuoteCancel(35=Z) message is generated when the Liquidity Provider would like to stop a stream of quotes for single request. The Liquidity Provider must already be streaming rates to Bloomberg before a QuoteCancel(35=Z) is sent.
- No further quotes will be accepted and no quote requests will be sent out until system restart unless explicitly indicated by the Liquidity Provider that they would like Bloomberg to continue requesting quotes until successful.
- For a Manual (RFS) (Tag 5082=2) request for quote, this message is handled as a cancellation of the RFQ altogether.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Daily unique identifier for quote request
117	QuoteID	Y	Daily unique identifier for quote Note: To cancel all quotes published please provide an astrick "**".
298	QuoteCancelType	Y	Identifies the type of quote cancel. Valid Values: <ul style="list-style-type: none"> • 1 = Cancel for symbols

MarketDataRequest (35 = V)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:-

- DVB Streaming for SPOT Value Date
- DVB Streaming for Non-Deliverable Currency Pairs

Workflow Behaviour

- Pricing is supported for full amounts, only.
- Subscription request message sent by Bloomberg for each currency pair by priceclass at the start of FIX sessions connection.
- Liquidity Provider must ensure each volume band must be unique within a single quote.

Tag	Field Name	Req'd	Description
50	SenderSubID	Y	Bloomberg Spread Bucket Name
262	MDReqID	Y	Daily unique identifier for quote request. Must be echo'ed back for all responses.
263	SubscriptionRequestType	Y	<ul style="list-style-type: none"> • 1 = Subscribe for snapshot • 2 = Unsubscribe previous snapshot
264	MarketDepth	Y	<ul style="list-style-type: none"> • 0 = Full book
265	MDUpdateType	Y	<ul style="list-style-type: none"> • 0 = Full Refresh
267	NoMDEntryType	Y	<ul style="list-style-type: none"> • Default = 2 (two-way)
→269	MDEntryType	Y	<ul style="list-style-type: none"> • 0 = Bid • 1 = Offer
146	NoRelatedSym	Y	Specifies the number of repeating symbols. Defaults to 1
→55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
→167	SecurityType	Y	Indicates type of security. Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact • FXFWD = FX Forward • FXNDF = FX Non-deliverable forward
→64	SettleDate	Y	Value date in YYYYMMDD format.
→6215	TenorValue	Y	Standard Tenor Codes: See section: SUPPORTED TAG
1445	NoRateSources	N	Required for FX NDF Quotes Number of rate sources in the repeating group. See section : STREAMING: Non-Deliverable Forwards (NDF) via DVB
→1446	RateSource	N	Required for FX NDF Quotes Fixing Rate Source. Supported values: <ul style="list-style-type: none"> • 100 = EMTA - Settlement Rate Option as specified in the EMTA template terms for Non-Deliverable Forward FX Transactions. (Please see: http://www.emta.org/ndftt.aspx#ndf)

22159	Ccy1MktType	N	Required for FX NDF Quotes Identifies the type of market applicable to base currency (CCY1) in the specified currency pair (CCY1/CCY2). R = Regular / Off-shore O = On-shore N = Non-deliverable Example : USD/MXN traded as NDF, TAG 22159=R
22160	Ccy2MktType	N	Required for FX NDF Quotes Identifies the type of market applicable to term currency (CCY2) in the specified currency pair (CCY1/CCY2). R = Regular / Off-shore O = On-shore N = Non-deliverable Example : USD/MXN traded as NDF, TAG 22160=N
120	SettlCurrency	N	Required for FX NDF Quotes For FX NDFs this represents the NDF settlement currency.
6203	FixingDate	N	Required for FX NDF Quotes Fixing date for NDF in YYYYMMDD format.

MarketDataFullSnapshotRefresh (35 = W)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:-

- DVB Streaming for SPOT Value Date
- DVB Streaming for Non-Deliverable Currency Pairs

Workflow Behaviour

- Pricing is supported for full amounts, only.
- Liquidity Provider must provide bid/offer rate for each volume band in response to subscription request for a given currency pair and priceclass.
- Price ladders must be in increasing order. Should be sorted by MDEntrySize(271) non-decreasing.

Tag	Field Name	Req'd	Description
262	MDReqID	Y	Unique identifier of the market data request.
55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format Example: GBP/USD (Base/Term)
167	SecurityType	N	Indicates type of security. Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact • FXFWD = FX Forward • FXNDF = FX Non-deliverable forward
268	NoMDEntries	Y	Number of entries in market data message.
→269	MDEntryType	Y	The side of the price element. <ul style="list-style-type: none"> • 0 = Bid • 1 = Offer
→270	MDEntryPx	Y	The all-in price.
→271	MDEntrySize	Y	Size for quoted price. Expressed in units of CCY1.
→276	QuoteCondition	N	Quote condition, if absent assume to be: OPEN/TRADABLE(A) <ul style="list-style-type: none"> • A = Open/Tradeable • B = Closed/Indicative
→299	QuoteEntryId	Y	Unique reference id for the quote. If present, it will be returned in tag 117 of the order message below.
→64	SettlDate	N	Required for FX NDF Quotes Value date in YYYYMMDD format.
→1026	MDEntrySpotRate	N	Required for FX NDF Quotes. The spot rate for an FX entry.
→1027	MDEntryForwardPoints	N	Required for FX NDF Quotes The forward points to be added to or subtracted from the spot rate to get the "all-in" rate in MDEntryPx. Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199
→6215	TenorValue	N	Required for FX NDF Quotes Standard Tenor Codes: See section: SUPPORTED TAG
1445	NoRateSources	N	Required for FX NDF Quotes Number of rate sources in the repeating group. See section : STREAMING: Non-Deliverable Forwards (NDF) via DVB
→1446	RateSource	N	Required for FX NDF Quotes Fixing Rate Source. Supported values: 100 = EMTA - Settlement Rate Option as specified in the EMTA template terms for Non-Deliverable Forward FX Transactions. (Please see: http://www.emta.org/ndfft.aspx#ndf)

120	SettlCurrency	N	Required for FX NDF Quotes For FX NDFs this represents the NDF settlement currency.
6203	FixingDate	N	Required for FX NDF Quotes Fixing date for NDF in YYYYMMDD format.

MarketDataRequestReject (35 = Y)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:-

- DVB Streaming

Workflow Behaviour

- Subscription rejection message sent by the Liquidity Provider in response to MarketDataRequest (35=V).
- No further MarketDataRequest (35=V) will be sent by Bloomberg until FIX session connection restart.

Tag	Field Name	Req'd	Description
262	MDReqID	Y	Unique identifier of the market data request.
58	Text	N	Details of reject.

New Order Single (35 = D)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:-

- RFS
- Streaming (Static & DVB)

Workflow Behaviour

- An NewOrderSingle is generated from Bloomberg, indicating that the market taker has accepted a quoted priced. This message is treated as a “last-look” for the liquidity provider to either then accept or reject the market takers

Tag	Field Name	Req'd	Description
167	SecurityType	Y	Indicates type of security:- Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact • TD = Deposits • FXNDF = FX Non-deliverable forward
21	HandInst	Y	Default expected valid value: <ul style="list-style-type: none"> • 2 = Automated execution order, public, Broker intervention
117	QuoteID	Y	ID of contributed rate that taker is attempting to execute on. The maker provides this identifier in the FX Quote(35=S or 35=W) message. Valid Value (per Fixbook configuration): <ul style="list-style-type: none"> • Executable All-in (5082=4): Executable rate quote ID (spot ID for spots, forward ID points for outright/swaps) • Manual (5082=2): Manual quote ID • Dynamic Volume Band: Tag 299 (QuoteEntryID) of the aggregated quote.
11	ClOrdID	Y	Unique identifier for orders.
55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format Example: GBP/USD (Base/Term)
15	Currency	Y	Currency associated with the quoted rate
54	Side	Y	Side of the Order. If OrdType = “Forex – Swap”, should be the side of the future portion of a F/X swap. Valid Values: <ul style="list-style-type: none"> • 1 = Buy (or Borrow) • 2 = Sell (or Deposit) • Always in terms of CCY1
40	OrdType	Y	Order Type. Valid Values: <ul style="list-style-type: none"> • G = Forex – Swap • H = Forex – Previously Quoted
44	Price	N	Price (Spot rate for Spots, All-in rate for Outrights, Near leg all in for Swaps)
6160	LastPx2	N	All-in rate of the far leg of a F/X swap
194	LastSpotRate	N	Spot rate Note: This tag is mandatory for Outrights and Swaps.

195	LastForwardPts	N	<p>Forward points. For swaps this is the forward points for the near leg (if near leg is not SPOT).</p> <p>Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.</p> <p>For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.</p>
5191	LegLastFowardPoints	N	<p>The far leg forward points of a swap.</p> <p>Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.</p> <p>For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.</p>
60	TransactTime	Y	Time the transaction was entered. Expressed in GMT/UTC. For example: YYYYMMDD-HH:MM:SS
75	TradeDate	Y	Indication of trade date expressed in YYYYMMDD format.
38	OrderQty	Y	<p>Amount of currency (Tag 15)</p> <p>If used with OrdType = "Forex – Swap", this should specify the amount for the far leg of a F/X Swap.</p>
1	Account	Y	Secondary user identifier of client (read from user profile → identifier 4 in Bloomberg function FXPV)
50	SenderSubID	N	Secondary user identifier of client (read from user profile → identifier 3 in Bloomberg function FXPV)
523	PartySubID	N	Trader name of client counterparty.
64	FutSettDate	Y	Value date in YYYYMMDD format. If used with OrdType = "Forex – Swap", this should specify the settlement date for the near leg of an F/X Swap. For BRL split settlement requests this field represents the value date for CCY1.
6215	TenorValue	Y	<p>If used with OrdType = "Forex – Swap", this tag will specify the tenor for the near portion of a F/X Swap.</p> <p>Standard Tenor Codes: See section: <i>SUPPORTED TAG</i></p>
1445	NoRateSources	N	<p>Required for FX NDF Quotes</p> <p>Number of rate sources in the repeating group.</p> <p>See section : <i>STREAMING: Non-Deliverable Forwards (NDF) via DVB</i></p>
→1446	RateSource	N	<p>Required for FX NDF Quotes</p> <p>Fixing Rate Source.</p> <p>Supported values:</p> <p>100 = EMTA - Settlement Rate Option as specified in the EMTA template terms for Non-Deliverable Forward FX Transactions.</p> <p>(Please see: http://www.emta.org/ndfft.aspx#ndf)</p>
192	OrderQty2	N	OrderQty of the far leg of an F/X swap order.
193	FutSettDate2	N	FutSettDate of the far leg of an F/X swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this represents the value date for CCY2.
6216	TenorValue2	N	Tenor code for one leg of a multi-issue trade. Should only be used with OrdType = "Forex-Swap" to specify the tenor for the far leg of an F/X Swap or BRL split settlement request tenor for CCY2. Domain of supported tenor codes matches those for tag#6215. This field is mandatory for all 2-legged deals.
78	NoAllocs	N	No of allocation repeating groups (for pre-trade allocations only). Supported for RFS only.

→79	AllocAccount	N	Sub Account (for pre-trade allocations only)
→80	AllocQty	N	Allocation amount (for pre-trade allocations only). Value is positive for allocations With trade side, and negative for allocations Against the trade.
→467	IndividualAllocID	N	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount, for pre-trade swap allocations only). <ul style="list-style-type: none"> 1 = Near Leg 2 = Far Leg
→20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
→20015	RegulatoryIDAlloc	N	Regulatory Trade ID – For Allocation Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
22159	Ccy1MarketType	N	Identifies the type of market applicable to the currency 1 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"
22160	Ccy2MarketType	N	Identifies the type of market applicable to the currency 2 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"
120	SettlCurrency	N	Currency code of settlement denomination (near leg).
6203	FixingDate	N	Fixing date for NDF.
9120	SettlCurrency2	N	Currency code of settlement denomination (far leg). This field is required for all 2-legged Non-deliverable Swaps (NDS) deals.
9119	FixingDate2	N	Fixing date of the far leg. This field is required for all 2-legged NDF deals.
6812	DepoActionType	N	N = New, R = Rollover
6813	DepoDayCount	N	FX Deposit day count fraction, values: 0=ACT/360, 1=ACT/360(Comp), 3=30/360, 5=ACT/365, 6=ACT/365(Comp), B=BIZ/252, C=BIZ/252(Comp)
157	NumDaysInterest	N	Number of days between start and end date
158	AccruedInterestRate	N	Rate at which interest accrues
159	AccruedInterestAmt	N	Amount of accrued interest
20002	RegulatoryIDFarLeg	N	Regulatory Trade ID – For FAR leg Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
20004	RegulatoryIDNearLeg	N	Regulatory Trade ID – For NEAR leg Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
9518	MidRateNear	N	Mid Market Rate for Forward/NDF or near leg of FX Swap (all-in)
9520	MidRateFar	N	Mid Market Rate of far leg for FX Swap (all-in)

21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No (Requirement for SEF)
21727	LiquidityTakerLEI	N	Legal Entity Identifier (LEI) of the client who initiated this trade (Requirement for SEF)
21807	LiquidityTakerIsUSPerson	N	Liquidity Taker is US Person: 1 = Yes 2 = No (Requirement for SEF)
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834	BloombergSEFID	N	Bloomberg SEF ID (Requirement for SEF)
21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)
58	Text	N	Free form text field as entered by the Price Taker.

ExecutionReport (35 = 8)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:-

- RFS
- Streaming (Static & DVB)

Workflow Behaviour

- An ExecutionReport is generated from the liquidity provider to Bloomberg, indicating that the trade has been executed or rejected. This message is treated as a confirmation to the market taker.

Tag	Field Name	Req'd	Description
167	SecurityType	Y	Indicates type of security:- Valid Value: <ul style="list-style-type: none"> • FOR = Foreign Exchange Contact • TD = Deposits • FXNDF = FX Non-deliverable forward
11	ClOrdID	N	Daily unique identifier for orders. Required by Bloomberg to match Execution to NewOrderSingle message.
55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format Example: GBP/USD (Base/Term)
54	Side	Y	Side of the Order. If OrdType = "Forex – Swap", should be the side of the future portion of a F/X swap. Valid Values: 1 = Buy 2 = Sell Always in terms of CCY1
37	OrderID	Y	Daily unique identifier for orders.
17	ExecID	Y	Daily unique identifier of execution messages
20	ExecTransType	Y	Identifies transaction type. Valid Values: 0 = New (trade response) 3 = Status (inquiry response)
150	ExecType	Y	Describes the specific execution report Valid Values: 2 = Filled 8 = Rejected
39	OrdStatus	Y	Identifies current status of order. Valid Values: 2 = Filled 8 = Rejected
58	Text	N	Free form text Note: Describes the error message and displayed to the user on the Bloomberg GUI.
21	HandInst	N	Instructions for order handling. Valid Value: 2 = Automated execution order, public, Broker intervention
44	Price	N	Price. Required if ExecType=Filled (Tag 150=2)
38	OrderQty	N	Amount of currency. Required if ExecType=Filled (Tag 150=2) If used with OrdType = "Forex – Swap", this should specify the amount for the near portion of a F/X Swap.
6054	SecondaryQty	N	Calculated side amount. Required if ExecType=Filled (Tag 150=2)
194	LastSpotRate	N	F/X spot rate
60	TransactTime	N	Time the transaction was entered. Expressed in GMT/UTC. For example: YYYYMMDD–HH:MM:SS
151	LeavesQty	Y	Amount of shares open for further execution. Should always be 0 (no partial executions).
14	CumQty	Y	Total number of shares filled. Same as OrderQty (Tag 38).

75	TradeDate	N	Indication of trade date expressed in YYYYMMDD format.
6	AvgPx	Y	Calculated average price of all fills on this order.
64	FutSettDate	Y	Value date in YYYYMMDD format. If used with OrdType = "Forex – Swap", this should specify the settlement date for the near leg of an F/X Swap. For BRL split settlement requests this field represents the value date for CCY1.
6215	TenorValue	Y	If used with OrdType = "Forex – Swap", this should specify the tenor for the near portion of a F/X Swap. Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
120	SettlCurrency	Y	Required for NDF Quote Executions For FX NDFs this represents the NDF settlement currency.
6203	FixingDate	Y	Required for NDF Quote Executions Fixing date for NDF in YYYYMMDD format.
1445	NoRateSources	Y	Required for NDF Quote Executions Number of rate sources in the repeating group. See section : <i>STREAMING: Non-Deliverable Forwards (NDF) via DVB</i>
→1446	RateSource	Y	Required for NDF Quote Executions Fixing Rate Source. Supported values: 100 = EMTA - Settlement Rate Option as specified in the EMTA template terms for Non-Deliverable Forward FX Transactions. (Please see: http://www.emta.org/ndfft.aspx#ndf)
6160	LastPx2	N	All-in rate of the far leg of a F/X swap
192	OrderQty2	N	OrderQty of the future part of an F/X swap order.
193	FutSettDate2	N	FutSettDate of the far leg of an F/X swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this represents the value date for CCY2.
6216	TenorValue2	N	Tenor code for one leg of a multi-issue trade. Should only be used with OrdType = "Forex-Swap" to specify the tenor for the far leg of an F/X Swap or BRL split settlement request tenor for CCY2. Domain of supported tenor codes matches those for tag#6215. This field is mandatory for all 2-legged deals.
1	Account	N	Account mnemonic as agreed between broker and institution. Client's secondary user identifier read from user profile
15	Currency	N	Currency associated with the rate that is being quoted back. This is required for quote request on Manual(Tag 5082=2), Executable Spread(Tag 5082=3) and Executable All-in(Tag 5082=4) rates, but not on Cover (Tag 5082=1) rates.
5177	Source	N	Identifies the system source. This tag will be a string i.e. "Tradebook"
6521	CounterpartyReference	N	The free text identification of a counterparty who is not a member of the exchange.
9170	CLExecID	N	Client Execution id – A corresponding execution report from another system to send the original execution id sent. Execution report id for an FX trade done for a previous execution report sent to BLP
5178	Dealer	N	Optional field that will represent the bank/dealer that a trade was done with.
20002	RegulatoryIDFarLeg	N	Regulatory Trade ID – For FAR leg Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
20004	RegulatoryIDNearLeg	N	Regulatory Trade ID – For NEAR leg Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No (Requirement for SEF)
21808	LiquidityMakerLEI	N	Legal Entity Identifier (LEI) of the maker of the trade (Requirement for SEF)

21828	LiquidityMakerUSPerson	N	Liquidity Maker is US Person: 1 = Yes 2 = No (Requirement for SEF)
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834	BloombergSEFID	N	Bloomberg SEF ID (Requirement for SEF)
21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)
22159	Ccy1MarketType	Y	Required for NDF Quote Executions Identifies the type of market applicable to the currency 1 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"
22160	Ccy2MarketType	Y	Required for NDF Quote Executions Identifies the type of market applicable to the currency 2 in the specified currency pair (ccy1/ccy2). R = Regular / Off-shore O = On-shore N = Non-deliverable"

ExecutionAcknowledgement (35 = BN)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:-

- RFS
- Streaming (Static & DVB)

Workflow Behaviour

- *This is an optional message type which can be configured on request.*
- The ExecutionAcknowledgement (35=BN) is sent on acknowledgement of a filled ExecutionReport(35=8)

Tag	Field Name	Req'd	Description
11	ClOrdID	Y	Daily unique identifier for orders. This matches the ClOrdID(11) from NewOrderSingle message.
37	OrderID	Y	Daily unique identifier for orders.
17	ExecID	Y	Daily unique identifier of execution messages . This matches the ExecID of the Execution Report being acknowledged.
1036	ExecAckStatus	Y	1 = Accepted.
55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
54	Side	Y	Side of the Order. If OrdType = "Forex – Swap", should be the side of the future portion of a F/X swap. Valid Values: 1 = Buy 2 = Sell Always in terms of CCY1
38	OrderQty	Y	Amount of currency. If used with OrdType = "Forex – Swap", this should specify the amount for the near portion of a F/X Swap.
192	OrderQty2	N	OrderQty of the future part of an F/X swap order.
31	LastPx	Y	All-in rate.
6160	LastPx2	N	All-in rate of the far leg of a F/X swap.

BLOOMBERG FXGO BATCH RFQ ORDER MESSAGES

Batch Order Quote Request (35 = R)

Direction

- Message sent by Bloomberg to the Liquidity Provider.

Workflow Behaviour

The QuoteRequest (35=R) for batch orders is supported for the following scenarios:-

- Single currency pair and multi-tenor executable quotes.
- One single QuoteRequest message will be sent for a single currency pair where multiple tenors are either requested for Non-deliverable forward (NDF) pricing or for deliverable pricing. Never both.

Tag	Field Name	Req'd	Description
<< FIX Header START >>			
50	SenderSubID	Y	Counterparty Client Taker UUID as known on Bloomberg
<< FIX Header END >>			
131	QuoteReqID	Y	Bloomberg generated daily unique identifier for quote request. Will be echo'ed back for all responses.
60	TransactTime	Y	Timestamp when the business transaction represented by the message occurred. YYYYMMDD-HH:MM:SS.sss in UTC
1	Account	Y	Counterparty client identifier as defined by Identifier 4 in Bloomberg function FXPV
453	NoPartyIDs	Y	Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries
→448	PartyID	Y	Counterparty's Client Taker Bloomberg Dealcode
→447	PartyIDSource	Y	C = Generally accepted
→452	PartyRole	Y	17 = Contra Firm
→802	NoPartySubIDs	Y	Repeats 3 Times.
→→523	PartySubID	Y	Counterparty Client Taker Firm Name
→→803	PartySubIDType	Y	1 = Firm
→→523	PartySubID	Y	Counterparty Client Taker Trader Name
→→803	PartySubIDType	Y	37 = Contra Trader
→→523	PartySubID	Y	Counterparty Client Taker Trader UUID (On Bloomberg)
→→803	PartySubIDType	Y	3 = Client ID
146	NoRelatedSym	Y	Specifies the number of repeating symbols. Bloomberg will send an instance for each distinct currency pair by dealt currency in the batch order.

→55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term) This is the currency pair for all instances of LegSymbol (600) in the current NoRelatedSym instance.
→537	QuoteType	Y	Type of quote being requested from client counterparty. Default valid value = 1 (Tradeable)
→22159	Ccy1MktType	Y	Identifies the type of market applicable to base currency (CCY1) in the specified currency pair (CCY1/CCY2). R = Regular / Off-shore O = On-shore N = Non-deliverable
→22160	Ccy2MktType	Y	Identifies the type of market applicable to term currency (CCY2) in the specified currency pair (CCY1/CCY2). R = Regular / Off-shore O = On-shore N = Non-deliverable
→9112	SymbolCcyRefID	Y	Identifier used to specify an individual symbol/currency combination within this quote request. Must be echo'd back in MassQuote(35=i)
→54	Side	Y	Valid values:- 1 = Buy 2 = Sell The side for the net amount for the entire block. If the net amount is ZERO the Side (54) indicator can be set to either Buy or Sell
→38	OrderQty	Y	The net amount for the entire Symbol (55) block, expressed in Currency (15).
→15	Currency	Y	Dealt currency that OrderQty (38) refers to.
→75	TradeDate	Y	Indication of trade date expressed in YYYYMMDD format.
→44	Price	N	Reference SPOT rate as entered by the Counterparty Client Taker on Bloomberg {FXBM} for currency pair set in Symbol(55).
→555	NoOfLegs	Y	Repeating group for multi-leg trade details. Repeats for each leg requested for the given currency pair set in Symbol (55)
→→654	LegRefID	Y	Bloomberg generated unique leg reference identifier. Used to specify an individual leg.
→→600	LegSymbol	Y	This must be the same as all instances of Symbol (55).
→→556	LegCurrency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→685	LegOrderQty	Y	Order amount for the given leg instance in respect to LegCurrency(556).

→→624	LegSide	Y	Side. Valid Values:- 1 = Buy 2 = Sell Side specific to the leg instance. In the case of zero amount, side can be either Buy or Sell.
→→588	LegSettlDate	Y	Specific date of trade settlement (SettlementDate) in YYYYMMDD format for the leg instance.
→→609	LegSecurityType	Y	Valid Values:- <ul style="list-style-type: none"> • FXSPOT = FX Spot • FXFWD = FX Forward/Outright • FXNDF = Non-deliverable forward
→→6215	TenorValue	Y	Standard Tenor Codes: See section: SUPPORTED TAG
→→675	LegSettleCurrency	N	Required fr NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611	LegMaturityDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→5947	LegFixingSource	N	Required for NDF, only.
→→670	NoLegAllocs	N	Number of pre-allocated accounts.
→→→671	LegAllocAccount	N	Account name. Sub Account for pre-trade allocation, only.
→→→672	LegIndividualAllocID	N	Reference for the individual allocation ticket that is unique within this leg.
→→→673	LegAllocQty	N	Quantity to be allocated in respect to tag Currency (15) Value is positive for allocations if quantity is for the same side as the leg (624), otherwise negative. The sum of all of these fields in one group always adds up to LegOrderQty (685).
→→→1367	LegAllocSettlCurrency	N	Same as Currency(15)
6702	InCompetition	N	Indicates if the request is in competition. Y= Yes, request is in competition N= No, request is not in competition
21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No
21727	LiquidityTakerLEI	N	Legal Entity Identifier (LEI) of the client who initiated this trade
21807	LiquidityTakerIsUSPerson	N	Liquidity Taker is US Person: 1 = Yes 2 = No
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC
21834	BloombergSEFID	N	Bloomberg SEF ID

21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)
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MassQuote (35 = i)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behaviour

The MassQuote (35=i) is supported for the following scenarios:-

- Single currency pair and multi-tenor executable quotes.
- “Cherry picking” is not supported by the API.

Price Updates

- For all price quotes received, Bloomberg FXGO will show the price as executable. Bloomberg FXGO will default QuoteType(537) to be set to Tradeable/Executable.
- Quotes must reference the original QuoteReqID(131) and SymbolCcyRefID(9112) provided by Bloomberg FXGO.
- Quotes must reference each LegRefID (654) provided by Bloomberg FXGO for each applicable currency pair leg that is to be priced.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
117	QuoteID	Y	Unique identifier for this quote provided by the Liquidity Provider.
537	QuoteType	Y	Default valid value: 1 = Tradeable / Executable (Default) All quotes are executable. Any other value will result in message being dropped by Bloomberg.
60	TransactTime	Y	Timestamp when the business transaction represented by the message occurred. In the form YYYYMMDD-HH:MM:SS.sss in UTC
296	NoQuoteSets	Y	The number of sets of quotes in the message. Not applicable, however required as per FIX Protocol conventions. Value must set = 1 (Default)
→302	QuoteSetID	Y	Unique ID for the Quote Set. Required as per FIX Protocol conventions.
→55	Symbol	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
→15	Currency	Y	Dealt currency that OrderQty (38) refers to.
→9112	SymbolCcyRefID	Y	Identifier used to specify an individual symbol/currency combination within this quote request. Must be same as SymbolCcyRefID(9112) in QuoteRequest(35=R)
→188	BidSpotRate	C	Leg Bid SPOT rate Conditionally required, if pricing for the BID side.
→190	OfferSpotRate	C	Leg Offer SPOT rate Conditionally required, if pricing for the OFFER side.
→9115	MidSpotRate	C	Required for for SEF.

→304	TotNoQuoteEntries	Y	Total number of quotes for the quote set across all messages. Default valid value = 1. Bloomberg will internally ignore this tag as it is not applicable for this workflow.
→295	NoQuoteEntries	Y	The number of quote entries for a QuoteSet.
→→299	QuoteEntryID	Y	Uniquely identifies the quote as part of a QuoteSet. Must reference a specific LegRefID (654) in the QuoteRequest message sent from Bloomberg.
→→654	LegRefID	Y	Echo back Tag 654 in QuoteRequest(35=R).
→→600	LegSymbol	Y	This must be the same as all instances of Symbol (55).
→→556	LegCurrency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→685	LegOrderQty	Y	Amount
→→624	LegSide	Y	1 = Buy 2 = Sell
→→609	LegSecurityType	N	Valid Values: FXSPOT = FX Spot FXFWD = FX Forward FXNDF = Non-deliverable forward
→→6215	TenorValue	N	Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
→→588	LegSettlDate	Y	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.
→→675	LegSettlCurrency	N	Required fr NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611	LegMaturityDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→132	BidPx	C	All-in bid price/rate Conditionally required, if pricing for the BID side.
→→133	OfferPx	C	All-in offer price/rate. Conditionally required, if pricing for the OFFER side.
→→9518	MidRateNear	N	For SEF
→→189	BidForwardPoints	C	Bid forward points. Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8. Conditionally required, if pricing for the BID side.

→→191	OfferForwardPoints	C	<p>Offer forward points.</p> <p>Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.</p> <p>For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then we expect to receive 0.0008 instead of 8.</p> <p>Conditionally required, if pricing for the OFFER side.</p>
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NewOrderList (35 = E)

Direction

- Message sent by Bloomberg to the Liquidity Provider.

Workflow Behaviour

The NewOrderList (35=E) is supported for the following scenarios:-

- Single currency pair and multi-tenor executable quotes.
- A single NewOrderList(35=E) will be sent from Bloomberg to the Liquidity Provider when all legs of a batch request has been ACCEPTED by the counterparty client.

Tag	Field Name	Req'd	Description
<< FIX Header START >>			
50	SenderSubID	Y	Secondary Counterparty client identifier of as defined in IDENTIFIER 3 on Bloomberg FXPV
<< FIX Header END >>			
131	QuoteReqID	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
66	ListID	Y	Daily unique identifier for Batch Order. Generated by Bloomberg.
117	QuoteID	Y	Echo of QuoteID(117) in MassQuote(35=i)
60	TransactTime	Y	Timestamp when the business transaction represented by the message occurred. In the form YYYYMMDD-HH:MM:SS.sss in UTC
1	Account	Y	Counterparty client identifier as defined in IDENTIFIER 4 on Bloomberg FXPV
453	NoPartyIDs	Y	Repeats once.
→448	PartyID	Y	Counterparty's Client Taker Bloomberg Dealcode
→447	PartyIDSource	Y	C = Generally accepted
→452	PartyRole	Y	17 = Contra Firm
→802	NoPartySubIDs	Y	Repeats 3 times.
→→523	PartySubID	Y	Counterparty Client Taker Firm Name
→→803	PartySubIDType	Y	1 = Firm
→→523	PartySubID	Y	Counterparty Client Taker Trader Name
→→803	PartySubIDType	Y	37 = Contra Trader
→→523	PartySubID	Y	Counterparty 's Client Taker Trader UUID
→→803	PartySubIDType	Y	3 = Client ID
394	BidType	Y	Default value = 2 (Disclosed) Bloomberg will ignore this tag.
68	TotNoOrders	Y	The number of currency pair leg orders accepted by the counterparty client taker.
73	NoOrders	Y	Minimum value must be 1. Required as per FIX Protocol Standards Will be same as TotNoOrder (68)
→11	ClOrdID	Y	Bloomberg unique identifier for the leg order instance

→55	Symbol	Y	Ticker symbol expressed in CCY1/CCY2 Example: GBP/USD (Base/Term)
→22159	Ccy1MktType	Y	Identifies the type of market applicable to CCY1 in the specified currency pair (CCY1/CCY2). Valid values: R = Regular / Off-Shore O = On-shore N = Non-deliverable
→22160	Ccy2MktType	Y	Identifies the type of market applicable to CCY2 in the specified currency pair (CCY1/CCY2). Valid values: R = Regular / Off-Shore O = On-shore N = Non-deliverable
→15	Currency	Y	Dealt currency that OrderQty (38) refers to.
→9112	SymbolCcyRefID	Y	Used to specify an individual symbol/currency combination within this quote request.
→75	TradeDate	Y	Indicates date of trade referenced in this message in YYYYMMDD format.
→54	Side	Y	Valid values:- 1 = Buy 2 = Sell The side for the net amount for the entire block. If the net amount is ZERO the Side (54) indicator can be set to either Buy or Sell
→38	OrderQty	Y	Quantity ordered. Total amount for the single currency.
→67	ListSeqNo	Y	Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . .)
→302	QuoteSetID	Y	Quote ID(117) of the contributed rate that market taker is attempting to execute on. The maker provides this identifier in the MassQuote (35=i) message.
→555	NoLegs	Y	Repeating group for multi-leg trade details. Repeats for each leg requested for the given currency pair set in Symbol (55) Must be the same value as in QuoteRequest(35=R).
→→654	LegRefID	Y	Echo back of LegRefID(654) in MassQuote(35=i).
→→600	LegSymbol	Y	This must be the same as all instances of Symbol (55).
→→556	LegCurrency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→299	QuoteEntryID	Y	Echo back of QuoteEntryID(299) from MassQuote(35= i).
→→685	LegOrderQty	Y	The net amount for the leg expressed in Currency(15).
→→624	LegSide	Y	Valid values:- 1 = Buy 2 = Sell
→→588	LegSettlDate	Y	Specific date of trade settlement in YYYYMMDD format for leg instance.

→→609	LegSecurityType	Y	Valid Values: <ul style="list-style-type: none"> • FXSPOT = FX Spot • FXFWD = FX Forward/Outright • FXNDF = Non-deliverable forward
→→6215	TenorValue	Y	Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
→→675	LegSettlCurrency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611	LegMaturityDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→5947	LegFixingSource	N	Required for NDF, only. Fore FX NDFs this represents the fixing fource.
→→670	NoLegAllocs	N	The number leg allocations.
→→→671	LegAllocAccount	N	Allocation account name.
→→→672	LegIndividualAllocID	N	Id of the allocation that is unique within this leg.
→→→673	LegAllocQty	N	Quantity to be allocated in respect to tag Currency(15) Value is positive for allocation if quanity is for the same side as the leg (624), otherwise negative. The sum of all of these fields in one group always adds up to LegOrderQty(685)
→→→1367	LegAllocSettlCurrency	N	Same value as Currency(15).
→→→20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> • Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] • Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
→→→20015	RegulatoryIDAlloc	N	Regulatory Trade ID – For Allocation Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
→→566	LegPrice	Y	Price (Spot rate for Spots, All-in rate for Outrights)
→→9518	MidRateNear	N	For SEF Mid Market Rate for Forward/NDF
→→194	LastSpotRate	Y	FX Spot rate
→→9115	MidSpotRate	N	For SEF Mid Market Spot Rate.
→→195	LastForwardPts	N	Forward points. Points should be sent in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate. For example, if the forward points for EURUSD using market conventions, for any given tenor, is 8 then
→→20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> • Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] • Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
→→20004	RegulatoryTradeID	N	Regulatory Trade ID Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)

21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No
21727	LiquidityTakerLEI	N	Legal Entity Identifier (LEI) of the client who initiated this trade
21807	LiquidityTakerIsUSPerson	N	Liquidity Taker is US Person: 1 = Yes 2 = No
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC
21834	BloombergSEFID	N	Bloomberg SEF ID
21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)

Batch Order ExecReport (35 = 8)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behaviour

The ExecReport (35=8) is supported for the following scenarios:-

- Single currency pair and multi-tenor executable quotes.
- A single ExecReport will be sent from the Liquidity to either ACCEPT or REJECT all legs priced for the original QuoteRequest.
- Individual ExecReport for individual legs is not supported.

Tag	Field Name	Req'd	Description
9114	MakerListID	Y	Daily unique identifier for Batch Order provided by the market maker.
131	QuoteReqID	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
66	ListID	Y	Required for executions against orders which were submitted as part of a list. Must be echo of ListID (66) as provided by Bloomberg in NewOrderList (35=E)
17	ExecID	Y	Bank provided unique execution ID for the entire Batch Order.
1	Account	N	Counterparty client identifier as defined by Identifier 4 in Bloomberg function FXPV
150	ExecType	Y	Describes the purpose of the execution report. Valid Values:- 8 = Rejected 2 = Trade (Fill)
39	OrderStatus	Y	Identifies current status of the batch order. Bloomberg accepted valid values: 2 = Filled 8 = Rejected
58	Text	N	Free form text for reject message when ExecType(150) =8 and OrderStatus(39)=8
60	TransactTime	N	Timestamp when the business transaction represented by the message occurred. In the form YYYYMMDD-HH:MM:SS.sss in UTC
73	NoOrders	Y	For single currency pair pricing, Bloomberg default accepted value is 1, only.
→37	OrderID	Y	Required to be unique for each chain of orders.
→11	ClOrdID	Y	Daily unique identifier for orders. Required by Bloomberg to match Execution to NewOrderList (35=E) message.
→55	Symbol	N	Ticker symbol expressed in CCY1/CCY2 Example: GBP/USD (Base/Term)
→15	Currency	N	Dealt currency that OrderQty (38) refers to. Echo back from Currency(15) from NewOrderList (35=E).
→9112	SymbolCcyRefID	N	Used to specify an individual symbol/currency combination within this quote request.

→75	TradeDate	N	Indication of trade date expressed in YYYYMMDD format.
→555	NoLegs	Y	The number of currency pair leg orders accepted by the counterparty client taker. For OrdStatus Filled (39=2) NoLegs(555) must be the same as NoOrders(555) as provided by Bloomberg in NewOrderList(35=E).
→→654	LegRefID	Y	Leg Reference Identifier as provided in by Bloomberg in QuoteRequest (35=R)
→→600	LegSymbol	Y	This must be the same as all instances of Symbol (55).
→→556	LegCurrency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→685	LegOrderQty	Y	Fill quantity for the leg order in LegCurrency (556) amount.
→→624	LegSide	Y	Valid values:- 1 = Buy 2 = Sell
→→588	LegSettlDate	Y	Settlement date in the form YYYYMMDD
→→6215	TenorValue	Y	Standard Tenor Codes: See section: <i>SUPPORTED TAG</i>
→→675	LegSettlCurrency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611	LegMaturityDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→566	LegPrice	Y	Price (Spot rate for SPOT, All-In Rate for Outrights).
→→20003	RegulatoryTradeIDSource	N	ID of reporting entity / Namespace: <ul style="list-style-type: none"> Bloomberg SEF CFTC Namespace for SEF Transactions [1010000268] Bloomberg LP LEI [position 7-16] for UTI Namespace [1KJTIIGC8Y]
→→20004	RegulatoryTradeID	N	Regulatory Trade ID Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
21829	IsSEFTrade	N	If the trade is executed on Bloomberg SEF: 1 = Yes 2 = No
21727	LiquidityTakerLEI	N	Legal Entity Identifier (LEI) of the client who initiated this trade
21807	LiquidityTakerIsUSPerson	N	Liquidity Taker is US Person: 1 = Yes 2 = No
21833	SwapReportingAgency	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC
21834	BloombergSEFID	N	Bloomberg SEF ID
21835	ReportingParty	N	1=Liquidity Maker 2=Liquidity Taker (Requirement for SEF)

Batch Order QuoteRequestReject (35 = AG)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behaviour

The QuoteRequestReject (35=AG) is supported for the following scenario:

- Liquidity Provider wants to reject an incoming batch order QuoteRequest(35=R) from Bloomberg FXGO.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
658	QuoteRequestRejectReason	Y	Reason Quote was rejected:- 1 = Unknown Symbol 3 = Quote Request Exceeds Limit 6 = Not Authorised to Request Quote 8 = No Market For Instrument 11 = Insufficient credit 13 = Exceeded maximum notional order amount 99 = Other
58	Text	C	Conditionally required if QuoteRequestRejectReason (658) is set to Other (99)

Batch Order QuoteCancel (35 = Z)

Direction

- Message sent by the Liquidity Provider to Bloomberg & sent by Bloomberg to Liquidity Provider.

Workflow Behaviour

The QuoteCancel (35=Z) is supported for the following scenarios:-

- Liquidity Provider wants to cancel all executable quotes for a given QuoteReqID(131) from QuoteRequest(35=R)
- Liquidity Provider wants to cancel a single executable quote for a given QuoteID(117) from MassQuote(35=i)
- Liquidity provider must reference the last QuoteID(117) sent to Bloomberg when cancelling a single executable quote.
- Bloomberg requires the liquidity provider to stop sending quotes for the following possible scenarios:-
 - Counterparty client cancels the quote request before confirming trade execution.
 - Counterparty client cancels the quote request after the trade is rejected by the liquidity provider and no longer wants to receive quotes.
 - Liquidity provider confirms trade and therefore quotes to Bloomberg for the given request must stop.

Tag	Field Name	Req'd	Description
131	QuoteReqID	Y	Echo of QuoteReqID(131) as provided by Bloomberg in message type QuoteRequest (35=R)
117	QuoteID	C	Conditionally required if QuoteCancelType(298) = 5 Must map to last QuoteID(117) of a MassQuote(35=i)
298	QuoteCancelType	Y	Identifies the type of quote cancel. Bloomberg accepted valid values:- 4 = Cancel ALL Quotes 5 = Cancel single quote message MassQuote(35=i) specified in QuoteID (117)
1166	QuoteMsgID	N	Optionally used to supply a message identifier for a quote cancel.

VERSION HISTORY

The following table outlines the version history of this document:

Date	Version	Description
November, 19 th 2015	3.0.3	Initial Release Supporting:- - Streaming: Static and Dynamic Volume Band Streaming - Streaming for Non Deliverable Currency Pairs via DVB - Request for Streaming (RFS) for Single Currency Order & Batch Orders
December, 11 th 2015	3.0.4	NDF Updates:- MarketDataFullSnapshot(35=W), NewOrderSingle (35=D), ExecutionReport(35=8) Tags:- 167 (SecurityType), 1445 (repeating group), 22159 (MarketCcTypeCcy1), 22160((MarketCcTypeCcy2),120(SettlCurrency),6203(FixingDate)