FX FIXBOOK FOR LIQUIDITY PROVIDERS

ELECTRONIC TRADING

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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 our clients and their third-party OMS and FIX vendors.

The FIXBook tags are based on Fix Protocol Version 4.4; and include some Version 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 decided case-by-case.
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 other Bloomberg® Applications.
- Application and Network connectivity thru one of the many major FIX vendors certified with the BLOOMBERG®.

THE FIX CERTIFICATION PROCESS

All new liquidity providers will be granted access to our beta testing environment, which is configured specifically for the products and workflows that will be supported.

A dedicated team of integration specialists is available for questions and assistance with testing. A formal UAT Conformance certification document must be signed-off 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 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 supports one of the two FIX message workflows:

- **STATIC VOLUME BAND STREAMING (Legacy - Not used for new setups)**
- **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.
- FX Trading Grid supports the maximum precision of six (6) digits after the decimal point. Please ensure that FXPV precision setting and the corresponding precision on the actual streaming rates are aligned and is no more than six (6) digits of rate precision.

LIQUIDITY PROVISIONING

- Liquidity Provider must ensure pricing of full amounts, only.
- Liquidity Provider must provide forward points in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.
- Liquidity Provider must not exceed Bloomberg's price update target of 5 price updates per second for a given CCY pair subscription request. This is to ensure server efficiency and timely processing and distribution of price updates to the end client. Failure to comply could result in a given CCY pair subscription being cut-off.
- Liquidity Provider must not exceed target of 10 volumes bands per price update message. (Streaming DVB)
- Liquidity provider must stop price quote updates after trade execution.
- Liquidity provider must stop price quote updates after a market taker's quote price decline.
- Liquidity Provider must provide both bid/offer prices and volume amounts for the current trade date each price update message.
- Liquidity Provider must ensure all volume bands (amounts) for bid and ask quotes are sent in an ascending order e.g. Bid/Ask: 1,000,000, 5,000,000, 10,000,000 etc. (Streaming DVB)
- Liquidity Provider must support last look trade messages from Bloomberg.
- Liquidity Provider must support executable and indicative price streaming.
- Bloomberg FXGO supports inverted rates if the Liquidity Provider can support request for inverted currency pairs.
- All trade rejections from liquidity provider must contain the liquidity provider's e-FX support contact details.
- Bloomberg FXGO does not support API messages containing NULL values.

STREAMING: Static Volume Band Streaming

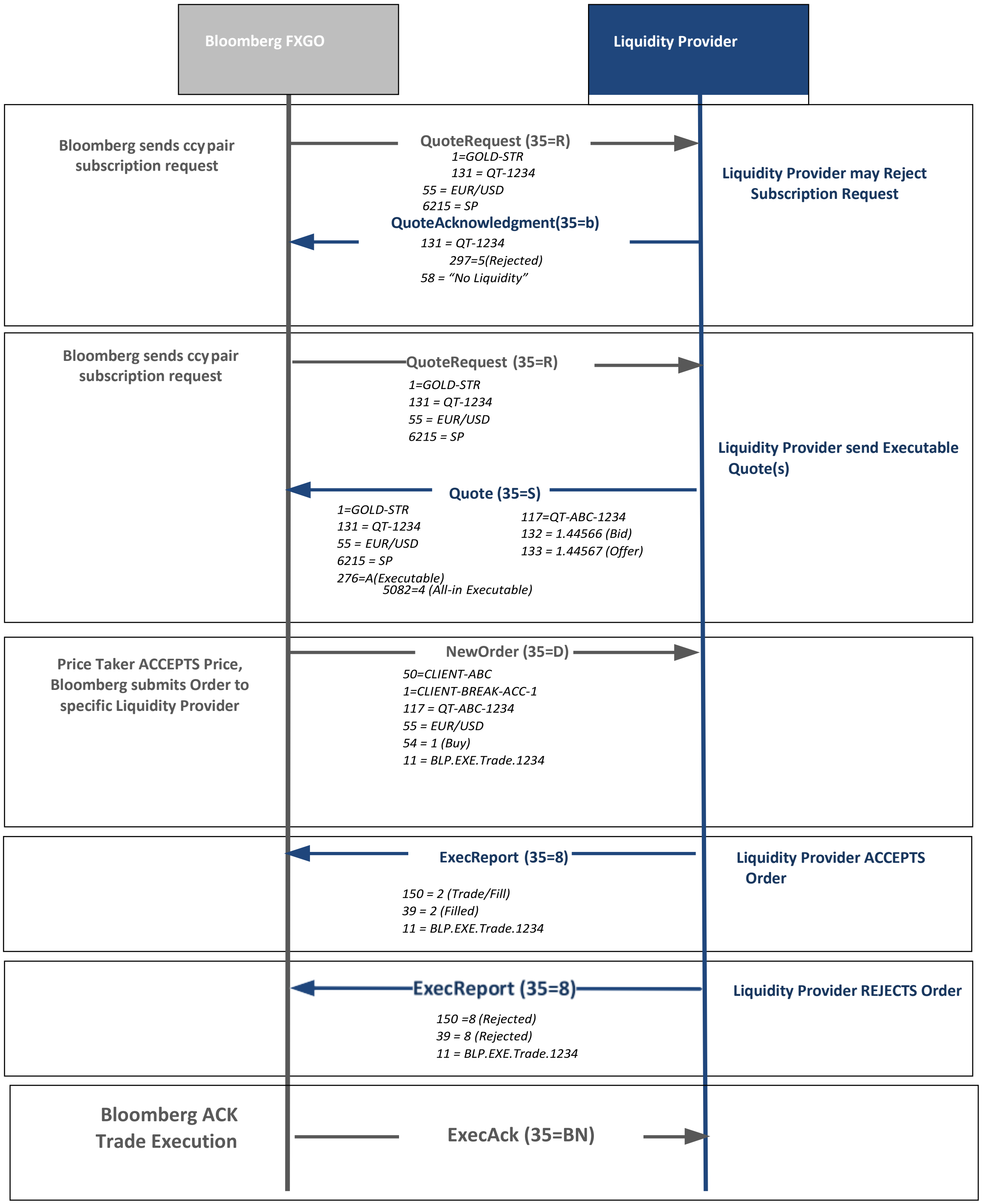
This static streaming model allows price makers to send a single price rate for a single currency pair volume band.

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 be 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 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 five (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 each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).

STREAMING: Deliverable Forwards via DVB

Bloomberg FXGO supports API pricing and execution of deliverable forwards / outrights on a streaming executable basis through the FX Trading Grid.

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.

Message Flow

Bloomberg FXGO requires by default for SPOT quote and FORWARD POINTS to be streamed as separate quote messages.

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

- Deliverable currency pair and tenor with (35=V) on FIX session logon/startup.
- Using Deliverable Forward 'flag' as TAG 167=FXFWD
- Upon liquidity provider's request, the subscription request may be configured to be on-demand.
- Bloomberg will expect 1 of 2 responses:
    - 2x Market Data Snapshot (35=W) [one for SPOT Quote & one for FORWARD POINT quote]
    - or Market Data Request Reject (35=Y).
- The liquidity provider can flag each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).

Liquidity Providers are 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 deliverable forward instrument specified in the request. Bloomberg will validate respective deliverable forward parameters in the quote message coming from the Liquidity Provider to ensure that it is the case.

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, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, IM4, and BMF1 to BMFx. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDCLP	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDCNY	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDCOP	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDIDR	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDINR	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDKRW	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4.	USD	As specified by EMTA

	* Please refer to FRD<GO> on the Bloomberg terminal for definition and dates		
USDMYR	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDPEN	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDPHP	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	USD	As specified by EMTA
USDTWD	1W, 2W, 3W, 1M, 2M, 3M, 4M, 5M, 6M, 7M, 8M, 9M, 10M, 11M, 1Y, 15M, 18M, 21M, 2Y, 3Y, 4Y, 5Y, 6Y, 7Y, 8Y, 9Y, 10Y, IM1, IM2, IM3, and IM4. * Please refer to FRD<GO> on the Bloomberg terminal for definition and dates	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 would include in 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 be configured as 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 each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).

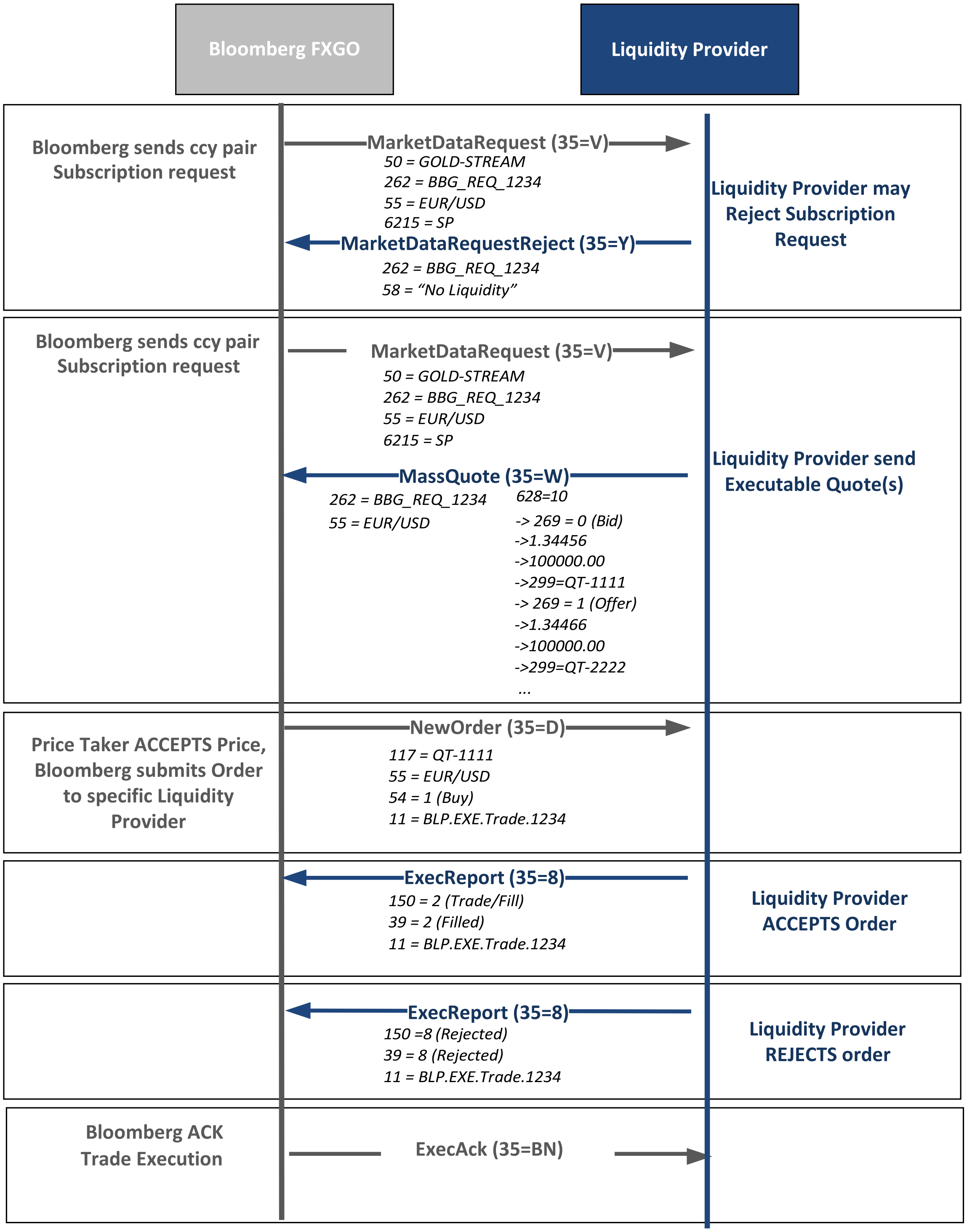
Liquidity Providers are expected to validate all tags in the FIX message and reject the rate subscription and execution requests if the values sent by Bloomberg FXGO do not match the values their system is expecting.

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.

Dynamic Volume Band (DVB): FIX Message Workflow

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

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


Bloomberg FXGO
Liquidity Provider
Bloomberg sends ccy pair Subscription request
MarketDataRequest (35=V)
50 = GOLD-STREAM
262 = BBG_REQ_1234
55 = EUR/USD
6215 = SP
MarketDataRequestReject (35=Y)
262 = BBG_REQ_1234
58 = "No Liquidity"
Liquidity Provider may Reject Subscription Request
Bloomberg sends ccy pair Subscription request
MarketDataRequest (35=V)
50 = GOLD-STREAM
262 = BBG_REQ_1234
55 = EUR/USD
6215 = SP
MassQuote (35=W)
262 = BBG_REQ_1234
55 = EUR/USD
628=10
-> 269 = 0 (Bid)
->1.34456
->100000.00
->299=QT-1111
-> 269 = 1 (Offer)
->1.34466
->100000.00
->299=QT-2222
...
Liquidity Provider send Executable Quote(s)
Price Taker ACCEPTS Price, Bloomberg submits Order to specific Liquidity Provider
NewOrder (35=D)
117 = QT-1111
55 = EUR/USD
54 = 1 (Buy)
11 = BLP.EXE.Trade.1234
ExecReport (35=8)
150 = 2 (Trade/Fill)
39 = 2 (Filled)
11 = BLP.EXE.Trade.1234
Liquidity Provider ACCEPTS Order
ExecReport (35=8)
150 =8 (Rejected)
39 = 8 (Rejected)
11 = BLP.EXE.Trade.1234
Liquidity Provider REJECTS order
Bloomberg ACK Trade Execution
ExecAck (35=BN)

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 with 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), Currency Deposits, and Commodity (for Precious Metals).
- RFS support single and multiple pre-allocations. *(Configurable on request).*
- If the Liquidity Provider in 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.

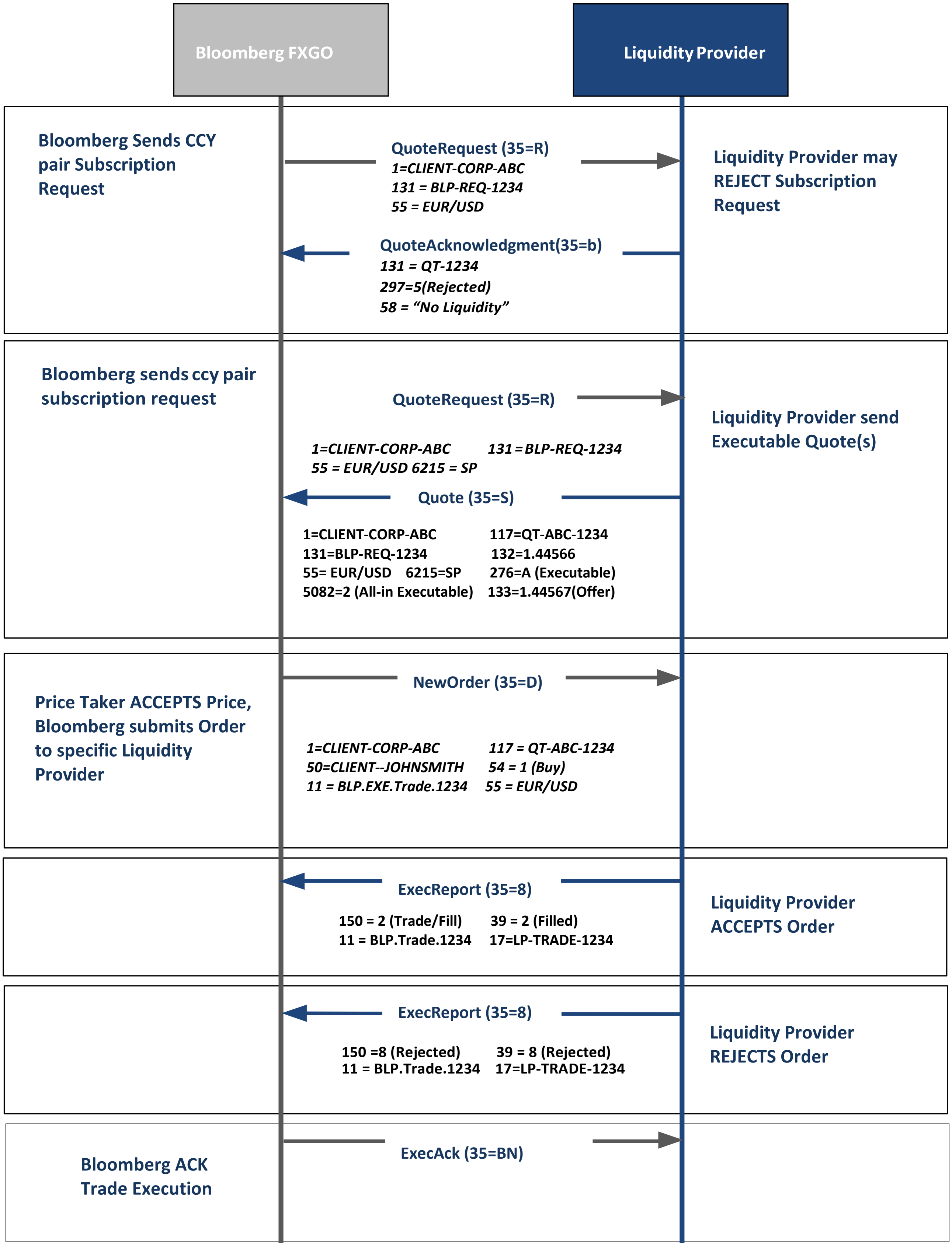
Liquidity Provisioning

- Liquidity Provider must ensure pricing of full amounts, only.
- Liquidity Provider must provide forward points in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.
- Liquidity Provider must not exceed Bloomberg's price update target of 3 price updates per second for a given CCY pair subscription request. This is to ensure server efficiency and timely processing and distribution of price updates to the end client. Failure to comply could result in a given CCY pair subscription being cut-off.
- Liquidity provider must stop price quote updates after trade execution.
- Liquidity provider must stop price quote updates after a market taker's quote price decline.
- Liquidity Provider must provide both bid/offer prices and volume amounts for the current trade date in each price update message.
- Liquidity Provider must support last look trade messages from Bloomberg.
- Liquidity Provider must support executable and indicative price streaming.
- Bloomberg FXGO supports inverted rates if the Liquidity Provider can support request for inverted currency pairs.
- All trade rejections from liquidity provider must contain the liquidity provider's e-FX support contact details.
- Bloomberg FXGO does not support API messages containing NULL values

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=S) 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.

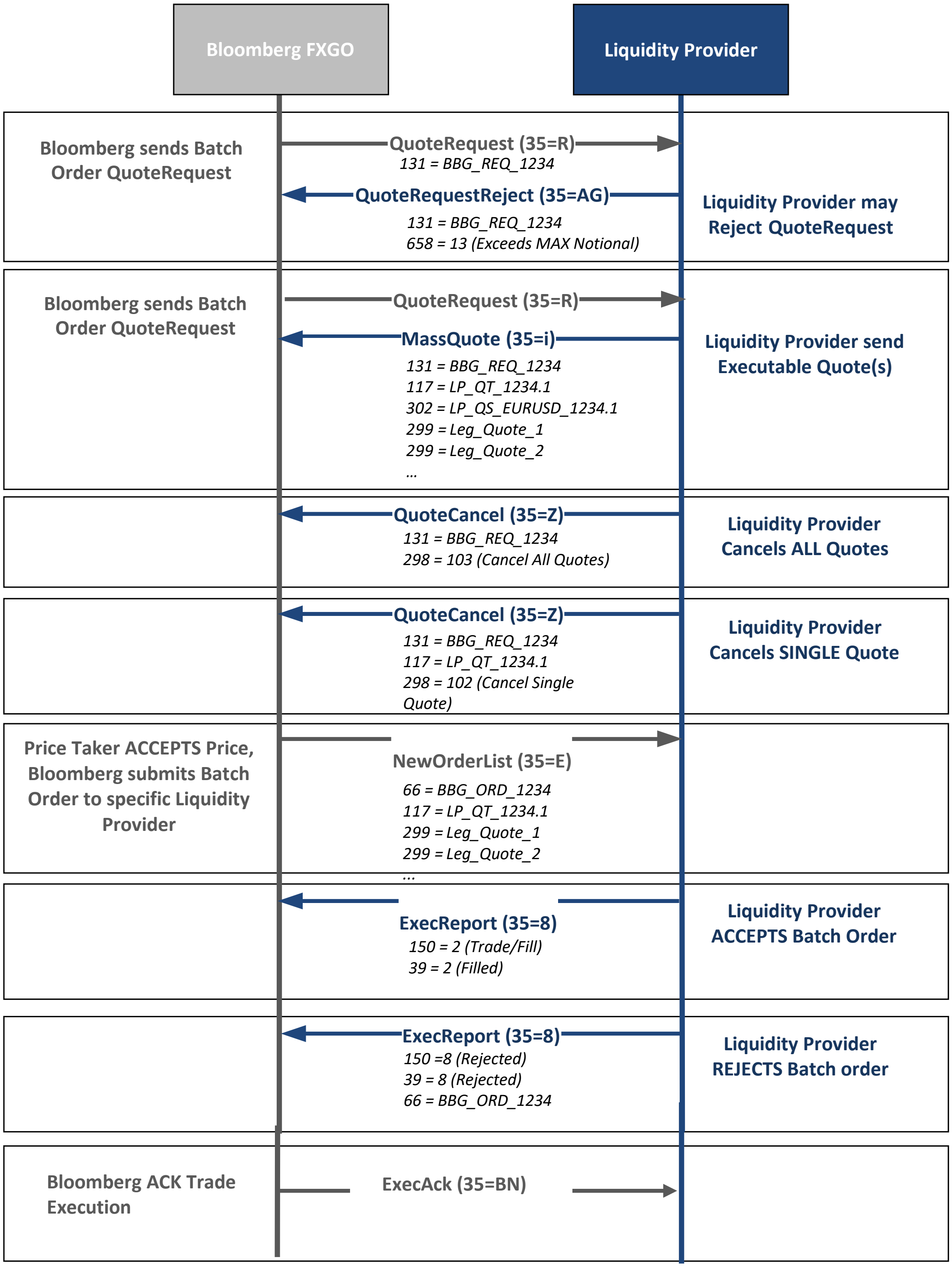
The default FIX API behavior for RFQ of batch tickets supports the following feature:

- 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.

Liquidity Provisioning

- Liquidity Provider must ensure pricing of full amounts, only.
- Liquidity Provider must provide forward points in unscaled convention to eliminate scaling factor mismatches when applying the points to the spot rate.
- Liquidity Provider must not exceed Bloomberg's price update target of 5 price updates per second for a given CCY pair subscription request. This is to ensure server efficiency and timely processing and distribution of price updates to the end client. Failure to comply could result in a given CCY pair subscription being cut-off.
- Liquidity provider must stop price quote updates after trade execution.
- Liquidity provider must stop price quote updates after a market taker's quote price decline.
- Liquidity Provider must provide both bid/offer prices and volume amounts for the current trade date each price update message.
- Liquidity Provider must support last look trade messages from Bloomberg.
- Liquidity Provider must support executable and indicative price streaming.
- Bloomberg FXGO supports inverted rates if the Liquidity Provider can support request for inverted currency pairs.
- All trade rejections from liquidity provider must contain the liquidity provider's e-FX support contact details.
- Bloomberg FXGO does not support API messages containing NULL values.

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
- **C**, conditionally required

In some cases, a tag is marked 'Y' as 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 before it is considered expired on Bloomberg FXGO.

Workflow Behavior

- 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	5	NA	NA
STREAMING – DVB	5	NA	NA
RFS	10	30	120
Batches	15	15	15

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** = MarketDateRequestReject
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 (TAGS 6215 and 6216)

TENOR CODES				
SP = (SPOT)	**SN** (SpotNext) (SWAPS ONLY)	**5M**	**2Y**	**10Y**
1 = (T+0, TODAY)	**1W**	**6M**	**3Y**	**IM1***
2 = (T+1, TOM)	**2W**	**7M**	**4Y**	**IM2***
3 = (T+2)	**3W**	**8M**	**5Y**	**IM3***
4 = (T+3)	**1M**	**9M**	**6Y**	**IM4***
6 = Other	**2M**	**10M**	**7Y**	**BMF1 to BMF***
ON (Overnight-Next) (SWAPS ONLY)	**3M**	**11M**	**8Y**	**BROKEN** = For broken dates
TN (Tomorrow-Next) (SWAPS ONLY)	**4M**	**1Y**	**9Y**	**SPLIT** = For BRL split settlement requests

*Please refer to FRD<GO> on the Bloomberg terminal for definition and dates

Deposit Day Count Fractions (TAG 6813)

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

Standard FIX Header

The following list the Standard FIX Header for all Products:

Tag/Field Name	FIX Data Type	Req	Description
8 (BeginString)	String	Y	Identifies the beginning of a new message
9 (BodyLength)	Length (int)	Y	Details the message length
34 (MsgSeqNum)	SeqNum (int)	Y	Message sequence number
35 (MsgType)	String	Y	Defines the FIX message Type
49 (SenderCompID)	String	Y	Identifies the Firm sending the message. * BLP for messages originating from Bloomberg.
50 (SenderSubID)	String	N	Identify specific message originator • Unique Bloomberg Identifier of client (read from user profile Identifier 3 in Bloomberg function FXPV).
52 (SendingTime)	UTCTimestamp	Y	Time of message expressed in GMT
56 (TargetCompID)	String	Y	Identifies receiving firm * BLP for messages destined for Bloomberg.
57 (TargetSubID)	String	N	Identifies specific individual/unit intended to receive message.
115 (OnBehalfOfCompID)	String	N	Trading partner company ID used when sending messages via a third party. • Is used to identify the counterparty company in a New Order Single message (Tag 35=D).
116 (OnBehalfofSubID)	String	N	Bloomberg assigned identifier to taker side firm.
128 (DeliverToCompID)	String	N	Bloomberg assigned identifier for maker side firm
129 (DeliverToSubID)	String	N	Bloomberg assigned identifier to maker side trader
144 (OnBehalfOfLocationID)	String	N	Bloomberg assigned identifier to taker side firm
145 (DeliverToLocID)	String	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	FIX Data Type	Req	Description
10 (CheckSum)	String (3 digits)	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 Behavior

- Static Streaming
  - Quote Request message is automatically generated upon system startup for executable all-in price streaming.
  - The Quote Request may also be generated for "on-demand" price streams, for further information, please contact a Bloomberg FXGO Integration representative for the configuration of such streams.
  - The Quote Request message for Static Streaming is not expected to contain any Regulatory Tags and/or values. For Static Streaming Regulatory Trading details please refer to the 35=D (NewOrderSingle) message.

- 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.
  - All Trades are qualified as BTBS when the value in Tag 1300 (MarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Daily unique identifier for quote request. Must be echo'ed back for all responses.
1300 (MarketSegmentID)	String	Y	**Required for BMTF, BTFE, BSEF, BTBS, and XOFF** Supported values: • **XOFF** = Off Facility (default) • **BSEF** = Bloomberg Swap Execution Facility • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BTBS** = Bloomberg Tradebook Singapore
22432 (SettlQualifier)	int	C	Qualifier for settlement type and date fields. This is required for BRL split settlement request. Supported value: • **0** = Split settlement See FutSettlDate(64) and SettlDate2(193) for actual values.
22444 (NearFxISIN)	String	C	ISIN Code for the FX Instrument in the case of a FX SWAP. This Tag will be sent if ISIN is available at time of order submission for the FX SWAP NEAR leg for BMTF or BTFE only.
22445 (FarFxISIN)	String	C	ISIN Code for the FX Instrument in the case of a FX SWAP. This Tag will be sent if ISIN is available at time of order submission for the FX SWAP FAR leg for BMTF or BTFE only.
146 (NoRelatedSym)	NumInGroup (int)	Y	Specifies the number of repeating symbols. Defaults to 1
→55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: • GBP/USD (Base/Term)
→48 (SecurityID)	String	C	ISIN Code for the FX Instrument This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→22 (SecurityIDSource)	String	C	Supported value: • **4** = ISIN This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→167 (SecurityType)	String	Y	Indicates type of security Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward • **FXNDS** = FX Non-deliverable swap • **FXSWAP** = FX Swap – Deliverable • **CASH** = Deposit
→54 (Side)	char	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. Supported values: • **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 FX swap.
→38 (OrderQty)	Qty	N	Amount of value currency. Required for Manual (Tag 5082=2) (RFS) but not required for Executable All-in (Tag 5082=4) (Streaming) quote requests. If used with OrdType = "Forex – Swap", this should specify the amount for the near leg of a FX Swap.

→64 (FutSettDate)	LocalMktDate	Y	Value date in YYYYMMDD format. If used with OrdType = "Forex – Swap", this should specify the settlement date for the near leg of an FX Swap. For BRL split settlement requests this field represents the value date for CCY1.
→40 (OrdType)	char	N	Order Type. Supported Values: • **G** = Forex-Swap • **H** = Forex-Previously Quoted
→193 (FutSettDate2)	LocalMktDate	C	FutSettDate of the far leg of an FX swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this tag represents the value date for CCY2. This is required for BRL split settlement requests.
→192 (OrderQty2)	Qty	C	OrderQty of the far leg of an FX swap order. This field is required for swaps.
→15 (Currency)	Currency	N	Currency that OrderQty (Tag=38) refers to. This is required for quote requests for Manual (Tag 5082=2)
→60 (TransactTime)	UTCTimestamp	Y	Time the transaction was entered. Expressed in UTC. For example: YYYYMMDD–HH:MM:SS:MMM
→6215 (TenorValue)	String	Y	If used with OrdType = "Forex-Swap", this tag will specify the tenor for the near leg of an FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY1. Standard Tenor Codes: See section: *SUPPORTED TAG*
→6216 (TenorValue2)	String	C	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 FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY2. Domain of supported tenor codes matches those for TAG 6215. This is required for BRL split settlement requests. This field is mandatory for all 2-legged deals.
453 (NoPartyIDs)	NumInGroup (int)	Y	**Required**
Repeating Group Instance for: **Venue Details**			
→448 (PartyID)	String	Y	Venue MIC Code The Market Identifier Code (MIC) is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets. The MIC is a four alpha character code. Supported values: • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BBSF** = Bloomberg Swap Execution Facility (BSEF) • **XOFF** = Off Venue Trade, including BTBS
→447 (PartyIDSource)	char	Y	Supported value: • **G** = MIC (ISO 10383 - Market Identifier Code)
→452 (PartyRole)	int	Y	Supported values: • **16** = Off Facility, including BTBS • **64** = Multilateral Trading Facility (BMTF & BTFE) • **73** = Executing Venue (BSEF)
→802 (NoPartySubIDs)	NumInGroup (int)	C	**Required for BMTF, BTFE, and BSEF**

→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported values: • **549300ROEJDDAXM6LU05** = Bloomberg Trading Facility Limited (BMTF) • **254900QBKK4WBSO3GE51** = Bloomberg Trading Facility Europe (BTFE) • **5493003IUYOH354SNS58** = Bloomberg Swap Execution Facility (BSEF)
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported value: • **4025** = LEI
Repeating Group Instance for: **Liquidity Taker Details as known on Bloomberg & Taker LEI**			
→448 (PartyID)	String	Y	Liquidity Taker Deal Code
→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→452 (PartyRole)	int	Y	Supported value: • **13** = Order origination firm
→802 (NoPartySubIDs)	NumInGroup (int)	Y	
→→523 (PartySubID)	String	Y	Liquidity Taker Firm Name
→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→523 (PartySubID)	String	Y	Liquidity Taker Bloomberg UUID
→→803 (PartySubIDType)	int	Y	Supported value: • **2** = Person
→→523 (PartySubID)	String	Y	Liquidity Taker Trader Name
→→803 (PartySubIDType)	int	Y	Supported value: • **9** = Contact Name
→→523 (PartySubID)	String	Y	Taker Execution within Firm Supported value: • **Y** = Yes
→→803 (PartySubIDType)	int	Y	Taker Execution within Firm Supported value: • **4047** = Liquidity Taker
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Taker LEI *** This Tag is optional if Tag 1300=XOFF**
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 1300=XOFF**
Repeating Group Instance for: **Liquidity Maker Details as known on Bloomberg & Maker LEI**			
→448 (PartyID)	String	Y	Liquidity Maker Deal Code
→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm

→802 (NoPartySubIDs)	NumInGroup (int)	Y	Liquidity Maker Firm Name Details
→→523 (PartySubID)	String	Y	Liquidity Maker Firm Name
→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→523 (PartySubID)	String	C	Liquidity Maker LEI *** This Tag is optional if Tag 1300=XOFF**
→→803 (PartySubIDType)	int	C	Supported value: • **4025** = LEI *** This Tag is optional if Tag 1300=XOFF**
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Is Liquidity Maker
6065 (StreamingQuoteDuration)	int	Y	Number of seconds for which to receive price ticks. • **0** = Receive quotes until logged out.
75 (TradeDate)	LocalMktDate	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)	int	Y	Indicates whether a quote is a Manual or Executable All-in. Valid Values: • **2** = Manual Pricing (for RFS) • **4** = Executable All-in Pricing (for Static Band Streaming)
1 (Account)	String	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 the user profile. • Identifier 4 in Bloomberg function FXPV terminal screen.
50 (SenderSubID)	String	N	Additional client counterparty identifier as defined by Identifier 3 in Bloomberg function FXPV
58 (Text)	String	N	Free format test string containing text as entered by the counterparty client taker at the time of RFQ.
78 (NoAllocs)	NumInGroup (int)	N	No of allocation repeating groups (for pre-trade allocations only). Supported for RFS only.
→79 (AllocAccount)	String	N	Sub Account (for pre-trade allocations only)
→80 (AllocQty)	Qty	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)	String	N	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an Alloc Account, for pre-trade swap allocations only). • **1** = Near Leg • **2** = Far Leg
→539 (NoNestedPartyIDs)	NumInGroup (int)	N	**Required for BMTF and BTFE** *** This Tag is optional for BSEF, XOFF and BTBS**
→→524 (NestedPartyID)	String	N	**Required for BMTF and BTFE** Liquidity Taker Account LEI *** This Tag is optional for BSEF, XOFF and BTBS**

→→525 (NestedPartyIDSource)	char	N	**Required for BMTF and BTFE** Liquidity Taker LEI Supported value: • **N** = LEI *** This Tag is optional for BSEF, XOFF and BTBS**
→→538 (NestedPartyRole)	int	N	**Required for BMTF and BTFE** Liquidity Taker LEI • **24** = Customer Account *** This Tag is optional for BSEF, XOFF and BTBS**
120 (SettlCurrency)	Currency	N	Currency code of settlement denomination. This field is required for NDF.
5974 (FixingSource)	String	N	Fixing source for NDF.
6203 (FixingDate)	LocalMktDate	N	Fixing date for NDF.
9120 (SettlCurrency2)	Currency	N	Currency code of settlement denomination (far leg). This field is required for all 2-legged Non-deliverable Swaps (NDS) deals.
9119 (FixingDate2)	LocalMktDate	N	Fixing date of the far leg. This field is required for all 2-legged Non-deliverable Swaps (NDS) deals.
2593 (NoOrderAttributes)	NumInGroup	C	Number of order attribute entries included. Required if Order is generated via DOR, Trade Best, and RBLD rather than FXGO UI.
→2594 (OrderAttributeType)	Int	C	**Required if NoOfAttributes(2593) >0** Type of Order attribute. Supported value: • **1008** = Automated Order – Order originated from an automated service or platform, e.g. DOR, Trade Best, and RBLD rather than FXGO UI.
→2595 (OrderAttributeValue)	String	C	**Required if NoOrderAttributes (2593) >0** The value associated with the order attribute type specified in OrderAttributeType(2594). Supported value: • **Y** = Yes
6812 (DepoActionType)	char	N	Supported values: • **N** = New • **R** = Rollover
6813 (DepoDayCount)	char	N	FX Deposit day count fraction Supported values: See section*: Deposit Day Count Fractions (TAG 6813)*
157 (NumDaysInterest)	int	N	Number of days between start and end date
22159 (Ccy1MarketType)	char	Y	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 * This Tag is required in all RFS/RFQ Trades, but NOT required on Streaming (FXTG) Trades where all FXNDF trades are treated as Offshore.
22160 (Ccy2MarketType)	char	Y	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 * This Tag is required in all RFS/RFQ Trades, but NOT required on Streaming (FXTG) Trades where all FXNDF trades are treated as Offshore.
6702 (InCompetition)	Boolean	N	Indicates if the request is in competition • **Y** = Yes, request is in-competition • **N** = No, request is not in-competition

QuoteRequest (35 = R)

21807 (LiquidityTakerIsUSPerson)	int	N	Liquidity Taker is US Person • **1** = Yes • **2** = No (Requirement for SEF)
21833 (SwapReportingAgency)	String	N	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	N	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	N	Supported values: • **1** = Liquidity Maker • **2** = Liquidity Taker (Requirement for SEF)

QuoteRequest (35 = R)

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 Behavior

- Quote Acknowledgement (Rejection of Quote Request) is generated by the liquidity provider, that has received 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.
- Note: QuoteID (117) may be omitted in the case of a rejection sent from Bloomberg and no quote message was received.

Tag/Field Name	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Daily unique identifier for quote request
117 (QuoteID)	String	N	Required when acknowledgement is in response to a Quote message.
297 (QuoteAckStatus)	int	Y	Identifies the status of the quote Supported values: • **0** = Accepted • **5** = Rejected
300 (QuoteRejectReason)	int	N	**Reason for Quote rejection.** * Reject values follow the guidelines of The Investment Association in an effort to standardize all reject codes in FX Trading. Supported values: • **1 = Unknown Symbol** **Unsupported Product (Category F)** Where a trade cannot be executed because the request covers an unsupported product. This may be due to unsupported currency pairs for example, or tenor restrictions on the client or liquidity provider side. • **17 = Insufficient Credit Limit** **Credit (Category A)** Quote rejected because of the credit limit (be it (i) breached or (ii) not in place) of the client or its agent making the request. • **99 = Other** **Exceptional (Category G)** This residual category is provided to ensure a complete set of categories exists and there should always be a reject code provided. It would only be used if a situation not covered by any of the first five categories exists. It is not expected that this would be used otherwise than on an exceptional and very infrequent basis, if at all.

			• **106 = No Available Prices** **Pricing outage (Category B)** Where a request-for-quote cannot be processed due to pricing being unavailable. • **107 = Failed Regulatory Requirements** **Regulatory (Category C)** Where a request-for-quote cannot be processed due to regulatory requirements not being met. • **108 = Risk Limits Constraints (or "Risk Limit Breached")** **Risk and capital constraints (Category D)** Where a request-for-quote cannot be processed as the request breaches internal risk constraints such as country concentration limits. • **109 = Failed Static Data Checks** **Static Data (Category E)** Where a request-for-quote cannot be processed due to static data errors – for example, due to an error in the unique trader ID, a counterparty is not properly permissioned, or improper product validation.
301 (QuoteResponseLevel)	int	N	Level of response requested from receiver of quote message. Supported values: • **0** = Acknowledgement
58 (Text)	String	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 Behavior

- A Quote (35=S) message is generated by the bank in response to request for quote sent by Bloomberg.
- For MTF (BMTF & BTFE), BSEF, and BTBS Quotes, if the quote is provided by the liquidity provider's algorithm then the Quote (35=S) message should be provided with an Algo ID with PartyRoleQualifier(2376) set to Algorithm(22).
- For BMTF, BTFE, BSEF, and BTBS Quotes, not quoted by an algorithm, the liquidity provider must
- provide a Natural Person short code (BMTF & BTFE) or UUID (BSEF & BTBS) with PartyRoleQualifier(2376) set to Natural Person(24).
- All Trades are qualified as BTBS when in the 35=R (QuoteRequest) message, the value in Tag 1300 (MarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Daily unique identifier for quote request
117 (QuoteID)	String	Y	Daily unique identifier for quote
453 (NoPartyIDs)	NumInGroup (int)	C	
Repeating Group Instance for: **Maker Details and Maker LEI**			
→448 (PartyID)	String	N	Liquidity Maker Deal Code As known on Bloomberg FXGO (Four characters)
→447 (PartyIDSource)	char	N	Supported values: • **D** = Proprietary (default)
→452 (PartyRole)	int	N	Supported values: • 1 = Executing Firm (default)
→802 (NoPartySubIDs)	NumInGroup (int)	N	Number of PartySubIDs
→→523 (PartySubID)	String	N	Liquidity Maker LEI Liquidity provider may override LEI as long as that LEI belongs to the same institution and is a registered participant of the trading venue.
→→803 (PartySubIDType)	int	N	Supported value: • **4025** = LEI
→→523 (PartySubID)	String	N	Liquidity Maker Supported values: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	N	Supported value: • **4046** = Liquidity Maker

Repeating Group Instance for: **Maker Execution within Firm**			
→448 (PartyID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** **Regulatory Trades Maker Client ID** **BMTF and BTFE** Algo ID or Trader Short Code responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_') **BTBS and BSEF** **Auto-Pricer Name, UUID or Short Code** responsible for the transaction. (35 characters in length) **Auto-Pricer ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Trader validation:** - UUID (Bloomberg Unique Identifier) **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **P** = Identifier of Algorithm & Natural Person Short Code (BMTF and BTFE) or UUID & Auto Pricer Name (BSEF and BTBS)
→452 (PartyRole)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **12** = Executing Trader (default)
→2376 (PartyRoleQualifier)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported values: • **22** = Algorithm / Auto-Pricer Name • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup(int)	Y	Number of PartySubIDs
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
Repeating Group Instance for: **Maker Investment Decision Within Firm**			
→448 (PartyID)	String	N	**Applicable to BMTF and BTFE** **Regulatory Trades Maker Client ID**

			BMTF and BTFE **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	N	**Applicable to BMTF and BTFE** **Maker Investment Decision within Firm** Support values: • **P** = Short Code
→452 (PartyRole)	int	N	**Applicable to BMTF and BTFE** **Maker Investment Decision within Firm** Support values: • **122** = Investment decision maker
→2376 (PartyRoleQualifier)	int	N	**Applicable to BMTF and BTFE** Supported values: • **22** = Algorithm • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup(int)	Y	Number of PartySubIDs
→→523 (PartySubID)	char	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	Int	Y	Supported value: • **4046** = Liquidity Maker
55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: • GBP/USD (Base/Term)
167 (SecurityType)	String	Y	Indicates type of security: Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward • **FXNDS** = FX Non-deliverable swap • **FXSWAP** = FX Swap – Deliverable • **CASH** = Deposit
132 (BidPx)	Price	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)	Price	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)	Price	N	Bid FX spot rate. This is required for Quote Request on Manual (RFS) (Tag 5082 = 2) for Outrights and Swaps. i.e. SettlementType (Tag 6215) not equal to “SP” or OrdType = “Forex – Swap” .

189 (BidForwardPoints)	PriceOffset	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)	PriceOffset	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)	Price	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)	Price	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)	Price	N	Offer FX spot rate. This is required for Quote Request on Manual (RFS) (Tag 5082 = 2) for Outrights and Swaps. I.e. SettlementType (tag 6215) not equal to "SP" or OrdType = "Forex – Swap".
191 (OfferForwardPoints)	PriceOffset	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)	PriceOffset	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)	LocalMktDate	N	Indication of trade date expressed in YYYYMMDD format. Note: TradeDate rolls at 17:00 EST
5082 (QuoteType)	int	Y	Indicates whether a quote is *a Manual or Executable All-in* Supported values: • **2** = Manual Pricing (for RFS) • **4** = Executable All-in Pricing (for Static Volume Band Streaming)
40 (OrdType)	char	N	Must echo Order Type from QuoteRequest(35=R). Supported values: • **G** = Forex-Swap • **H** = Forex-Previously Quoted

64 (FutSettDate)	LocalMktDate	Y	Value date in YYYYMMDD format. If used with OrdType = “Forex-Swap”, this should specify the settlement date for the near leg of an FX Swap. For BRL split settlement requests this field represents the value date for CCY1.
6215 (TenorValue)	String	Y	If used with OrdType = “Forex-Swap”, this tag will specify the tenor for the near leg of an FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY1.
1 (Account)	String	Y	Feed name (echoed from 35=R message).
276 (QuoteCondition)	MultipleStringValue	N	• **A** = Open / Tradeable • **B** = Closed / Indicative NOTE: Assumed ‘A’ (Open/Active) when not sent.
193 (FutSettDate2)	LocalMktDate	C	FutSettDate of the far leg of an FX swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this tag represents the value date for CCY2. This is required for BRL split settlement requests.
6216 (TenorValue2)	String	C	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 FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY2. Domain of supported tenor codes matches those for TAG 6215. This is required for BRL split settlement requests. This field is mandatory for all 2-legged deals.
6065 (StreamingQuoteDuration)	int	N	Reserved for later use with Manual or RFS quotes
9518 (MidRateNear)	Price	C	Mid Market Rate for Forward/NDF and near leg of FX Swap (all-in) "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF Trades (Non-Deliverable FWDs (NDF) and Non Deliverable Swaps (NDS)
9520 (MidRateFar)	Price	C	Mid Market Rate for far leg of FX Swap (all-in) "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF Trades

QuoteCancel (35 = Z)

Direction

- Message sent from Liquidity Provider to Bloomberg.
- Message sent from Bloomberg to client if quote message received is malformed or fails basic data validation.

Supported Workflows:

- RFS
- Static Volume Band Streaming
- DVB Streaming

Workflow Behavior

- A QuoteCancel(35=Z) message is generated when the Liquidity Provider would like to stop a stream of quotes for a single request. The Liquidity Provider must already be streaming rates to Bloomberg before a QuoteCancel(35=Z) is sent. If 'Retry' is configured on the adapter, Bloomberg will accept further quotes as long as the Bank has not rejected the quote request.
- If an adapter is not configured for 'Retry' no further quotes will be accepted and no quote requests will be sent out until system restart. Liquidity Providers must explicitly indicate that they would like 'Retry' to be configured on their adapters for Bloomberg to be able 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	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Daily unique identifier for quote request
117 (QuoteID)	String	Y	Daily unique identifier for quote Note: To cancel all quotes published please provide an asterisk "*".
298 (QuoteCancelType)	int	Y	Identifies the type of quote cancel. Supported values: • **1** = Cancel for one or more securities (Sent from Bloomberg to Liquidity Provider when quote received is malformed or fails basic data validation). • **102** = Cancel for symbols (Sent from Liquidity Provider to Bloomberg).
1328 (RejectText)	String	Y	Reason for Rejection

MarketDataRequest (35 = V)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:

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

Workflow Behavior

- Pricing is only supported for full amounts.
- Subscription request message sent by Bloomberg for each currency pair by price class at the start of FIX sessions connection.
- Liquidity Provider must ensure each volume band must be unique within a single quote.
- Non-Deliverable Forward (NDF) & Deliverable Forward Streaming trades executed via the Bloomberg MTF (BMTF, BTFE, BSEF, and BTBS) platform will comply with MTF field definitions and reporting requirements in the NewOrderSingle(35=D) and ExecutionReport(35=8) message definitions.

Tag/Field Name	FIX Data Type	Req	Description
50 (SenderSubID)	String	Y	Bloomberg Spread Bucket Name
262 (MDReqID)	String	Y	Daily unique identifier for quote request. It Must be echo'ed back for all responses. * There is no limit to the number of characters in this field.
263 (SubscriptionRequestType)	char	Y	• **1** = Subscribe for snapshot • **2** = Unsubscribe previous snapshot
264 (MarketDepth)	int	Y	• **0** = Full book
265 (MDUpdateType)	int	Y	• **0** = Full Refresh
267 (NoMDEntryType)	NumInGroup (int)	Y	• **Default** = 2 (two-way)
→269 (MDEntryType)	char	Y	• **0** = Bid • **1** = Offer
146 (NoRelatedSym)	NumInGroup (int)	Y	Specifies the number of repeating symbols. Defaults to 1
→55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
→167 (SecurityType)	String	Y	Indicates type of security. Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward
→64 (SettleDate)	LocalMktDate	Y	Value date in YYYYMMDD format.
→6215 (TenorValue)	String	Y	Standard Tenor Codes: See section: *SUPPORTED TAG*

1445 (NoRateSources)	NumInGroup (int)	C	**Required for FX Streaming Trading Grid NDF Quotes (FXTG)**
			Number of rate sources in the repeating group.
			See section: *Message Flow*
			
			Bloomberg FXGO requires SPOT quotes and FORWARD POINTS to be streamed as separate quote messages.
			
			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 in the FIX message:
			• Deliverable currency pair and tenor with (35=V) on FIX session logon/startup.
			  ○ Using Deliverable Forward 'flag' as TAG 167=FXFWD
			• The subscription request can be configured to be sent on-demand if requested by the Liquidity Provider.
			• Bloomberg will expect 1 of 2 responses:
			  ○ 2x Market Data Snapshot (35=W) [one for SPOT Quote & one for FORWARD POINT quote]
			  ○ or Market Data Request Reject (35=Y).
			• The liquidity provider can flag each tier of the quote as tradable (Tag 276=A) or non-tradable (Tag 276=B).
			
			Liquidity Providers are 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 deliverable forward instrument specified in the request. Bloomberg will validate respective deliverable forward parameters in the quote message coming from the Liquidity Provider to ensure that it is the case.
			
			STREAMING: Non-Deliverable Forwards (NDF) via DVB

→1446 (RateSource)	int	C	**Required for FX Streaming Trading Grid NDF Quotes (FXTG)** Fixing Rate Source. Supported value: • **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)	char	C	**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)	char	C	**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)	Currency	N	**Required for FX NDF Quotes** For FX NDFs this represents the NDF settlement currency.
6203 (FixingDate)	LocalMktDate	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 Behavior

- Pricing only supports full amounts.
- Liquidity Provider must provide bid/offer rate for each volume band in response to subscription request for a given currency pair and Price Class.
- Price ladders must be in increasing order. Should be sorted by MDEntrySize(271) non-decreasing.
- Non-Deliverable Forward (NDF) & Deliverable Forward Streaming trades executed via the Bloomberg MTF (BMTF, BTFE, BSEF, and BTBS) platform will comply with MTF field definitions and reporting requirements in the NewOrderSingle(35=D) and ExecutionReport(35=8) message definitions.

Tag/Field Name	FIX Data Type	Req	Description
262 (MDReqID)	String	Y	Unique identifier of the market data request.
55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format Example: GBP/USD (Base/Term)
167 (SecurityType)	String	N	Indicates type of security. Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward
268 (NoMDEntries)	NumInGroup(int)	Y	Number of entries in market data message.
→269 (MDEntryType)	char	Y	The side of the price element. • **0** = Bid • **1** = Offer

→270 (MDEntryPx)	Price	Y	This Tag may pack different values depending on the stream in question.
			• Streaming SPOT
			  • In a SPOT Stream, this tag packs the All-in FX Rate.
			• Streaming Forwards *
			  • In the Spot Stream, this Tag packs the SPOT Rate.
			  • In the Forward Stream, this Tag Packs the FWD Points.
			• Streaming NDFs**
			  • In a NDF Stream, this Tag packs the All-in FX Rate.
			
			*The workflow for FXTG Forwards Streaming requires two Streams (2x - 35=W), one 35=W for SPOT Rate and a second 35=W for the FWD Points.
			** The workflow for FXTG NDF Streaming requires a single stream (1x35=W) including Tag 270=All-in Rate, 1026=Spot Rate, and 1027=FWD Points

→271 (MDEntrySize)	Qty	Y	Size for quoted price. Expressed in units of CCY1.
→276 (QuoteCondition)	MultipleStringValue	N	Quote condition, if absent assume to be: OPEN/TRADABLE(A) • **A** = Open/Tradeable • **B** = Closed/Indicative
→299 (QuoteEntryId)	String	Y	Unique reference ID for the quote. If present, it will be returned in tag 117 of the order message below.

→64 (SettlDate)	LocalMktDate	N	**Required for FX NDF Quotes and FX Deliverable Forward Quotes** Value date in YYYYMMDD format.
→1026 (MDEntrySpotRate)	float	N	**Required for FX NDF Quotes** The spot rate for an FX entry.
→1027 (MDEntryForwardPoints)	PriceOffset	N	**Required for FX NDF Quotes** The forward points to be added or subtracted from the spot rate to get the "all-in" rate in Tag 270 (MDEntryPx). Expressed in decimal form. For example, 61.99 points is expressed and sent as 0.006199
→6215 (TenorValue)	String	N	Required for FX NDF Quotes and FX Deliverable Forward Quotes Standard Tenor Codes: See section: *SUPPORTED TAG*

1445 (NoRateSources)	NumInGroup (int)	C	**Required for FX Streaming Trading Grid NDF Quotes (FXTG)**
			
			Number of rate sources in the repeating group.
			
			See section: *Message Flow*
			Bloomberg FXGO requires SPOT quotes and FORWARD POINTS to be streamed as separate quote messages.
			
			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 in the FIX message:
			
			• Deliverable currency pair and tenor with (35=V) on FIX session logon/startup.
			    ○ Using Deliverable Forward 'flag' as TAG 167=FXFWD
			• On liquidity provider request, the subscription request can be configured to be sent on- demand.
			• Bloomberg will expect 1 of 2 responses:
			    ○ 2x Market Data Snapshot (35=W) [one for SPOT Quote & one for FORWARD POINT quote]
			    ○ or Market Data Request Reject (35=Y).
			• The liquidity provider can flag 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 deliverable forward instrument specified in the request. Bloomberg will validate respective deliverable forward parameters in the quote message coming from the Liquidity Provider to ensure that it is the case.
			*STREAMING: Non-Deliverable Forwards (NDF) via DVB

→1446 (RateSource)	int	C	Required for FX Streaming Trading Grid NDF Quotes (FXTG) Fixing Rate Source. Supported value: • **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)
120 (SettlCurrency)	Currency	N	**Required for FX NDF Quotes** For FX NDFs this represents the NDF settlement currency.
6203 (FixingDate)	LocalMktDate	N	**Required for FX NDF Quotes** Fixing date for NDF in YYYYMMDD format.

MarketDataFullSnapshotRefresh (35 = W)

MarketDataRequestReject (35 = Y)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:

- DVB Streaming

Workflow Behavior

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

Tag/Field Name	FIX Data Type	Req	Description
262 (MDReqID)	String	Y	Unique identifier of the market data request.
58 (Text)	String	N	Details of reject.

New Order Single (35 = D)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:

- RFS
- Streaming (Static & DVB)

Workflow Behavior

- A 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.
- Liquidity Providers enabled for Streaming via Static or DVB workflows will receive orders as type LIMIT. Where OrdType (40) = Limit (2) allowing their counterparty price taker to execute against a SPOT rate that is at the limit or better.
- All Trades are qualified as BTBS when the value in Tag 1300 (MarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
167 (SecurityType)	String	Y	Indicates type of security: Supported Values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward • **FXNDS** = FX Non-deliverable swap • **FXSWAP** = FX Swap – Deliverable • **CASH** = Deposit
21 (HandInst)	char	Y	Default expected valid value: • **2** = Automated execution order, public, Broker intervention
117 (QuoteID)	String	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): • Executable All-in (5082=4): Executable rate quote ID (spot ID for spots, forward ID points for outrights/swaps) • Manual (5082=2): Manual quote ID • Dynamic Volume Band: Tag 299 (QuoteEntryID) of the aggressed quote. **Required for only Deliverable Outright or Non-Deliverable DVB Streaming** Used for order message to indicate price from FX Streaming Quote ID For Streaming workflow where Liquidity Provider provides Spot and Forward Points in separate Quote messages, this tag references the ForwardPoint QuoteEntryId(299)
9222 (SpotQuoteId)	String	N	**Required for only Deliverable Outright or Non-Deliverable DVB Streaming** Used for order message to indicate price from FX Streaming Quote ID For Streaming workflow where Liquidity Provider provides Spot and Forward Points in separate Quote messages, this tag references the Spot QuoteEntryId(299)
11 (ClOrdID)	String	Y	Unique identifier for orders.

1300 (MarketSegmentID)	String	Y	**Required for BMTF, BTFE, BSEF, BTBS, and XOFF** Supported values: • **XOFF** = Off Facility (default) • **BSEF** = Bloomberg Swap Execution Facility • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BTBS** = Bloomberg Tradebook Singapore
22432 (SettlQualifier)	int	C	Qualifier for settlement type and date fields. Required for BRL split settlement request. Supported value: • **0** = Split settlement See FutSettlDate(64) and SettlDate2(193) for actual values.
22444 (NearFxISIN)	String	C	ISIN Code for the FX Instrument in the case of FX SWAP, only. This Tag will be sent if ISIN is available at time of order submission for the FX SWAP NEAR leg for BMTF or BTFE only.
22445 (FarFxISIN)	String	C	ISIN Code for the FX Security on the case of FX SWAP, only. This Tag will be sent if ISIN is available at time of order submission for the FX SWAP FAR leg for BMTF or BTFE only.
55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: • GBP/USD (Base/Term)
48 (SecurityID)	String	C	ISIN Code for the FX Security This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission. For FX SWAP, this is the deal level FX SWAP ISIN for BMTF or BTFE only.
22 (SecurityIDSource)	String	C	Supported value: • **4** = ISIN This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission. For FX SWAP, this is the deal level FX SWAP ISIN for BMTF or BTFE only.
15 (Currency)	Currency	Y	Currency associated with the quoted rate
54 (Side)	char	Y	Side of the Order. If OrdType = "Forex – Swap", should be the side of the future portion of a FX swap. Supported values: • **1** = Buy (or Borrow) • **2** = Sell (or Deposit) *Always in terms of CCY1
40 (OrdType)	char	Y	Order Type. Supported values: • **G** = Forex – Swap • **H** = Forex Market (SPOT, Outrights, NDF, and Deposits)
44 (Price)	Price	N	Price (Spot rate for Spots, All-in rate for Outrights, Near leg all in for Swaps)
6160 (LastPx2)	Price	N	All-in rate of the far leg of a FX Swap
194 (LastSpotRate)	Price	N	Spot rate Note: This tag is mandatory for Outrights and Swaps.
195 (LastForwardPts)	PriceOffset	N	Forward points. For swaps this is the forward points for the near leg (if near leg is not SPOT). 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.

5191 (LegLastFowardPoints)	PriceOffset	N	The far leg forward points of a swap. 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.
60 (TransactTime)	UTCTimestamp	Y	Time the transaction was entered. Expressed in UTC. For example: YYYYMMDD–HH:MM:SS:MMM
75 (TradeDate)	LocalMktDate	Y	Indication of trade date expressed in YYYYMMDD format.
38 (OrderQty)	Qty	Y	Amount of currency (Tag 15) If used with OrdType = “Forex – Swap”, this should specify the amount for the near leg of a FX Swap.
1 (Account)	String	Y	Secondary user identifier of client (read from user profile Identifier 4 in Bloomberg function FXPV)
50 (SenderSubID)	String	N	Secondary user identifier of client (read from user profile Identifier 3 in Bloomberg function FXPV)
453 (NoPartyIDs)	NumInGroup(int)	Y	**Required**
Repeating Group Instance for: **Venue Details**			
→448 (PartyID)	String	Y	Venue MIC Code The Market Identifier Code (MIC) is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets. The MIC is a four alpha character code. Supported values: • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BBSF** = Bloomberg Swap Execution Facility • **XOFF =** Off Venue Trade , including BTBS.
→447 (PartyIDSource)	char	Y	Supported value: • **G** = MIC (ISO 10383 - Market Identifier Code)
→452 (PartyRole)	int	Y	Supported values: • **16** = Off Facility (XOFF), including BTBS. • **64** = Multilateral Trading Facility (BMTF & BTFE) • **73** = Executing Venue (BSEF)
→802 (NoPartySubIDs)	NumInGroup (int)	C	**Required for BMTF, BTFE, and BSEF**
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported values: • **549300ROEJDDAXM6LU05** = Bloomberg Trading Facility Limited (BMTF) • **254900QBKK4WBSO3GE51** = Bloomberg Trading facility Europe (BTFE) • **5493003IUYOH354SNS58** = Bloomberg Swap Execution Facility (BSEF)
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported value: • **4025** = LEI
Repeating Group Instance for: **Liquidity Taker Details as known on Bloomberg**			
→448 (PartyID)	String	Y	Liquidity Taker Deal code

→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→452 (PartyRole)	int	Y	Supported value: • **13** = Order origination firm
→802 (NoPartySubIDs)	NumInGroup (int)	Y	
→→523 (PartySubID)	String	Y	Liquidity Taker Firm Name
→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→523 (PartySubID)	String	Y	Liquidity Taker Bloomberg UUID
→→803 (PartySubIDType)	int	Y	Supported value: • **2** = Person
→→523 (PartySubID)	String	Y	Liquidity Taker Trader Name
→→803 (PartySubIDType)	int	Y	Supported value: • **9** = Contact Name
→→523 (PartySubID)	String	Y	Taker Execution within Firm Supported value: • **Y** = Yes
→→803 (PartySubIDType)	int	Y	Taker Execution within Firm Supported value: • **4047** = Liquidity Taker
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Taker LEI *** This Tag is optional if Tag 1300=XOFF**
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 1300=XOFF**
Repeating Group Instance for: **Liquidity Maker Details as known on Bloomberg & Maker LEI**			
→448 (PartyID)	String	Y	Liquidity Maker Deal code
→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm
→802 (NoPartySubIDs)	NumInGroup (int)	Y	
→→523 (PartySubID)	String	Y	Liquidity Maker Firm Name
→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Maker LEI *** This Tag is optional if Tag 1300=XOFF**
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 1300= XOFF**
→→523 (PartySubID)	String	Y	Liquidity Maker Identifier

→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Is Liquidity Maker
64 (FutSettDate)	LocalMktDate	Y	Value date in YYYYMMDD format. If used with OrdType = "Forex-Swap", this should specify the settlement date for the near leg of an FX Swap. For BRL split settlement requests this field represents the value date for CCY1.
6215 (TenorValue)	String	Y	If used with OrdType = "Forex-Swap", this tag will specify the tenor for the near leg of an FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY1. Standard Tenor Codes: See section: *SUPPORTED TAG*
192 (OrderQty2)	Qty	N	OrderQty of the far leg of an FX swap order.
193 (FutSettDate2)	LocalMktDate	C	FutSettDate of the far leg of an FX swap order. This field is mandatory for all 2- legged deals (swaps). For BRL split settlement requests this represents the value date for CCY2. This is required for BRL split settlement requests.
6216 (TenorValue2)	String	C	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 FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY2. Domain of supported tenor codes matches those for TAG 6215. This is required for BRL split settlement requests. This field is mandatory for all 2-legged deals.
78 (NoAllocs)	NumInGroup (int)	N	No of allocation repeating groups (for pre-trade allocations only). Supported for RFS only.
→79 (AllocAccount)	String	N	Sub Account (for pre-trade allocations only)
→80 (AllocQty)	Qty	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)	String	N	Unique identifier for a specific NoAllocs (78) repeating group instance (e.g. for an AllocAccount, for pre-trade swap allocations only). • **1** = Near Leg • **2** = Far Leg
→1908 (AllocRegulatoryTradeIDGrp)	NumInGroup (int)	C	**Required for BMTF and BTFE** *** This Tag is optional for XOFF, BSEF and BTBS**
→→1909 (AllocRegulatoryTradeID)	String	C	**Required for BMTF and BTFE** Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission. *** This Tag is optional for XOFF, BSEF and BTBS**
→→1910 (AllocRegulatoryTradeIDSource)	String	C	**Required for BMTF and BTFE** Identifies the reporting entity that originated the value in RegulatoryTradeID(1903) The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters. *** This Tag is optional for XOFF, BSEF and BTBS**

→→1911 (AllocRegulatoryTradeIDEvent)	int	C	**Required for BMTF and BTFE** Event causing origination of the ID Supported value: • **0** = Initial block trade *** This Tag is optional for XOFF, BSEF and BTBS**
→→1912 (AllocRegulatoryTradeIDType)	int	C	**Required for BMTF and BTFE** Position of ID in trade hierarchy. Supported value: • **0** = Current - The default if not specified *** This Tag is optional for XOFF, BSEF and BTBS**
→539 (NoNestedPartyIDs)	NumInGroup (int)	C	**Required for BMTF and BTFE** Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole. *** This Tag is optional for BSEF, XOFF, and BTBS**
→→524 (NestedPartyID)	String	C	**Required for BMTF and BTFE** Liquidity Taker Account LEI *** This Tag is optional for BSEF, XOFF, and BTBS**
→→525 (NestedPartyIDSource)	char	C	**Required for BMTF and BTFE** Liquidity Taker LEI Supported value: • **N** = LEI *** This Tag is optional for BSEF, XOFF, and BTBS**
→→538 (NestedPartyRole)	int	C	**Required for BMTF and BTFE** Liquidity Taker LEI • **24** = Customer Account *** This Tag is optional for BSEF, XOFF, and BTBS**
22159 (Ccy1MarketType)	char	Y	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 * This Tag is required in all RFS/RFQ Trades, but NOT required on Streaming (FXTG) Trades where all FXNDF trades are treated as Offshore.
22160 (Ccy2MarketType)	char	Y	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 * This Tag is required in all RFS/RFQ Trades, but NOT required on Streaming (FXTG) Trades where all FXNDF trades are treated as Offshore.
120 (SettlCurrency)	Currency	N	Currency code of settlement denomination (near leg).
6203 (FixingDate)	LocalMktDate	N	Fixing date for NDF.
9120 (SettlCurrency2)	Currency	N	Currency code of settlement denomination (far leg). This field is required for all 2- legged Non-deliverable Swaps (NDS) deals.
9119 (FixingDate2)	LocalMktDate	N	Fixing date of the far leg. This field is required for all 2-legged NDF deals.
2593 (NoOrderAttributes)	NumInGroup	C	Number of order attribute entries included. Required if Order is generated via DOR, Trade Best, and RBLD rather than FXGO UI.
→2594 (OrderAttributeType)	Int	C	**Required if NoOfAttributes(2593) >0.** Type of Order attribute. **Supported value:**

			• **1008** = Automated Order – Order originated from an automated service or platform, e.g. DOR, Trade Best, and RBLD rather than FXGO UI.
→2595 (OrderAttributeValue)	String	C	**Required if NoOrderAttributes (2593) >0.** The value associated with the order attribute type specified in OrderAttributeType(2594). Supported value: • **Y** = Yes
6812 (DepoActionType)	char	N	• **N** = New • **R** = Rollover
6813 (DepoDayCount)	char	N	FX Deposit day count fraction Supported 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)	int	N	Number of days between start and end date
158 (AccruedInterestRate)	Percentage	N	Rate at which interest accrues
159 (AccruedInterestAmt)	Amt	N	Amount of accrued interest
9518 (MidRateNear)	Price	C	Mid Market Rate for Forward/NDF or near leg of FX Swap (all-in) "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF (Non-Deliverable FWDs (NDF) and Non-Deliverable SWAPS (NDS)
9520 (MidRateFar)	Price	C	Mid Market Rate of far leg for FX Swap (all-in) "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF (Non-Deliverable FWDs (NDF) and Non-Deliverable SWAPS (NDS)
21807 (LiquidityTakerIsUSPerson)	int	C	Liquidity Taker is US Person: • **1** = Yes • **2** = No (Requirement for SEF)
21833 (SwapReportingAgency)	String	C	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	C	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	C	• **1** = Liquidity Maker • **2** = Liquidity Taker (Requirement for SEF)
58 (Text)	String	N	Free form text field as entered by the Price Taker.
1907 (NoRegulatoryTradeIDs)	NumInGroup (int)	Y	**Required**
→1903 (RegulatoryTradeID)	String	Y	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission. For an MTF FX SWAP there will be two instances of RegulatoryTradeIDGrp. 1) The Near Leg UTI with RegulatoryLegRefID (2411) set to the near leg's LegID(1788) 2)The far leg UTI with RegulatoryLegRefID(2411) set to the far leg's LegID(1788) *Regulatory Trade ID is required except for:

			- **XOFF** RFS/RFQ – Spot, Deposits, and Islamic Deposits. - **XOFF** Streaming FXTG - Spot
→1905 (RegulatoryTradeIDSource)	String	Y	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters. *Regulatory Trade ID Source is required except for: - **XOFF** RFS/RFQ – Spot, Deposits, and Islamic Deposits. - **XOFF** Streaming FXTG - Spot
→1904 (RegulatoryTradeIDEvent)	int	Y	Event causing origination of the ID Supported value: • **0** = Initial block trade *Regulatory Trade ID Event is required except for: - **XOFF** RFS/RFQ – Spot, Deposits, and Islamic Deposits. - **XOFF** Streaming FXTG - Spot
→1906 (RegulatoryTradeIDType)	int	Y	Specifies the type of trade identifier provided in RegulatoryTradeID(1903). Supported value: • **5** = Trading venue / platform transaction identifier (as provided by Bloomberg) (default) *Regulatory Trade ID Type is required except for: - **XOFF** RFS/RFQ – Spot, Deposits, and Islamic Deposits. - **XOFF** Streaming FXTG - Spot
→2411 (RegulatoryLegRefID)	String	Y	For FX SWAPS. This field may be used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg. Supported values: • **1** = FX Swap Near Leg • **2** = FX Swap Far Leg
2489 (PackageID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Indication that instrument is treated as a package by the BMTF & BTFE Example for FX SWAP. * **This Tag is optional if Tag 1300=XOFF**
2668 (NoTrdRegPublications)	NumInGroup(int)	C	**Required for BMTF and BTFE**
Repeating Group Instance for: **Indication of Pre-Trade Transparency**			
→2669 (TrdRegPublicationType)	Int	C	**Required for BMTF and BTFE** Supported values: • **0 = Pre-trade transparency waiver**
→2670 (TrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • **6** = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • **8** = Deferral due to "Size Specific"
Repeating Group Instance for: **Indication of Post-Trade Transparency**			
→2669 (TrdRegPublicationType)	Int	C	**Required for BMTF and BTFE** Supported value: • **1 = Post-trade deferral**
→2670 (TrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • **6** = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • **8** = Deferral due to "Size Specific"

New Order Single (35 = D)

Repeating Group Instance for: **Transaction Times**			
768 (NoTrdRegTimestamps)	NumInGroup(int)	C	**Required for BMTF and BTFE**
→769 (TrdRegTimestamp)	UTCTimestamp	C	**Required for BMTF and BTFE** Traded / Regulatory timestamp value. Used to store time information required by government regulators or self-regulatory organizations. Time the transaction was entered in UTC. For example: YYYYMMDD–HH:MM:SS.sss
→770 (TrdRegTimestampType)	int	C	**Required for BMTF and BTFE** Trading Regulatory timestamp type. Supported value: • **10**= Order Submission time (Time the order was sent by submitter)

ExecutionReport (35 = 8)

Direction

- Message sent from Liquidity Provider to Bloomberg.

Supported Workflows:

- RFS
- Streaming (Static & DVB)

Workflow Behavior

- 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.
- All Trades are qualified as BTBS when in the 35=D (NewOrderSingle) message, the value in Tag 1300 (MarketSegmentID) is BTBS.

Tag/Field name	FIX Data Type	Req	Description
167 (SecurityType)	String	Y	Indicates type of security: Valid values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = FX Non-deliverable forward • **FXNDS** = FX Non-deliverable swap • **FXSWAP** = FX Swap • **CASH** = Deposit
11 (ClOrdID)	String	N	Daily unique identifier for orders. Required by Bloomberg to match Execution to NewOrderSingle message.
22432 (SettlQualifier)	int	C	Qualifier for settlement type and date fields. Required for BRL split settlement request. Supported value: • **0** = Split settlement See FutSettlDate(64) and SettlDate2(193) for actual values.
453 (NoPartyIDs)	NumInGroup(int)	Y	**Required**
Repeating Group Instance for: **Maker Details and Maker LEI**			
→448 (PartyID)	String	Y	Liquidity Maker Deal Code As known on Bloomberg FXGO (Four characters)
→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary (default)
→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm (default)
→802 (NoPartySubIDs)	NumInGroup (int)	Y	**Required**
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Maker LEI Liquidity provider may override LEI as long as that LEI belongs to the same institution and is a registered participant of the trading venue. *** This Tag is optional if Tag 1300=XOFF on 35=D message**
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value:

			• **4025** = LEI *** This Tag is optional if Tag 1300=XOFF on 35=D message**
→→523 (PartySubID)	String	Y	Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
→→523 (PartySubID)	String	C	**Required for BMTF and BTFE** Location of the Branch responsible for the execution of the client's order. 2-character ISO 3166 Country Code
→→803 (PartySubID)	int	C	**Required for BMTF and BTFE** Supported value: • **70** = Location
Repeating Group Instance for: **Maker Execution within Firm**			
→448 (PartyID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_') **BTBS and BSEF** **Auto-Pricer Name, UUID or Short Code** responsible for the transaction. (35 characters in length) **Auto-Pricer ID** validation: - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Trader validation:** - UUID (Bloomberg Unique Identifier) **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **P** = Identifier of Algorithm & Natural Person Short Code (BMTF and BTFE) or UUID (BSEF and BTBS)
→452 (PartyRole)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **12** = Executing Trader (default)

ExecutionReport (35 = 8)

→2376 (PartyRoleQualifier)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported values: • **22** = Algorithm/Auto-Pricer Name • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup (int)	Y	Number of PartySubIDs
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
Repeating Group Instance for: **Maker Investment Decision within Firm**			
→448 (PartyID)	String	C	**Required for BMTF and BTFE** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF and BTFE** Maker Investment Decision within Firm Supported value: • **P** = Short Code
→452 (PartyRole)	int	C	**Required for BMTF and BTFE** Maker Investment Decision within Firm Supported value: • **122** = Investment decision maker
→2376 (PartyRoleQualifier)	int	C	**Required for BMTF and BTFE** Supported values: • **22** = Algorithm • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup (int)	Y	**Number of PartySubIDs**
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: • GBP/USD (Base/Term)

ExecutionReport (35 = 8)

54 (Side)	char	Y	Side of the Order. If OrdType = "Forex – Swap", should be the side of the future portion of a FX swap. Supported values: • **1** = Buy • **2** = Sell Always in terms of CCY1
37 (OrderID)	String	Y	Daily unique identifier for orders.
17 (ExecID)	String	Y	Daily unique identifier of execution messages
20 (ExecTransType)	char	N	Identifies transaction type. Supported values: • **0** = New (trade response) • **3** = Status (inquiry response)
150 (ExecType)	char	Y	Describes the purpose of the execution report. Supported values: • **2** = Trade (Fill) • **8** = Rejected
39 (OrdStatus)	char	Y	Identifies status of order. Supported values: • **2** = Filled • **8** = Rejected
58 (Text)	String	N	Free form text Note: Describes the error message and displayed to the user on the Bloomberg GUI.
103 (OrdRejReason)	int	C	**This Tag is Required when 35=8 and 39=8** * Reject values follow the guidelines of The Investment Association in an effort to standardize all reject codes in FX Trading. Supported values: • **8 = Stale Order** **Last Look Latency (Category A-2)** Where a trade has been Last Looked and where trade execution is prevented by latency issues which mean that pricing or liquidity is no longer available. • **19 = Reference price not available** **Pricing/Liquidity Unavailable (Category B)** Where a trade request has NOT been last looked, and where trade execution is prevented because clients are attempting to execute on pricing or liquidity that is no longer available. (Category B) • **25 = Insufficient Credit Limit** **Credit (Category C)** Where a trade request would have been executed BUT FOR the credit limit (be it (i) breached or (ii) not in place) of the client or its agent making the request, the reject code will be given for Credit Limit. • **99 = Other** **Exceptional (Category E)** This residual category is provided to ensure a complete set of categories exists and there should always be a reject code provided. It would only be used if a situation not covered by any of the first five categories exists. It is not expected that this would be used otherwise than on an exceptional and very infrequent basis, if at all. • **100 = Cover and Trade** **Last Look (Category A-1)** Where a trade request was rejected following the use of last look (including cover and trade).

ExecutionReport (35 = 8)

			• **101 = Failed static data checks** **Static Data (Category D)** Where a trade request cannot be executed due to static data errors – for example, due to an error in the unique trader ID, a counterparty is not properly permissioned, or improper product validation.
21 (HandInst)	char	N	Instructions for order handling. Supported value: • **2** = Automated execution order, public, Broker intervention
44 (Price)	Price	N	Price. Required if ExecType=Filled (Tag 150=2) *For Streaming workflow where Price Improvement is supported this Tag must pack the price the client executed on by clicking on the FXTG GUI.
31 (LastPx)	Price	N	Improved Price *For Streaming workflow where Price Improvement is supported this Tag must pack the improved price while the FXTG GUI price the Trader executed on is expected in Tag 44 (Price)
38 (OrderQty)	Qty	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 FX Swap.
194 (LastSpotRate)	Price	N	FX Spot Rate
60 (TransactTime)	UTCTimestamp	Y	Time the transaction was entered. Expressed in GMT/UTC. For example: YYYYMMDD–HH:MM:SS.sss
151 (LeavesQty)	Qty	Y	Amount of shares open for further execution. Should always be 0 (no partial executions).
14 (CumQty)	Qty	Y	Total number of shares filled. Same as OrderQty (Tag 38).
29 (LastCapacity)	char	N	**Required for BMTF and BTFE** Maker Trading Capacity Supported values: • **4** = Principal (DEAL)
75 (TradeDate)	LocalMktDate	N	Indication of trade date expressed in YYYYMMDD format.
64 (FutSettDate)	LocalMktDate	Y	Value date in YYYYMMDD format. If used with OrdType = “Forex-Swap”, this should specify the settlement date for the near leg of an FX Swap. For BRL split settlement requests this field represent the value date for CCY1.
6215 (TenorValue)	String	Y	If used with OrdType = “Forex-Swap”, this tag will specify the tenor for the near leg of an FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY1.
120 (SettlCurrency)	Currency	Y	**Required for NDF Quote Executions** For FX NDFs this represents the NDF settlement currency.
6203 (FixingDate)	LocalMktdate	Y	**Required for NDF Quote Executions** Fixing date for NDF in YYYYMMDD format.
1445 (NoRateSources)	NumInGroup (int)	C	**Required for NDF Quote Executions done over FXTG Streaming ONLY (Not for RFS)** Number of rate sources in the repeating group. See section :STREAMING: Non-Deliverable Forwards (NDF) via DVB
→1446 (RateSource)	int	C	Required for NDF Quote Executions done over FXTG Streaming ONLY (Not for RFS) Fixing Rate Source. Supported value: • **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)
6160 (LastPx2)	Price	N	All-in rate of the far leg of a FX swap
192 (OrderQty2)	Qty	N	OrderQty of the future part of an FX swap order.

ExecutionReport (35 = 8)

193 (FutSettDate2)	LocalMktDate	C	FutSettDate of the far leg of an FX swap order. This field is mandatory for all 2-legged deals (swaps). For BRL split settlement requests this tag represent the value date for CCY2. This is required for BRL split settlement requests.
6216 (TenorValue2)	String	C	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 FX Swap. For BRL split settlement request, this tag will specify the tenor for CCY2. Domain of supported tenor codes matches those for TAG 6215. This is required for BRL split settlement requests This field is mandatory for all 2-legged deals.
1 (Account)	String	N	Account mnemonic as agreed between broker and institution. Client's secondary user identifier read from user profile
15 (Currency)	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)	String	N	Identifies the system source. This tag will be a string i.e. "Tradebook"
6521 (CounterpartyReference)	String	N	The free text identification of a counterparty who is not a member of the exchange.
9170 (CLExecID)	String	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)	String	N	Optional field that will represent the bank/dealer that a trade was done with.
21828 (LiquidityMakerUSPerson)	int	C	Liquidity Maker is US Person: • **1** = Yes • **2** = No (Requirement for SEF)
21833 (SwapReportingAgency)	String	C	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	C	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	C	• **1**=Liquidity Maker • **2**=Liquidity Taker (Requirement for SEF)
22159 (Ccy1MarketType)	char	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)	char	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

ExecutionReport (35 = 8)

Execution Acknowledgement (35 = BN)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Supported Workflows:

- RFS
- Streaming (Static & DVB)

Workflow Behavior

- This is a mandatory message type for all trade executions.
- The ExecutionAcknowledgement (35=BN) is sent post execution to communicate supplementary execution details, such as regulatory data. FXGO will send this message with Tag 1036=2 to indicate an Execution Report validation error.
- The purpose of the message is to communicate a set of regulatory specific fields, which may be required by the liquidity provider to fulfill their transaction reporting requirement. The information includes regulatory trade timestamp and the ISIN of the instrument. Note: as this message contains supplementary information only, there is no specific SLA for the receipt of the message.
- All Trades are qualified as BTBS when in the 35=D (NewOrderSingle) message, the value in Tag 1300 (MarketSegmentID) is BTBS.

Tag/ Field Name	FIX Data Type	Req	Description
11 (ClOrdID)	String	Y	Daily unique identifier for orders. This matches the ClOrdID(11) from NewOrderSingle message.
37 (OrderID)	String	Y	Bloomberg will echo Order ID as provided by Liquidity Provider. This will not be consumed for any further downstream processing.
17 (ExecID)	String	Y	Daily unique identifier of execution messages. This matches the ExecID of the Execution Report being acknowledged.
1036 (ExecAckStatus)	char	Y	Supported values: • **1** = Accepted • **2** = Rejected
55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: • GBP/USD (Base/Term)
54 (Side)	char	Y	Side of the Order. If OrdType = "Forex – Swap", should be the side of the future portion of a FX swap. Valid values: • **1** = Buy • **2** = Sell Always in terms of CCY1
38 (OrderQty)	Qty	Y	Amount of currency. If used with OrdType = "Forex – Swap", this should specify the amount for the near portion of a FX Swap.
192 (OrderQty2)	Qty	N	OrderQty of the future part of an FX swap order.
31 (LastPx)	Price	Y	All-in rate.

6160 (LastPx2)	Price	N	All-in rate of the far leg of a FX swap.
1907 (NoRegulatoryTradeIDs)	NumInGroup (int)	Y	**Required**
Repeating Group Instance for: **Regulatory Trade Identifiers**			
→1903 (RegulatoryTradeID)	String	Y	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission. For an MTF FX SWAP there will be three instances of RegulatoryTradeIDGrp. 1) The Near Leg UTI with RegulatoryLegRefID (2411) set to the near leg's LegID(1788) and 2)the far leg UTI with RegulatoryLegRefID(2411) set to the far leg's LegID(1788. *Regulatory Trade IDs are required except for: - XOFF RFS/RFQ – Spot, Deposits, and Islamic Deposits. - XOFF Streaming FXTG - Spot
→1905 (RegulatoryTradeIDSource)	String	Y	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters. *Regulatory Trade ID Source is required except for: - XOFF RFS/RFQ – Spot, Deposits, and Islamic Deposits. - XOFF Streaming FXTG - Spot
→1904 (RegulatoryTradeIDEvent)	int	Y	Required for Regulatory Trading event causing origination of the ID. Supported value: • **0** = Initial block trade *Regulatory Trade ID Event is required except for: - XOFF RFS/RFQ – Spot, Deposits, and Islamic Deposits. - XOFF Streaming FXTG - Spot
→1906 (RegulatoryTradeIDType)	int	Y	Specifies the type of trade identifier provided in RegulatoryTradeID (1903). Supported values: • **0** = Current (assigned by the Liquidity Provider) • **5** = Trading venue transaction identifier(as provided by Bloomberg) (default) *Regulatory Trade ID Type is required except for: - XOFF RFS/RFQ – Spot, Deposits, and Islamic Deposits. - XOFF Streaming FXTG - Spot
→2411 (RegulatoryLegRefID)	String	Y	For FX SWAPS. This field may be is used for multi-leg trades sent as a single message to indicate that the entry applies only to a specific leg. Supported values: • **1** = FX Swap Near Leg • **2** = FX Swap Far Leg
2668 (NoTrdRegPublications)	NumInGroup(int)	C	**Required for BMTF and BTFE** Under MiFIDII, this is used for indicating the reduction of pre- ("waivers") or post-trade transparency. In cases where a trade has been made outside an open order book venue or publication of trade data has been deferred, pertinent reason indicators are set in the TrdRegPublicationReason(2670) to further qualify the TrdRegPublicationType(2669)
Repeating Group instance for: **Indication of Pre-Trade Transparency**			

→2669 (TrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **0 = Pre-trade transparency waiver**
→2670 (TrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • 8 = Deferral due to "Size Specific"
Repeating Group instance for: **Indication of Post-Trade Transparency**			
→2669 (TrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported values: • **1 = Post-trade deferral**
→2670 (TrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • 8 = Deferral due to "Size Specific"
Repeating Group instance for: **Securities Financing Transaction Indicator**			
→2669 (TrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **2** = Exempted
→2670 (TrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported value: • **11** = Exempted due to securities financing
Repeating Group Instance for: **Transaction Times**			
768 (NoTrdRegTimestamps)	NumInGroup(int)	C	**Required for BMTF and BTFE**
→769 (TrdRegTimestamp)	UTCTimestamp	C	**Required for BMTF and BTFE** Traded / Regulatory timestamp value. Use to store time information required by government regulators or self-regulatory organizations. Time the transaction was entered in UTC. For example: YYYYMMDD–HH:MM:SS.sss
→770 (TrdRegTimestampType)	int	C	**Required BMTF and BTFE** Trading / Regulatory timestamp type. Supported value: • **10** = Order submission time (Time the order was sent by the submitter)
→769 (TrdRegTimestamp)	UTCTimestamp	C	**Required BMTF and BTFE** Traded / Regulatory timestamp value. Use to store time information required by government regulators or Self-regulatory organizations. Time the transaction was entered in UTC. For example: YYYYMMDD–HH:MM:SS.sss
→770 (TrdRegTimestampType)	int	C	**Required BMTF and BTFE** Trading / Regulatory timestamp type. Supported values: • **1** = Execution Time (Time trade was filled)

BLOOMBERG FXGO BATCH RFQ ORDER MESSAGES

Batch Order Quote Request (35 = R)

Direction

- Message sent by Bloomberg to the Liquidity Provider.

Workflow Behavior

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.
- All Trades are qualified as BTBS when the value in Tag 22413 (LegMarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
			<< FIX Header START >>
50 (SenderSubID)	String	Y	Counterparty Client Taker UUID as known on Bloomberg
			<< FIX Header END >>
131 (QuoteReqID)	String	Y	Bloomberg generated daily unique identifier for quote request. Will be echo'ed back for all responses.
60 (TransactTime)	UTCTimestamp	Y	Time the transaction was entered. Expressed in UTC. For example: YYYYMMDD–HH:MM:SS:MMM
1 (Account)	String	Y	Counterparty client identifier as defined by Identifier 4 in Bloomberg function FXPV
146 (NoRelatedSym)	NumInGroup(int)	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)	String	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)	int	Y	Type of quote requested from client counterparty. Default valid value = 1 (Tradeable)
→1938 (AssetClass)	int	N	The broad asset category for assessing risk exposure. Supported values: • **2** = Currency • **5** = Commodity (for Precious Metals)
→22159 (Ccy1MktType)	char	N	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)	char	N	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)	String	Y	Identifier used to specify an individual symbol/currency combination within this quote request. Must be echoed back in MassQuote(35=i)
→54 (Side)	char	Y	Supported 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)	Qty	Y	The net amount for the entire Symbol (55) block, expressed in Currency (15).
→15 (Currency)	Currency	Y	Dealt currency referred in OrderQty (38).
→75 (TradeDate)	LocalMktDate	Y	Indication of trade date expressed in YYYYMMDD format.
→44 (Price)	Price	N	Reference SPOT rate as entered by the Counterparty Client Taker on Bloomberg for currency pair set in Symbol(55).
→555 (NoOfLegs)	NumInGroup (int)	Y	Repeating group for multi-leg trade details. Repeats for each leg requested for the given currency pair set in Symbol (55)
→→654 (LegRefID)	String	Y	Bloomberg generated unique leg reference identifier. Used to specify an individual leg.
→→600 (LegSymbol)	String	Y	This must be the same as all instances of Symbol (55).
→→602 (LegSecurityID)	String	C	ISIN Code for the FX Instrument This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→→603 (LegSecurityIDSource)	String	C	Supported value: • **4** = ISIN This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→→556 (LegCurrency)	Currency	Y	*Dealt* currency for the given leg instance. Same as Currency (15).
→→22410 (LegISINProduct)	String	N	Supported values: • **NDF** • **Forward**
→→22413 (LegMarketSegmentID)	String	Y	**Required for BMTF, BTFE, BSEF, BTBS, and XOFF** Supported values: • **XOFF** = Off Facility (default) • **BSEF** = Bloomberg Swap Execution Facility • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BTBS** = Bloomberg Tradebook Singapore
→→685 (LegOrderQty)	Qty	Y	Order amount for the given leg instance in respect to LegCurrency(556).
→→624 (LegSide)	char	Y	Side. Supported values: • **1** = Buy • **2** = Sell

→→588 (LegSettlDate)	LocalMktDate	Y	Specific date of trade settlement (SettlementDate) in YYYYMMDD format for the leg instance.
→→609 (LegSecurityType)	String	Y	Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward/Outright • **FXNDF** = Non-deliverable forward
→→6215 (TenorValue)	String	Y	Standard Tenor Codes: See section: *SUPPORTED TAG*
→→675 (LegSettleCurrency)	Currency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611 (LegMaturityDate)	LocalMktDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→5947 (LegFixingSource)	String	N	Required for NDF, only.
→→670 (NoLegAllocs)	NumInGroup (int)	N	Number of pre-allocated accounts.
→→→671 (LegAllocAccount)	String	N	Account name. Sub Account for pre-trade allocation, only.
→→→672 (LegIndividualAllocID)	String	N	Reference for the individual allocation ticket that is unique within this leg.
→→→673 (LegAllocQty)	Qty	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)	Currency	N	Same as Currency(15)
→→→756 (NoNested2PartyIDs)	NumInGroup (int)	C	**Required for BMTF and BTFE** ***This Tag is optional for BSEF, XOFF, and BTBS**
→→→→757 (Nested2PartyID)	String	C	**Required for BMTF and BTFE** Liquidity Taker Account LEI ***This Tag is optional for BSEF, XOFF, and BTBS**
→→→→758 (Nested2PartyIDSource)	char	C	**Required for BMTF and BTFE** Liquidity Taker LEI Support Value: • **N** = LEI ***This Tag is optional for BSEF, XOFF, and BTBS**
→→→→759 (Nested2PartyRole)	int	C	**Required for BMTF and BTFE** Liquidity Taker LEI • **24** = Customer Account ***This Tag is optional for BSEF,XOFF, and BTBS**
Repeating Group Instance for: **Venue Details (Confirmed at Instrument Leg Level)**			
→→539 (NestedParties)	NumInGroup(int)	Y	**Required**
→→→524 (NestedPartyID)	String	Y	Venue MIC Code The Market Identifier Code (MIC) is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets. The MIC is a four alpha character code. Supported values: • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BBSF** = Bloomberg Swap Execution Facility (BSEF) • **XOFF** = Off Venue Trade, including **BTBS**
→→→525 (NestedPartyIDSource)	char	Y	Supported value: • **G** = MIC (ISO 10383 - Market Identifier Code)

→→→538 (NestedPartyRole)	int	Y	**Supported values:** • **16** = Off Facility, including BTBS • **64 =** Multilateral Trading Facility (BMTF & BTFE) • **73 =** Executing Venue (BSEF/BBSF)
→→→804 (NoNestedPartySubIDs)	NumInGroup(int)	C	**Required for BMTF, BTFE, and BSEF**
→→→→545 (NestedPartySubID)	String	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported values: • **549300ROEJDDAXM6LU05** = Bloomberg Trading Facility Limited (BMTF) • **254900QBKK4WBSO3GE51** = Bloomberg Trading Facility Europe (BTFE) • **5493003IUYOH354SNS58** = Bloomberg Swap Execution Facility (BSEF)
→→→→805 (NestedPartySubIDType)	int	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported value: • **4025** = LEI
Repeating Group Instance for: **Taker & Maker Details Confirmed at NoRelatedSym Level**			
→453 (NoPartyIDs)	NumInGroup(int)	Y	Required
Repeating Group Instance for: **Liquidity Taker Details as known on Bloomberg & Taker LEI**			
→→448 (PartyID)	String	Y	Liquidity Taker Deal Code
→→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→→452 (PartyRole)	int	Y	Supported value: • **13** = Order origination firm
→→802 (NoPartySubIDs)	NumInGroup(int)	Y	
→→→523 (PartySubID)	String	Y	Liquidity Taker Firm Name
→→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→→523 (PartySubID)	String	Y	Liquidity Taker Bloomberg UUID
→→→803 (PartySubIDType)	int	Y	Supported value: • **2** = Person
→→→523 (PartySubID)	String	Y	Liquidity Taker Trader Name
→→→803 (PartySubIDType)	int	Y	Supported value: • **9** = Contact Name
→→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Taker LEI *** This Tag is optional if Tag 22413=XOFF**
→→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 22413=XOFF**
Repeating Group Instance for: **Liquidity Maker Details as known on Bloomberg & Maker LEI**			
→→448 (PartyID)	String	Y	Liquidity Maker Deal Code
→→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm
→→802 (NoPartySubIDs)	NumInGroup(int)	Y	
→→→523 (PartySubID)	String	Y	Liquidity Maker Firm Name

Batch Order Quote Request (35 = R)

→→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→→523 (PartySubID)	String	C	Liquidity Maker LEI *** This Tag is optional if Tag 22413=XOFF**
→→→803 (PartySubIDType)	int	C	Supported value: • **4025** = LEI *** This Tag is optional if Tag 22413=XOFF**
→→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Is Liquidity Maker
6702 (InCompetition)	Boolean	N	Indicates if the request is in competition. • **Y**= Yes, request is in competition • **N** = No, request is not in competition
21807 (LiquidityTakerIsUSPerson)	int	C	Liquidity Taker is US Person: • **1** = Yes • **2** = No (Requirement for SEF)
21833 (SwapReportingAgency)	String	C	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	C	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	C	• **1** = Liquidity Maker • **2** = Liquidity Taker (Requirement for SEF)

Batch Order Quote Request (35 = R)

MassQuote (35 = i)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behavior

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

- Single currency pair and multi-tenor executable quotes.
- The API does not support “Cherry picking”.
- For BMTF, BTFE, BSEF, and BTBS Quotes, if the quote is provided by the liquidity provider’s algorithm then the MassQuote (35=i) message should be provided with an Algo ID/Auto-Pricer Name with PartyRoleQualifier(2376) set to Algorithm(22).
- For BMTF, BTFE, BSEF, and BTBS Quotes, not quoted by an algorithm, the liquidity provider must provide a Natural Person short code (BMTF & BTFE) or UUID (BSEF & BTBS) with PartyRoleQualifier(2376) set to Natural Person(24).
- All Trades are qualified as BTBS when in the 35=R (QuoteRequest) message, the value in Tag 22413 (LegMarketSegmentID) is BTBS.

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	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
117 (QuoteID)	String	Y	Unique identifier for this quote provided by the Liquidity Provider.
537 (QuoteType)	int	Y	Supported value: • **1** = Tradeable / Executable (Default) All quotes are executable. If Bloomberg receives any other value in this Tag the message will be dropped.
453 (NoPartyIDs)	NumInGroup(int)	C	
Repeating Group Instance for: **Maker Details and Maker LEI**			
→448 (PartyID)	String	N	Liquidity Maker Deal Code As known on Bloomberg FXGO (Four characters)
→447 (PartyIDSource)	char	N	Supported values: • **D** = Proprietary (default)
→452 (PartyRole)	int	N	Supported values: • **1** = Executing Firm (default)
→802 (NoPartySubIDs)	NumInGroup (int)	N	Number of Party Sub IDs
→→523 (PartySubID)	String	N	Liquidity Maker LEI Liquidity provider may override LEI as long as that LEI belongs to the same institution and is a registered participant of the trading venue.
→→803 (PartySubIDType)	int	N	Supported values: • **4025** = LEI
→→523 (PartySubID)	String	N	Liquidity Maker Supported values: • **Y** = Yes (default)

→→803 (PartySubIDType)	int	N	Supported values: • **4046** = Liquidity Maker
Repeating Group Instance for: **Maker Execution Within Firm**			
→448 (PartyID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_') **BTBS and BSEF** **Auto-Pricer Nam, UUID or Short Code** responsible for the transaction. (35 characters in length) **Auto-Pricer ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Trader validation:** - UUID (Bloomberg Unique Identifier) **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **P** = Identifier of Algorithm & Natural Person Short Code (BMTF and BTFE) or UUID & Auto Pricer Name (BSEF and BTBS)
→452 (PartyRole)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported values: • **12** = Executing Trader (default)
→2376 (PartyRoleQualifier)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported values: • **22** = Algorithm (BMTF & BTFE) / Auto-Pricer Name (BSEF & BTBS) • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup (int)	Y	**Number of PartySubIDs**
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)

MassQuote (35 = i)

→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
Repeating Group Instance for: **Maker Investment Decision Within Firm**			
→448 (PartyID)	String	N	**Applicable to BMTF and BTFE** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	N	**Applicable to BMTF and BTFE** Maker Investment Decision within Firm Support values: • **P** = Short Code
→452 (PartyRole)	int	N	**Applicable to BMTF and BTFE** Maker Investment Decision within Firm Support values: • **122** = Investment decision maker
→2376 (PartyRoleQualifier)	int	N	**Applicable to BMTF and BTFE** Supported values: • **22** = Algorithm • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup (int)	Y	Number of PartySubIDs
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
60 (TransactTime)	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred. In the form YYYYMMDD-HH:MM:SS.sss in UTC
296 (NoQuoteSets)	NumInGroup(int)	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)	String	Y	Unique ID for the Quote Set. Required as per FIX Protocol conventions.
→55 (Symbol)	String	Y	Ticker Symbol expressed in the CCY1/CCY2 format. Example: GBP/USD (Base/Term)
→15 (Currency)	Currency	Y	Dealt currency referred in OrderQty (38).

→9112 (SymbolCccyRefID)	String	Y	Identifier used to specify an individual symbol/currency combination within this quote request. Must be same as SymbolCccyRefID(9112) in QuoteRequest(35=R)
→188 (BidSpotRate)	Price	C	Leg Bid SPOT rate Conditionally required if pricing for the BID side.
→190 (OfferSpotRate)	Price	C	Leg Offer SPOT rate Conditionally required, if pricing for the OFFER side.
→9115 (MidSpotRate)	Price	C	Mid Market Spot Rate. "Pre-trade market mid is provided for liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" (SEF Requirement)
→304 (TotNoQuoteEntries)	int	Y	Total number of quotes for the quote set across all messages. Default supported value = 1. Bloomberg will ignore this Tag as it is not applicable for this workflow.
→295 (NoQuoteEntries)	NumInGroup(int)	Y	The number of quote entries for a QuoteSet.
→→299 (QuoteEntryID)	String	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)	String	Y	Echo back Tag 654 in QuoteRequest(35=R).
→→600 (LegSymbol)	String	Y	This must be the same as all instances of Symbol (55).
→→602 (LegSecurityID)	String	C	ISIN Code for the FX Instrument *This Tag will be sent for BMTF & BTFE if ISIN is available at time of order submission*
→→603 (LegSecurityIDSource)	String	C	Supported value: • **4** = ISIN *This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.*
→→556 (LegCurrency)	Currency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→685 (LegOrderQty)	Qty	Y	Amount
→→624 (LegSide)	char	Y	Supported values: • **1** = Buy • **2** = Sell
→→609 (LegSecurityType)	String	N	Supported values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward • **FXNDF** = Non-deliverable forward
→→6215 (TenorValue)	String	N	Standard Tenor Codes: See section: *SUPPORTED TAG*
→→588 (LegSettlDate)	LocalMktDate	Y	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.
→→675 (LegSettlCurrency)	Currency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611 (LegMaturityDate)	LocalMktDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.

MassQuote (35 = i)

→→132 (BidPx)	Price	C	All-in bid price/rate Conditionally required, if pricing for the BID side.
→→133 (OfferPx)	Price	C	All-in offer price/rate. Conditionally required if pricing for the OFFER side.
→→9518 (MidRateNear)	Price	C	Mid Market Rate for Forward/NDF "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF
→→189 (BidForwardPoints)	PriceOffset	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)	PriceOffset	C	Offer 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 OFFER side.

NewOrderList (35 = E)

Direction

- Message sent by Bloomberg to the Liquidity Provider.

Workflow Behavior

The NewOrderList (35=E) supports 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 have been ACCEPTED by the counterparty client.
- All Trades are qualified as BTBS when the value in Tag 22413 (LegMarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
<< FIX Header START>>			
50 (SenderSubID)	String	Y	Secondary Counterparty client identifier as defined in IDENTIFIER 3 on Bloomberg FXPV
<< FIX Header END>>			
131 (QuoteReqID)	String	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
66 (ListID)	String	Y	Daily unique identifier for Batch Order. Generated by Bloomberg.
117 (QuoteID)	String	Y	Echo of QuoteID(117) in MassQuote(35=i)
60 (TransactTime)	UTCTimestamp	Y	Timestamp when the business transaction represented by the message occurred. In the form YYYYMMDD-HH:MM:SS.sss in UTC
1 (Account)	String	Y	Counterparty client identifier as defined in Identifier 4 on Bloomberg FXPV
394 (BidType)	int	Y	Default value = 2 (Disclosed) Bloomberg will ignore this tag.
68 (TotNoOrders)	int	Y	The number of currency pair leg orders accepted by the counterparty client taker.
73 (NoOrders)	NumInGroup(int)	Y	Minimum value must be 1. Required as per FIX Protocol Standards Will be same as TotNoOrder (68)
→11 (ClOrdID)	String	Y	Bloomberg unique identifier for the leg order instance
Repeating Group Instance for: **Taker & Maker Details Confirmed at NoRelatedSym Level**			
→453 (NoPartyIDs)	NumInGroup(int)	Y	**Required**
Repeating Group Instance for: **Liquidity Taker Details as known on Bloomberg & Taker LEI**			
→→448 (PartyID)	String	Y	Liquidity Taker Deal Code
→→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→→452 (PartyRole)	int	Y	Supported value: • **13** = Order origination firm
→→802 (NoPartySubIDs)	NumInGroup(int)	Y	
→→→523 (PartySubID)	String	Y	Liquidity Taker Firm Name

→→→803 (PartySubIDType)	int	Y	Supported value: • **1 = Firm Name**
→→→523 (PartySubID)	String	Y	Liquidity Taker Bloomberg UUID
→→→803 (PartySubIDType)	int	Y	Supported value: • **2** = Person
→→→523 (PartySubID)	String	Y	Liquidity Taker Trader Name
→→→803 (PartySubIDType)	int	Y	Supported value: • **9** = Contact Name
→→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Taker LEI *** This Tag is optional if Tag 22413=XOFF**
→→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 22413=XOFF**
Repeating Group Instance for: **Liquidity Maker Details as known on Bloomberg & Maker LEI**			
→→448 (PartyID)	String	Y	Liquidity Maker Deal Code
→→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary
→→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm
→→802 (NoPartySubIDs)	NumInGroup(int)	Y	Liquidity Maker Firm Name Details
→→→523 (PartySubID)	String	Y	Liquidity Maker Firm Name
→→→803 (PartySubIDType)	int	Y	Supported value: • **1** = Firm Name
→→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Liquidity Maker LEI *** This Tag is optional if Tag 22413=XOFF**
→→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if Tag 22413=XOFF**
→→→523 (PartySubID)	String	Y	**Required for Regulatory Trading** Liquidity Maker Identifier *** This Tag is optional if Tag 22413=XOFF**
→→→803 (PartySubIDType)	int	Y	**Required for Regulatory Trading** Supported value: • **4046** = Is Liquidity Maker * This Tag is optional if Tag 22413=XOFF
→55 (Symbol)	String	Y	Identifies currency used for price.
→22159 (Ccy1MktType)	char	Y	Identifies the type of market applicable to CCY1 in the specified currency pair (CCY1/CCY2). Valid values: • **R** = Regular / Offshore • **O** = On-shore • **N** = Non-deliverable
→22160 (Ccy2MktType)	char	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)	Currency	Y	Dealt currency referred in OrderQty (38).

NewOrderList (35 = E)

→9112 (SymbolCcyRefID)	String	Y	Used to specify an individual symbol/currency combination within this quote request.
→75 (TradeDate)	LocalMktDate	Y	Indicates date of trade referenced in this message in YYYYMMDD format.
→54 (Side)	char	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)	Qty	Y	Quantity ordered. Total amount for the single currency.
→67 (ListSeqNo)	int	Y	Sequence of individual order within list (i.e. ListSeqNo of TotNoOrders (68), 2 of 25, 3 of 25, . . .)
→302 (QuoteSetID)	String	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)	NumInGroup (int)	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)	String	Y	Echo back of LegRefID(654) in MassQuote(35=i).
→→600 (LegSymbol)	String	Y	This must be the same as all instances of Symbol (55).
→→602 (LegSecurityID)	String	C	ISIN Code for the FX Security This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→→603 (LegSecurityIDSource)	String	C	Supported values: • **4** = ISIN This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→→556 (LegCurrency)	Currency	Y	Dealt currency for the given leg instance. Same as Currency (15).
→→22410 (LegISINProduct)	String	C	Supported values: • **NDF** • **Forward** This tag will be sent if available at time of order submission.
→→22413 (LegMarketSegmentID)	String	Y	**Required for Regulatory Trading** Supported values: • **XOFF** = Off Facility (default) • **BSEF** = Bloomberg Swap Execution Facility • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BTBS** = Bloomberg Tradebook Singapore
→→22417 (LegTrdType)	int	C	**Required for BMTF and BTFE** Securities Financing Transaction Indicator Supported value: • **47** = Financing Transaction *If present then Securities Financing isTRUE, otherwise FALSE*
→→22424 (LegPackageID)	String	Y	Identifier of the Package
→→299 (QuoteEntryID)	String	Y	Echo back of QuoteEntryID(299) from MassQuote(35= i).
→→685 (LegOrderQty)	Qty	Y	The net amount for the leg expressed in Currency(15).
→→624 (LegSide)	char	Y	Valid values: • **1** = Buy • **2** = Sell
→→588 (LegSettlDate)	LocalMktDate	Y	Specific date of trade settlement in YYYYMMDD format for leg instance.

NewOrderList (35 = E)

→→609 (LegSecurityType)	String	Y	Valid Values: • **FXSPOT** = FX Spot • **FXFWD** = FX Forward/Outright • **FXNDF** = Non-deliverable forward
→→6215 (TenorValue)	String	Y	Standard Tenor Codes: See section: *SUPPORTED TAG*
→→675 (LegSettlCurrency)	Currency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611 (LegMaturityDate)	LocalMktDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→5947 (LegFixingSource)	String	N	Required for NDF, only. For FX NDFs, this represents the Fixing Source.
→→670 (NoLegAllocs)	NumInGroup (int)	N	The number leg allocations.
→→→671 (LegAllocAccount)	String	N	Allocation account name.
→→→672 (LegIndividualAllocID)	String	N	ID of the allocation that is unique within this leg.
→→→673 (LegAllocQty)	Qty	N	Quantity to be allocated in respect to tag Currency(15) Value is positive for allocation 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)	Currency	N	Same value as Currency (15).
→→→756 (NoNested2PartyIDs)	NumInGroup (int)	C	**Required for BMTF and BTFE** Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole *** This Tag is optional for BSEF, XOFF, and BTBS**
→→→→757 (Nested2PartyID)	String	C	**Required for BMTF and BTFE** Liquidity Taker Account LEI *** This Tag is optional for BSEF, XOFF, and BTBS**
→→→→758 (Nested2PartyIDSource)	char	C	**Required for BMTF and BTFE** Trading Liquidity Taker LEI Supported value: • **N** = LEI *** This Tag is optional for BSEF, XOFF, and BTBS**
→→→→759 (Nested2PartyRole)	int	C	**Required for BMTF and BTFE** Liquidity Taker LEI • **24** = Customer Account * This Tag is optional for BSEF, XOFF, and BTBS
→→→22425 (LegAllocRegulatoryTradeID)	String	C	**Required for BMTF and BTFE** Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission Universal Swap Identifier (USI) / Unique Trade Identifier (UTI) ***This Tag is optional for BSEF, XOFF, and BTBS**
→→→22426 (LegAllocRegulatoryTradeIDSource)	String	C	**Required for BMTF and BTFE** Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters. ***This Tag is optional for BSEF, XOFF, and BTBS**
→→566 (LegPrice)	Price	Y	Price (Spot rate for Spots, All-in rate for Outrights)

NewOrderList (35 = E)

→→9518 (MidRateNear)	Price	C	Mid Market Rate for Forward/NDF "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF
→→194 (LastSpotRate)	Price	Y	FX Spot rate
→→9115 (MidSpotRate)	Price	C	Mid Market Spot Rate. "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" Required for SEF
→→195 (LastForwardPts)	PriceOffset	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
→→20004 (LegRegulatoryTradeID)	String	Y	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
→→20003 (LegRegulatoryTradeIDSource)	String	Y	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters.
Repeating Group Instance for: **Venue Details (Confirmed at Instrument Leg Level)**			
→→539 (NoNestedParties)	NumInGroup(int)	Y	**Required** Repeating group below should contain unique combinations of NestedPartyID, NestedPartyIDSource, and NestedPartyRole.
→→→524 (NestedPartyID)	String	Y	**Venue MIC Code** The Market Identifier Code (MIC) is a unique identification code used to identify securities trading exchanges, regulated and non-regulated trading markets. The MIC is a four alpha character code. Supported values: • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BBSF** = Bloomberg Swap Execution Facility • **XOFF** = Off Venue Trade, including **BTBS**
→→→525 (NestedPartyIDSource)	char	Y	Supported value: • **G** = MIC (ISO 10383 - Market Identifier Code)
→→→538 (NestedPartyRole)	int	Y	Supported values: • **16** = Off Facility, including BTBS • **64** = Multilateral Trading Facility (BMTF & BTFE) • **73** = Executing Venue (BSEF)
→→→804 (NoNestedPartySubIDs)	NumInGroup(int)	C	**Required for BMTF, BTFE, and BSEF**
→→→→545 (NestedPartySubID)	String	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported values: • **549300ROEJDDAXM6LU05** = Bloomberg Trading Facility Limited (BMTF) • **254900QBKK4WBSO3GE51** = Bloomberg Trading facility Europe (BTFE) • **5493003IUYOH354SNS58 =** Bloomberg Swap Execution Facility (BSEF)

NewOrderList (35 = E)

→→→→805 (NestedPartySubIDType)	int	C	**Required for BMTF, BTFE, and BSEF** Venue LEI Supported value: • **4025** = LEI
→→22412 (LegTradePublishIndicator)	int	C	Indicates if a trade should be reported via market reporting service. The indicator governs all reporting services of the recipient. Supported Values: • **0** = Not Published • **1** = Publish Trade • **2** = Deferred Publication
→→22416 (NoLegTrdRegPublications)	NumInGroup(int)	C	**Required for BMTF and BTFE**
Repeating Group instance for: **Indication of Pre-Trade Transparency**			
→→→22422 (LegTrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **0 = Pre-trade transparency waiver**
→→→22423 (LegTrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** **Supported values:** • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • 8 = Deferral due to "Size Specific"
Repeating Group instance for: **Indication of Post-Trade Transparency**			
→→→22422 (LegTrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **1 = Post-trade deferral**
→→→22423 (LegTrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** **Supported values:** • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument"** • 8 = Deferral due to "Size Specific"
21807 (LiquidityTakerIsUSPerson)	int	C	Liquidity Taker is US Person: • **1** = Yes • **2** = No Required for SEF
21833 (SwapReportingAgency)	String	C	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	C	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	C	• **1** = Liquidity Maker • **2** = Liquidity Taker (Requirement for SEF)
Repeating Group Instance for: **Transaction Times**			
768 (NoTrdRegTimestamps)	NumInGroup(int)	C	**Required for BMTF and BTFE**
→769 (TrdRegTimestamp)	UTCTimestamp	C	**Required for BMTF and BTFE** Traded / Regulatory timestamp value. Use to store time information required by government regulators or self-regulatory organizations. Time the transaction was entered in UTC. For example: YYYYMMDD–HH:MM:SS.sss
→770 (TrdRegTimestampType)	int	C	**Required for BMTF and BTFE** Trading / Regulatory timestamp type. Supported value: • **10** = Order submission time (Time the order was sent by submitter)

NewOrderList (35 = E)

Batch Order ExecReport (35 = 8)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behavior

The ExecReport (35=8) supports 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.
- The API does not support Individual ExecReport for individual legs.
- All Trades are qualified as BTBS when in the 35=E (NewOrderList) message, the value in Tag 22413 (LegMarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
9114 (MakerListID)	String	Y	Daily unique identifier for Batch Order provided by the market maker.
131 (QuoteReqID)	String	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
453 (NoPartyIDs)	NumInGroup (int)	Y	**Required**
Repeating Group Instance for: **Maker Details and Maker LEI**			
→448 (PartyID)	String	Y	Liquidity Maker Deal Code As known on Bloomberg FXGO (Four characters)
→447 (PartyIDSource)	char	Y	Supported value: • **D** = Proprietary (default)
→452 (PartyRole)	int	Y	Supported value: • **1** = Executing Firm (default)
→802 (NoPartySubIds)	NumInGroup(int)	Y	**Required**
→→523 (PartySubID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** Regulatory Trades Liquidity Maker LEI Liquidity provider may override LEI as long as that LEI belongs to the same Institution and is a registered participant of the trading venue. *** This Tag is optional if on 35=E Tag 22413=XOFF**
→→803 (PartySubIDType)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **4025** = LEI *** This Tag is optional if on 35=E Tag 22413=XOFF**
→→523 (PartySubID)	String	Y	Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
→→523 (PartySubID)	String	C	**Required for BMTF and BTFE** Location of the Branch responsible for the execution of the client's order. • 2-character ISO 3166 Country Code
→→803 (PartySubID)	int	C	**Required for BMTF and BTFE** Supported value: • **70** = Location

Repeating Group Instance for: **Maker Execution within Firm**			
→448 (PartyID)	String	C	**Required for BMTF, BTFE, BSEF, and BTBS** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_') **BTBS and BSEF** **Auto-Pricer Name, UUID or Short Code** responsible for the transaction. (35 characters in length) **Auto-Pricer ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Trader validation:** - UUID (Bloomberg Unique Identifier) **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **P** = Identifier of Algorithm & Natural Person Short Code (BMTF and BTFE) or UUID (BSEF and BTBS)
→452 (PartyRole)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported value: • **12** = Executing Trader (default)
→2376 (PartyRoleQualifier)	int	C	**Required for BMTF, BTFE, BSEF, and BTBS** Supported values: • **22** = Algorithm • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup (int)	Y	**Number of PartySubIDs**
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker

Repeating Group Instance for: **Maker Investment Decision within Firm**			
→448 (PartyID)	String	C	**Required for BMTF and BTFE** **Regulatory Trades Maker Client ID** **BMTF and BTFE** **Algo ID or Trader Short Code** responsible for the transaction. (35 characters in length) **Algo ID validation:** - Upper Case - Max 50 Characters - Alphanumeric Only (No Special Characters Allowed) OR Short Code used to identify the natural person responsible for the quote. **Short Code validation:** - Case Sensitive - Max 128 Characters - Special characters allowed are: space (' '), dash ('-') and underscore ('_')
→447 (PartyIDSource)	char	C	**Required for BMTF and BTFE** Maker Investment Decision within Firm Supported value: • **P** = Short Code
→452 (PartyRole)	int	C	**Required for BMTF and BTFE** Maker Investment Decision within Firm Supported value: • **122** = Investment decision maker
→2376 (PartyRoleQualifier)	int	C	**Required for BMTF and BTFE** Supported values: • **22** = Algorithm • **24** = Natural Person
→802 (NoPartySubIDs)	NumInGroup	Y	Number of PartySubIDs
→→523 (PartySubID)	String	Y	Liquidity Maker Supported value: • **Y** = Yes (default)
→→803 (PartySubIDType)	int	Y	Supported value: • **4046** = Liquidity Maker
66 (ListID)	String	Y	Required for executions against orders submitted as part of a list. Must be echo of ListID (66) as provided by Bloomberg in NewOrderList (35=E)
17 (ExecID)	String	Y	Bank provided unique execution ID for the entire Batch Order.
1 (Account)	String	N	Counterparty client identifier as defined by Identifier 4 in Bloomberg function FXPV
150 (ExecType)	char	Y	Describes the purpose of the execution report. Supported values: • **2** = Trade (Fill) • **8** = Rejected
39 (OrderStatus)	char	Y	Identifies status of the batch order. Supported values: • **2** = Filled • **8** = Rejected

58 (Text)	String	N	Free form text for reject message when ExecType(150) =8 and OrderStatus(39)=8
103 (OrdRejReason)	int	C	**This Tag is Required when 35=8 and 39=8** * Reject values follow the guidelines of The Investment Association in an effort to standardize all reject codes in FX Trading. Supported values: • **8 = Stale Order** **Last Look - Latency (Category A-2)** Where a trade has been Last Looked and where trade execution is prevented by latency issues which mean that pricing or liquidity is no longer available. • **19 = Reference price not available** **Pricing/Liquidity Unavailable (Category B)** Where a trade request has NOT been last looked, and where trade execution is prevented because clients are attempting to execute on pricing or liquidity that is no longer available. • **25 = Insufficient credit limit** **Credit (Category C)** Where a trade request would have been executed BUT FOR the credit limit (be it (i) breached or (ii) not in place) of the client or its agent making the request, the reject code will be given for Credit Limit. • **99 = Other** **Exceptional (Category E)** This residual category is provided to ensure a complete set of categories exists and there should always be a reject code provided. It would only be used if a situation not covered by any of the first five categories exists. It is not expected that this would be used otherwise than on an exceptional and very infrequent basis, if at all. • **100 = Cover and Trade** **Last Look (Category A-1)** Where a trade request was rejected following the use of last look (including cover and trade). • **101 = Failed static data checks** **Static Data (Category D)** Where a trade request cannot be executed due to static data errors – for example, due to an error in the unique trader ID, a counterparty is not properly permissioned, or improper product validation.
60 (TransactTime)	UTCTimestamp	Y	Time the transaction was entered. Expressed in GMT/UTC. For example: YYYYMMDD–HH:MM:SS.sss
73 (NoOrders)	NumInGroup (int)	Y	For single currency pair pricing, Bloomberg default accepted value is 1, only.
→37 (OrderID)	String	Y	Required to be unique for each chain of orders.
→11 (ClOrdID)	String	Y	Daily unique identifier for orders. Required by Bloomberg to match Execution to NewOrderList (35=E) message.
→55 (Symbol)	String	Y	Ticker symbol expressed in CCY1/CCY2 Example: GBP/USD (Base/Term)
→15 (Currency)	Currency	N	Dealt currency referred to on Tag 38 (OrderQty). Echo back from Currency(15) from NewOrderList (35=E).

Batch Order ExecReport (35 = 8)

→9112 (SymbolCcyRefID)	String	N	Used to specify an individual symbol/currency combination within this quote request.
→75 (TradeDate)	LocalMktDate	N	Indication of trade date expressed in YYYYMMDD format.
→555 (NoLegs)	NumInGroup (int)	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)	String	Y	Leg Reference Identifier as provided in by Bloomberg in QuoteRequest (35=R)
→→600 (LegSymbol)	String	Y	This must be the same as all instances of Symbol (55).
→→556 (LegCurrency)	Currency	Y	Dealt currency for the given leg instance. Same as Currency(15).
→→685 (LegOrderQty)	Qty	Y	Fill quantity for the leg order in LegCurrency (556) amount.
→→624 (LegSide)	char	Y	Supported values: • **1** = Buy • **2** = Sell
→→588 (LegSettlDate)	LocalMktDate	Y	Settlement date in the form YYYYMMDD
→→6215 (TenorValue)	String	Y	Standard Tenor Codes: See section: *SUPPORTED TAG*
→→675 (LegSettlCurrency)	Currency	N	Required for NDF, only. For FX NDFs this represents the NDF settlement currency.
→→611 (LegMaturityDate)	LocalMktDate	N	Required for NDF, only. For FX NDFs this represents the fixing date of the forward contract in the form YYYYMMDD.
→→566 (LegPrice)	Price	Y	Price (Spot rate for SPOT, All-In Rate for Outrights).
→→20003 (LegRegulatoryTradeIDSource)	String	N	Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters.
→→20004 (LegRegulatoryTradeID)	String	N	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
→→22418 (LegLastCapacity)	char	N	**Required for BMTF & BTFE** Maker Trading Capacity Supported value: • **4** = Principal (DEAL)
21807 (LiquidityTakerIsUSPerson)	int	C	Liquidity Taker is US Person: • **1** = Yes • **2** = No (Requiremenf for SEF)
21833 (SwapReportingAgency)	String	C	Reporting Agency (SDR) where the trade will be reported, e.g. BSDR, DTCC (Requirement for SEF)
21834 (BloombergSEFID)	String	C	Bloomberg SEF ID (Requirement for SEF)
21835 (ReportingParty)	int	C	Supported values: • **1** = Liquidity Maker • **2** = Liquidity Taker (Requirement for SEF)

Batch Order ExecReport (35 = 8)

Batch Order ExecutionAcknowledgement (35 = BN)

Direction

- Message sent from Bloomberg to Liquidity Provider.

Workflow Behavior

- This is a mandatory message type for all trade executions.
- The ExecutionAcknowledgement (35=BN) is sent post execution to communicate supplementary execution details, such as regulatory data. FXGO will send this message with Tag 1036=2 to indicate an Execution Report validation error.
- The purpose of the message is to communicate a set of regulatory specific fields, which may be required by the liquidity provider to fulfill their transaction-reporting requirement. The information includes regulatory trade timestamp and the ISIN of the instrument. Note: as this message contains supplementary information only, there is no specific SLA for the receipt of the message.
- All Trades are qualified as BTBS when in the 35=E (NewOrderList) message, the value in Tag 22413 (LegMarketSegmentID) is BTBS.

Tag/Field Name	FIX Data Type	Req	Description
11 (ClOrdID)	String	Y	Daily unique identifier for orders. This matches the ClOrdID(11) from NewOrderSingle message.
131 (QuoteReqID)	String	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
66 (ListID)	String	Y	Daily unique identifier for Batch Order. Generated by Bloomberg.
117 (QuoteID)	String	Y	Echo of QuoteID(117) in MassQuote(35=i)
37 (OrderID)	String	Y	Bloomberg will echo Order ID as provided by Liquidity Provider. This will not be consumed for any further downstream processing.
17 (ExecID)	String	Y	Daily unique identifier of execution messages. This matches the ExecID of the Execution Report being acknowledged.
20 (ExecTransType)	char	N	Identifies transaction type. Supported values: • **0** = New (trade response) • **3** = Status (inquiry response)
1036 (ExecAckStatus)	char	Y	Supported values: • **1** = Accepted • **2** = Rejected
555 (NoLegs)	NumInGroup (int)	Y	Repeating group for multi-leg trade details. It repeats for each leg requested for the given currency pair set in Symbol (55). It must be the same value as in QuoteRequest(35=R).
→654 (LegRefID)	String	Y	Echo back of LegRefID(654) in MassQuote(35=i).
→600 (LegSymbol)	String	Y	This must be the same as all instances of Symbol (55).
→602 (LegSecurityID)	String	C	ISIN Code for the FX Instrument This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.
→603 (LegSecurityIDSource)	String	C	Supported value: • **4** = ISIN *This Tag will be sent for BMTF or BTFE if ISIN is available at time of order submission.*
→556 (LegCurrency)	Currency	Y	Dealt currency for the given leg instance. Same as Currency (15).

→22413 (LegMarketSegmentID)	String	Y	**Required for BMTF, BTFE, BSEF, BTBS, and XOFF** Supported values: • **XOFF** = Off Facility (default) • **BSEF** = Bloomberg Swap Execution Facility • **BMTF** = Bloomberg Multilateral Trading Facility • **BTFE** = Bloomberg Trading Facility Europe • **BTBS** = Bloomberg Tradebook Singapore
→22417 (LegTrdType)	int	C	**Required for BMTF and BTFE** Securities Financing Transaction Indicator Supported value: • **47** = Financing Transaction *If present then Securities Financing isTRUE, otherwise FALSE*
→22424 (LegPackageID)	String	Y	Identifier of the Package
→20004 (LegRegulatoryTradeID)	String	Y	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. For example, unique swap identifier (USI) as required by the U.S. Commodity Futures Trading Commission Universal Swap Identifier (USI) / Unique Trade Identifier (UTI)
→20003 (LegRegulatoryTradeIDSource)	String	Y	**Required for BMTF,BTFE, BSEF, and BTBS** Identifies the reporting entity that originated the value in RegulatoryTradeID(1903). The reporting entity identifier may be assigned by a regulator. Corresponding Venue UTI Prefix string. This value is an LEI composed of 20 alphanumeric characters.
→22416 (NoLegTrdRegPublications)	NumInGroup (int)	C	**Required for BMTF and BTFE** Under the MiFID II regulation, this is used for indicating the reduction of pre- ("waivers") or post-trade transparency. In cases where a trade has been made outside an open order book venue or publication of trade data has been deferred, pertinent reason indicators are set in the LegTrdRegPublicationReason(22423) to further qualify the LegTrdRegPublicationType(22422)
Repeating Group instance for: **Indication of Leg Pre-Trade Transparency**			
→→22422 (LegTrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **0** = Pre-trade transparency waiver
→→22423 (LegTrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument”** • 8 = Deferral due to "Size Specific"
Repeating Group instance for: **Indication of Leg Post-Trade Transparency**			
→→22422 (LegTrdRegPublicationType)	int	C	**Required for BMTF and BTFE** Supported value: • **1** = Post-trade deferral
→→22423 (LegTrdRegPublicationReason)	int	C	**Required for BMTF and BTFE** Supported values: • 6 = Deferral due to "Large in Scale" • **7 = Deferral due to "Illiquid Instrument”** • 8 = Deferral due to "Size Specific"
Repeating Group Instance for: **Leg Execution Transaction Time**			

→22436 (LegTrdRegTimestamp)	UTCTimestamp	C	**Required for BMTF and BTFE** Trades Execution Leg TimeStamp Traded / Regulatory timestamp value. Use to store time information required by government regulators or self-regulatory organizations. Time the transaction was entered in UTC. For example: YYYYMMDD–HH:MM:SS.sss

Batch Order QuoteRequestReject (35 = AG)

Direction

- Message sent by the Liquidity Provider to Bloomberg.

Workflow Behavior

The QuoteRequestReject (35=AG) supports the following scenario:

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

Tag/Field Name	FIX Data Type	Req	Description
131 (QuoteReqID)	String	Y	Echo of QuoteReqID as provided by Bloomberg in message type QuoteRequest (35=R)
658 (QuoteRequestRejectReason)	int	Y	Reason for Quote rejection. * Reject values follow the guidelines of The Investment Association in an effort to standardize all reject codes in FX Trading. Supported values: • **1 = Unknown Symbol** **Unsupported Product (Category F)** Where a trade cannot be executed because the request covers an unsupported product. This may be due to unsupported currency pairs for example, or tenor restrictions on the client or liquidity provider side. • **8 = No Market for Instrument** **Pricing outage (Category B)** Where a request-for-quote cannot be processed due to pricing being unavailable. • **11 = Insufficient Credit** **Credit (Category A)** Quote rejected because of the credit limit (be it (i) breached or (ii) not in place) of the client or its agent making the request. • **99 = Other** **Exceptional (Category G)** This residual category is provided to ensure a complete set of categories exists and there should always be a reject code provided. It would only be used if a situation not covered by any of the first five categories exists. It is not expected that this would be used otherwise than on an exceptional and very infrequent basis, if at all. • **100 = Failed Regulatory Checks** **Regulatory (Category C)** Where a request-for-quote cannot be processed due to regulatory requirements not being met. • **101 = Risk Limits Breached** **Risk and capital constraints (Category D)** Where a request-for-quote cannot be processed as the request breaches internal risk constraints such as country concentration limits. • **102 = Failed Static Data Checks** **Static Data** (Category E) Where a request-for-quote cannot be processed due to static data errors – for example, due to an error in the unique trader ID, a counterparty is not properly permissioned, or improper product validation.
58 (Text)	String	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 Behavior

The QuoteCancel (35=Z) supports 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 will send a BatchOrderQuoteCancel (35=Z) if an invalid (malformed) MassQuote message is received from maker.
- 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	Data Type Field	Req	Description
131 (QuoteReqID)	String	Y	Echo of QuoteReqID(131) as provided by Bloomberg in message type QuoteRequest (35=R)
117 (QuoteID)	String	Y	If Rejecting a single MassQuote (i) send the value in QuoteEntryID(299) from Bank's MassQuote(i). If Rejecting an entire MassQuote (i) send the value in QuoteID(117) from Bank's MassQuote (i).
298 (QuoteCancelType)	int	Y	Identifies the type of quote cancel. Supported values: • **1** = Cancel for One or More Securities (Sent by Bloomberg to Liquidity Provider when quote received is malformed or fails basic data validation). • **102** = Reject Single Quote Entry (Sent from Liquidity Provider to Bloomberg). • **103** = Reject Entire Massquote (Sent from Liquidity Provider to Bloomberg).
1166 (QuoteMsgID)	String	N	Optionally used to supply a message identifier for a quote cancel.
1328 (RejectText)	String	Y	Reason for Rejection

VERSION HISTORY

The following table outlines the version history of this document:

Author	Date	Version	Description
Rahul Nagar	November 19th, 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
Rahul Nagar	December 11th, 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)
Rahul Nagar	May 18th, 2016	3.0.5	**Outright and Non Deliverable** **Streaming NewOrderSingle(35=D)** • Tag 167(SecurityType) = Specific FX Instrument Type values • Tag 117 (QuoteID) = Description for Streaming Outright/NDF behavior • Tag 9222 (SpotQuoteId) = Description for Streaming Outright/NDF behavior
Rahul Nagar	June 30th, 2016	3.1.0	**Deliverable Forward Streaming** • New workflow description STREAMING: Deliverable Forwards via DVB • MarketDataFullSnapshotRefresh(35=W) - Tag 270 = Not required, for FX Deliverable Forward points to be streamed as separate quote message.
Rahul Nagar	July 14th, 2016	3.1.1	Corrections to descriptions to Tag 167 (35=V,W,D,8) and Tag 1026 (35=W)
Rahul Nagar	May 10th, 2017	4.0.0	• Corrections to supported Tag 167 values (35=R,S) Corrections to Tag 40 values (35=R,S) • Correction to Tag 6216 moved to repeating group (35=R) • OrderType (40) to support Limit(2) for Static and DVB Streaming (35=D) **Updates for Bloomberg MTF & MiFID2 requirements on Request For Stream (RFS) workflow** **QuoteRequest(35=R)** • 528(OrderCapacity) • 1300(MarketSegment) • 48(SecurityID) • 22(SecurityIDSource) • 60(TransactTime) • 453(PartyRole Group, including, 448, 447, 452, 802, 523, 803, 2376) • 539(NestedPartyIDs, including 524, 525, 538) • 1851(StrategyLinkID) • 2489(PackageID) • 828(TrdType) **Quote(35=S)** • 453(PartyRole Group, including, 448, 447, 452, 802, 523, 803, 2667) • 48(SecurityID) • 22(SecurityIDSource) **NewOrderSingle(35=D)** • 1300(MarketSegment) • 528(OrderCapacity) • 2593(OrderAttributeGroup, including 2594, 2595) for precious metals • 48(SecurityID)

			• 22(SecurityIDSource) • 60(TransactTime) Supporting millisecond • 453(PartyRole Group, including , 448, 447, 452, 802, 523, 803, 2376) • 1907(RegulatoryTradeIDGrp, including 1903, 1905, 1904, 1906, 2411) For allocations and trade level. • 539(NestedPartyIDs, including 524, 525, 538) • 1851(StrategID) • 2489(PackageID) • 828(TrdType) • 2668(NoTrdRegPublications group, including 2669, 2668) • 768(TradeRegTimeStamps group, including 769, 770) **ExecutionReport(35=8)** • 453(PartyRole Group, including, 448, 447, 452, 802, 523, 803, 2376, 2667) • 29(LastCapacity) • 2525(TradeReportingIndicator) **ExecutionAcknowledgement(35=BN)** • 1907(RegulatoryTradeIDGrp, including 1903, 1905, 1904, 1906, 2411) • 2668(NoTrdRegPublications group, including 2669, 2668) • 768(TradeRegTimeStamps group, including 769, 770)
Rahul Nagar	July 21st, 2017	v4.1.0 Dialect 4.1.0	**Updates for Bloomberg MTF & MiFID2 requirements on Batch Request For Stream (Batch RFS) workflow** **QuoteRequest(35=R) for Batch RFS** • 60(TransactTime) • 1938(AssetClass) *IntrumentLeg* • 602(LegSecurityID) • 603(LegSecurityIDSource) • 556(LegCurrency) • 22410(LegISINProduct) • 22411(LegStrategyLinkID) • 22413(LegMarketSegmentID) • 22415(LegOrderCapacity) • 22417(LegTrdType) • 756(NoNested2PartyIDs Group, including, 757, 758, 759) • 539(NestedParties Group, including, 524, 525, 538, 804, 545, 805) • 22419(NoLegOrderAttributes Group, including, 22420, 22421) • 453(PartyRole Group, including 448, 447, 452, 802, 523, 803) **MassQuote(35=i) for Batch RFS** • 453(PartyRole Group, including 448, 447, 452, 802, 523, 803, 2667) 602(LegSecurityID) • 603(LegSecurityIDSource) **NewOrderList(35=E) for Batch RFS** • 453(PartyRole Group, including 448, 447, 452, 802, 523, 803) *IntrumentLeg* • 602(LegSecurityID) • 603(LegSecurityIDSource) • 556(LegCurrency) • 22410(LegISINProduct) • 22411(LegStrategyLinkID) • 22413(LegMarketSegmentID) • 22415(LegOrderCapacity) • 22417(LegTrdType)

			• 756(NoNested2PartyIDs Group, including, 757, 758, 759) • 20004(RegulatoryTradeID) • 20003(RegulatoryTradeIDSource) • 539(NestedParties Group, including, 524, 525, 538, 804, 545, 805) • 22419(NoLegOrderAttributesGroup, including, 22420, 22421) • 22412(LegTradePublishIndicator) 22416(NoLegTrdRegPublications Group, including, 22422, 22423) • 768(TradeRegTimeStamps group, including 769, 770) **ExecutionReport(35=8) for Batch RFS** • 453(PartyRole Group, including 448, 447, 452, 802, 523, 803, 2376, 2667) 2524(TradeReportingIndicator) • Description Update to RFS TransactTime(60) for regulatory trading. **Updates for Bloomberg MTF & MiFID2 requirements on NDF and Deliverable Forward Steaming workflows.** • Workflow description update to message type MarketDataRequest (35=V) • Workflow description update to message type MarketDataFullSnapshot (35=W) ***Removed from QuoteRequest (35=R):** • 523, 803 – Maker Trader UUID and Maker Trader Name • 528(OrderCapacity) • 1851(StrategyLinkID) • 2489(PackageID) • 828(TrdType) • PartyRole Group Instance from **Taker Execution within Firm** PartyRole Group Instance, including TAGS 448, 447, 452, 802, 523, 803 • PartyRole Group Instance from **Taker Investment Decision Maker within Firm** PartyRole Group Instance, including TAGS 448, 447, 452, 802, 523, 803 ***Removed from Quote (35=S):** • 453(PartyRole Group, including 448, 447, 452, 802, 523, 803) instance for Maker LEI details. ***Removed from NewOrderSingle (35=D):** • 467(IndividualAllocID) (replaced by 2727) • 528(OrderCapacity) • 1851(StrategyLinkID) • PartyRole Group Instance from **Taker Execution within Firm** PartyRole Group Instance, including TAGS 448, 447, 452, 802, 523, 803 • PartyRole Group Instance from **Taker Investment Decision Maker** within Firm PartyRole Group Instance, including TAGS 448, 447, 452, 802, 523, 803 ***Added NewOrderSingle (35=D) for RFS and Streaming):** • 2727(AllocLegRefID) **ExecutionReport (35=8) for RFS and Streaming** • Description Update to RFS TransactTime(60) for regulatory trading.
Rahul Nagar	August 3rd, 2017	v4.1.0 Dialect 4.1.0	Added new section: **ADDENDUM (I) : MiFID2 SAMPLE FIX MESSAGES**
Rahul Nagar	September 27th, 2017	v4.1.1 Dialect 4.1.0	**RFS MTF and MiFID2 Amendments** **QuoteRequest for RFS (35=R)** • 48(SecurityID) – Description Update

			• 22(SecurityIDSource) – Description Update • 40(OrderType) Replaced OrderType(H) for (C) • Replaced tag 2727(AllocLegRefID) for 467(IndividualAllocID) **Quote for RFS (35=S)** • 448(PartyID) Supports ShortCode for Natural Person • 2376(PartyRoleQualifier) supports 24(Natural person) value. • 40(OrderType) Replaced OrderType(H) for (C) **NewOrderSingle for RFS (35=D)** • 167(SecurityType) correction to value (FXSWP) for (FXSWAP) • 48(SecurityID) – Description Update • 22(SecurityIDSource) – Description Update • 40(OrderType) Replaced OrderType(H) for (C) • 2727(AllocLegRefID) replaced for 467(IndividualAllocID) **ExecutionReport for RFS (35=8)** • 523(PartySubID) for country location of trade execution. • 803(PartySubID) for country location of trade execution. *Execution within Firm and Investment Decision within Firm now supports either an Algo ID or Natural Person.* • 448(PartyID) Supports ShortCode for Natural Person • 2376(PartyRoleQualifier) supports 24(Natural person) value • 29(LastCapacity) Description update. **ExecutionAcknowledgement for RFS (35=BN)** • Now a mandatory message type. **BATCH RFS MTF and MiFID2** **Amendments QuoteRequest for Batch** **RFS (35=R)** • 602(LegSecurityID) – Description Update • 603(LegSecurityIDSource) – Description Update **MassQuote for Batch RFS (35=i)** • 448(PartyID) Supports ShortCode for Natural Person • 2376(PartyRoleQualifier) supports 24(Natural person) value • 602(LegSecurityID) – Description Update • 603(LegSecurityIDSource) – Description Update **ExecutionReport for Batch RFS (35=8)** • 523(PartySubID) for country location of trade execution. • 803(PartySubID) for country location of trade execution. *Execution within Firm and Investment Decision within Firm now supports either an Algo ID or Natural Person.* • 448(PartyID) Supports ShortCode for Natural Person • 2376(PartyRoleQualifier) supports 24(Natural person) value • 29(LastCapacity) Description update. **New Message Type: ExecutionAcknowledgement for Batch RFS (35=BN)** • Now a mandatory message type.
Rahul Nagar	November 8th, 2017	v4.1.2 Dialect 4.1.0	**QuoteRequest for RFS (35=R)** • 22432(SettlQualifier) (for BRL SPLIT Trades) • 22444(NearFxISIN) – For BMTF FX SWAPS • 22445(FarFxISIN) - For BMTF FX SWAPS • 48(SecurityID) – Description Update • 22(SecurityIDSource) – Description Update

			Quote for RFS (35=S) • Removed optional Tag 48(SecurityID) • Removed optional Tag 22(SecurityIDSource) **NewOrderSingle for RFS (35=D)** • 22432(SettlQualifier) (for BRL SPLIT Trades) • 22444(NearFxISIN) – For BMTF FX SWAPS • 22445(FarFxISIN) - For BMTF FX SWAPS • 48(SecurityID) – Description Update • 22(SecurityIDSource) – Description Update **ExecutionReport for RFS (35=8)** • 20(ExecTransType)- Optional Tag (Not Consumed by Bloomberg) • 22432(SettlQualifier) (for BRL SPLIT Trades) **NewOrderList for Batch RFS (35=E)** • 22422(LegTrdRegPublicationType) Correction to repeating group level • 22423(LegTrdRegPublicationReason) Correction to repeating group level **ExecutionReport for Batch RFS (35=8)** • 453(NoPartyIDs) – Correction changed to required • 55(Symbol) – Correction to description.
Rahul Nagar	January 11th, 2018	v4.1.3 Dialect 4.1.0	**Quote for RFS (35=S)** Now supporting IDM and EDM values.
Leonardo Cardozo	August 10th, 2018	v4.1.3 Dialect 4.1.3	**Added support to new MTF BTFE (Bloomberg Trading Facility Europe)** **RFS (Request For Streaming / RFQ) Messages** **35=R** • Tag 21829 (IsSEFTrade) removed • Tag 1300 (MarketSegmentID) updated to support new value BTFE (Bloomberg Trading Facility Europe - TFE) • Tag 22444 (NearFxISIN) updated to support BTFE • Tag 22445 (FarFxISIN) updated to support BTFE • Tag 48 (SecurityID) updated to support BTFE • Tag 22 (SecurityIDSource) updated to support BTFE *Repeating Group for: Execution Venue* • Tag 453 (NoPartyIDs) updated to support BTFE • Tag 448 (PartyID) updated to support BTFE • Tag 447 (PartyIDSource) updated to support BTFE • Tag 452 (PartyRole) updated to support BTFE • Tag 802 (NoPartySubIDs) updated to support BTFE • Tag 523 (PartySubID) updated to support BTFE • Tag 803 (PartySubIDType) updated to support BTFE **35=S** *Repeating Group for Maker IDM and EDM* • Tag 453 (NoPartyIDs) updated to support BTFE • Tag 448 (PartyID) updated to support BTFE • Tag 447 (PartyIDSource) updated to support BTFE • Tag 452 (PartyRole) updated to support BTFE • Tag 2376 (PartyRoleQualifier) updated to support BTF • Tag 802 (NoPartySubIDs) updated to support BTFE • Tag 523 (PartySubID) updated to support BTFE • Tag 803 (PartySubIDType) updated to support BTFE • Tag 448 (PartyID) Updated description to include validation information

			Streaming and RFS (Request for Streaming / RFQ) **Messages 35=D** • Tag 1300 (MarketSegmentID) updated to support new value BTFE • Tag 1910 (AllocRegulatoryTradeIDSource) updated to support BTFE • Tag 22444 (NearFxISIN) updated to support BTFE • Tag 22445 (FarFxISIN) updated to support BTFE • Tag 48 (SecurityID) updated to support BTFE • Tag 22 (SecurityIDSource) updated to support BTFE • Tag 828 (TrdType) - updated to support BTFE • Tag 21829 (IsSEFTrade) removed *Repeating Group for: Execution Venue* • Tag 453 (NoPartyIDs) updated to support BTFE • Tag 448 (PartyID) updated to support BTFE • Tag 447 (PartyIDSource) updated to support BTFE • Tag 452 (PartyRole) updated to support BTFE • Tag 802 (NoPartySubIDs) updated to support BTFE • Tag 523 (PartySubID) updated to support BTFE • Tag 803 (PartySubIDType) updated to support BTFE • Tag 1910 (AllocRegulatoryTradeIDSource) updated to support BTFE • Tag 1905 (RegulatoryTradeIDSource) updated to support BTFE *Repeating Group for: Indication of Pre-Trade Transparency* • Tag 2669 (TrdRegPublicationType) updated to support BTFE • Tag 2670 (TrdRegPublicationReason) updated to support BTFE *Repeating Group for: Indication of Post-Trade Transparency* • Tag 2669 (TrdRegPublicationType) updated to support BTFE • Tag 2670 (TrdRegPublicationReason) updated to support BTFE *Repeating Group for: Transaction Times* • Tag 768 (NoTrdRegTimestamps) updated to support BTFE • Tag 769 (TrdRegTimestampType) updated to support BTFE • Tag 770 (TrdRegTimestampType) updated to support BTFE **35=8** • Tag 29 (LastCapacity) updated to support BTFE • Tag 21829 (IsSEFTrade) removed • Tag 448 (PartyID) Updated description to include validation information *Repeating Group for Maker Details and LEI* • Tag 453 (NoPartyIDs) updated to support BTFE • Tag 448 (PartyID) updated to support BTFE • Tag 447 (PartyIDSource) updated to support BTFE • Tag 452 (PartyRole) updated to support BTFE • Tag 802 (NoPartySubIDs) updated to support BTFE • Tag 523 (PartySubID) updated to support BTFE • Tag 803 (PartySubIDType) updated to support BTFE *Repeating Group for EDM and IDM* • Tag 453 (NoPartyIDs) updated to support BTFE • Tag 448 (PartyID) updated to support BTFE • Tag 447 (PartyIDSource) updated to support BTFE • Tag 452 (PartyRole) updated to support BTFE • Tag 2376 (PartyRoleQualifier) updated to support BTF • Tag 802 (NoPartySubIDs) updated to support BTFE • Tag 523 (PartySubID) updated to support BTFE • Tag 803 (PartySubIDType) updated to support BTFE

			35=BN *Repeating Group for: Regulatory Trade Identifiers* • Tag 1907 (NoRegulatoryTradeIDs) updated to support BTFE • Tag 1903 (Regulatory trade ID) updated to support BTFE • Tag 1905 (RegulatoryTradeIDSource) updated to support *Repeating Group for: Indication of Pre-Trade Transparency* • Tag 2669 (TrdRegPublicationType) updated to support BTFE • Tag 2670 (TrdRegPublicationReason) updated to support BTFE *Repeating Group for: Transaction Times* • Tag 768 (NoTrdRegTimestamps) updated to support BTFE • Tag 769 (TrdRegTimestampType) updated to support BTFE • Tag 770 (TrdRegTimestampType) updated to support BTFE **Batch RFQ** **Messages 35=R** • Tag 602 - (LegSecurityID) updated to support BTFE • Tag 603 - (LegSecurityIDSource) updated to support BTFE • Tag 22413 - (LegMarketSegmentID) updated to support BTFE • Tag 21829 (IsSEFTrade) removed **35=E** • Tag 55 - This tag has been added to 35=E messages • Tag 21829 (IsSEFTrade) removed **35=i** • Tag 448 (PartyID) Updated description to include validation information **35=8** • Tag 21829 (IsSEFTrade) removed • Tag 448 (PartyID) Updated description to include validation information
Leonardo Cardozo	October 22nd, 2018	v4.1.4 Dialect 4.1.3	**RFS RFQ Messages** **35=R and 35=D** • 22 (SecurityIDSource) - Description Update Block Level Swaps ISIN for MTF (BMTF & BTFE) Trades. • 48(SecurityID) – Description Update for Block Level Swaps ISIN for MTF (BMTF & BTFE) Trades. **35=D and 35=BN** • 1907 (NoRegulatoryTradeIDs) Repeating Group - Description update to add support for MTF (BTFE) Trades. A new instance of the repeating group has been added to provide the Block Level USI for FX SWAPS.
Leonardo Cardozo	December 16th, 2018	v4.1.5 Dialect 4.1.3	**RFS RFQ Messages** **35=S and 35=8 Sections** • Maker Execution Within Firm • Maker Investment Decision Within Firm • Updated Algo ID Validation description of Tag 448 (Party ID) From: ALGO ID – Case Sensitive to: ALGO ID – Upper Case
Leonardo Cardozo	May 3rd, 2019	4.1.5 Dialect 4.1.3	**Updated description of RFS Quote Request Flow. (DRQS 138304931)** • Removed the text “No further quotes will be accepted.” • Added text “Bloomberg will accept further quotes as long as the Bank hasn't rejected the quote request.” **Updated 35=BN Message** • Tag 1036 – Removed value “2 = Don’t Know / Rejected”

			Updated RFS RFQ 35=R message • Tag 6065 – Removed the value " -1 "= previously requested quote will stop receiving price ticks." **Updated RFS RFQ 35=R, 35=8 and 35=D Messages** • Added "Tag 21829 (IsSEFTrade)" (35=R & 35=8) • Removed the Text "For FX SWAP, this is the deal level FX SWAP ISIN" **Updated Batches RFQ -35=R, 35=E, and 35=8 Messages** • Added "Tag 21829 (IsSEFTrade)" **Updated RFS RFQ 35=D and 35=BN messages** • Tag 1903 - Removed the text "3) the SWAP UTI with Regulatory LegRefID(2411) omitted." **Updated Batches 35=E** • Tag 55 – Removed incorrect second instance of Tag 55 at a global level. This tag is already present in repeating group 73.
Leonardo Cardozo	July 25th, 2019	v4.1.6 Dialect 4.1.3	**Updated Message 35=D RFS/Streaming** • Added Tag 20002 (RegulatoryIDFarLeg) • Added Tag 20003 (RegulatoryTradeIDSource) • Added Tag 20004 (RegulatoryIDNearLeg)
Leonardo Cardozo	August 22nd, 2019	V4.1.7 Dialect 4.1.3	**Updated the Version column in the document history section. (SDSK 1056394714)** • Added dialect information next to document version # for internal reference. **Updated Message 35=8 RFS/Streaming. (SDSK 1049884723)** • Removed Tag 6054 from 35=8 Message
Leonardo Cardozo	November 13th, 2019	V4.18 Dialect 4.1.3	**Updated Batches 35=E Message (SDSK 1087195960)** • Removed Tag 22411 from 35=E message **Updated RFS/Streaming 35=D message (DRQS 146070134)** • Removed Tags 1445/1446 from 35=D message
Leonardo Cardozo	November 19th, 2019	V4.1.9 Dialect 4.1.3	**Updated Streaming 35=W Message (SDSK 1090091554)** • Updated Tag 270 on the document from NON Required to YES required to match behavior on the adapter. We made no changes to the code. **Updated Batches 35=E Message (SDSK 1090846997)** • Removed duplicate instance of value '6=Deferral due to "Large in Scale" from Tag 22423 • Updated valid value in Tag 22422 for Indication of Post-Trade Transparency, I removed value 1 and added value 2. **Updated Batches 35=8 Message (SDSK 1090846997)** • Removed Tag 21727 **Updated Streaming 35=V, 35=W, and 35=8 Messages (SDSK 1090091554)** • Updated Tag 1445 to 'C' "Conditionally Required". This tag is only required for NDF Streaming. • Updated Tag 1446 to 'C' "Conditionally Required". This tag is only required for NDF Streaming
Leonardo Cardozo	January 8th, 2020	V4.2 Dialect 4.1.3	**Updates Initiated via SDSK 1103537483** **Updated The Workflow diagram for Streaming Static and Dynamic to include:** • ExecAck (35=BN) **Updated the description of the 35=BN (ExecutionAcknowledgement) message as requested by product.** **Updated Section for RFS Workflows supported on Page 14 to add 'Commodity (for Precious Metals)' to the list of supported workflows.**

			Update to 35=W message - DRQS 153365209 • Updated the description of Tag 270 to make clear that for Streaming Forwards support Tag 270 is used to provide the FWD Points. **Update to Streaming Non-Deliverable Forwards (NDF) Tenor section to match list of tenors supported per currency.** **Updated the 'Streaming Configuration' section with the following text detailing the precision support on the Streaming platform. SDSK 1135015536** "FX Trading Grid supports the maximum precision of 6 significant digits for rates. Please ensure that FXPV precision setting and the corresponding precision on the actual streaming rates are aligned and is less than 6 significant digits. Practically this means that rates structured as x.xxxxx (1.14565) can be streamed with the maximum of 5 digits after the decimal points and rates structured as xx.xxxx (10.0246) can be streamed with the maximum of 4 digits after the decimal point." **Updated the 35=BN message description and workflow section for Streaming/RFS and Batches to say the following. SDSK 1135015536** "The purpose of the message is to communicate a set of regulatory specific fields which may be required by the liquidity provider to fulfill their transaction reporting requirement. The information includes regulatory trade timestamp and the ISIN of the instrument. Note: as this message contains supplementary information only there is no specific SLA for the receipt of the message." **Updated the Batches workflow under the 'Batch Order QuoteCancel (35 = Z)' section with new condition for a 35=Z message to be sent to the Liquidity Provider. SDSK 1140760923** **"Bloomberg will send a BatchOrderQuoteCancel (35=Z) if an invalid (malformed) MassQuote message is received from maker."**
Leonardo Cardozo	July 24th, 2020	V4.2 Dialect 4.1.4	Updated dialect version information on the document from 4.1.3 to 4.1.4 to match new dialect created. (Internal Reference only)
Leonardo Cardozo	September 1st, 2020	V4.3 Dialect 4.1.4	**Updated the Workflow behavior section of 35=Z messages under Streaming workflow to change the language used to make it clearer. Page 33, first and second bullet points.** **Update to RFS 35=R and 35=D messages (Automated workflows) SDSK 1115455916** • New Tag 2593 (NoOrderAttributes) • New tag 2494 (OrderAttributeType) • New tag 2495 (OrderAttributeValue)
Leonardo Cardozo	September 21st, 2020	V5.0 Dialect 5.0	**Updates to RFS/RFQ and Streaming** **Updates to Quote Request (35=R) Message** • Tag 1300 (MarketSegmentID) - Added support to BTBS. • Tag 22444 (NearFXISIN) - Updated this tag to be conditionally required for BMTF and BTFE trades. • Tag 22445 (FarFXISIN) - Updated this tag to be conditionally required for BMTF and BTFE trades. • Tag 48 (SecurityID) - Updated this tag to be conditionally required for BMTF and BTFE trades. • Tag 22 (SecurityIDSource) - Updated this tag to be conditionally required for BMTF and BTFE trades. • Tag 193 (FutSettDate2) Changed it from non-required to conditionally required. • Tag 192 (OrderQty2) Changed it from non-required to conditionally required. *Repeating group Instance for: Execution Venue* • Tag 453 (NoPartyIDs) - Made it required for all trades.

- Tag 448 (PartyID) - Made it required for all trades - Added two new enums: BTBS and XOFF.
- Tag 447 (PartyIDSource) - Made it required for all trades.
- Tag 452 (PartyRole) - Made it required for all trades and updated the value name from Multi-Lateral Trading Facility to Venue Code.
- Tag 802 (NoPartySubIDs) - Made it required for BTBS and BSEF trades and changed it from non-required to conditionally required.
- Tag 523 (PartySubID) - Made it required for BSEF and BTBS trades, changed it from non-required to conditionally required and updated the SEF MIC code from BSEF to BBSF.
- Tag 803 (PartySubIDType) - Made it required for BSEF and BTBS trades and changed it from non-required to conditionally required.

Repeating Group Instance for: Liquidity Taker Details as known on Bloomberg & Taker LEI

- Tag 448 (PartyID) - Changed it from non-required to required.
- Tag 447 (PartyIDSource) - Changed it from non-required to required.
- Tag 452 (PartyRole) - Changed it from from non-required to required.
- Tag 802 (NoPartySubIDs) - Changed it from non-required to required.
- Tag 523 (PartySubID) - Taker Execution within Firm - Updated it from non-required to conditionally required.
- Tag 803 (PartySubIDType) - Taker Execution within Firm - Updated it from non-required to conditionally required.
- Tag 523 (PartySubID) - Liquidity Taker LEI - Updated it from non-required to conditionally required.
- Tag 803 (PartySubIDType) - Liquidity Taker LEI Indicator - Updated it from non-required to conditionally required.

Repeating Group Instance for Liquidity Maker Details as Known on Bloomberg & Maker LEI

- Tag 448 (PartyID) - Made it required for all trades.
- Tag 447 (PartyIDSource) - Made it required for all trades.
- Tag 452 (Party Role) - Made it required for all trades.
- Tag 802 (NoPartySubIDs) (Liquidity Maker Firm name Details) - Made it required for all trades.
- Tag 523 (PartySubID) (Liquidity Maker Firm Name) - Made it required for all trades.
- Tag 803 (PartySubIDType) (Supported Value = Firm name) - Made it required for all trades.
- Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated it from non- required to required and made it optional for XOFF.
- Tag 803 (PartySubIDType) (Supported value = LEI) - Updated it from non-required to required and made it optional for XOFF.
- Tag 523 (PartySubID) (Liquidity Maker = Y) - Made it required for all trades.
- Tag 803 (PartySubIDType) (Supported Value = 4046) - Made it required for all trades.

- Tag 539 (NoNestedPartyIDs) - Updated to support BTBS and made it optional for XOFF.
- Tag 524 (NestedPartyID) - Updated to support BTBS and made it optional for XOFF.
- Tag 525 (NestedPartyIDSource) - Updated to support BTBS and made it optional for XOFF.
- Tag 538 (NestedPartyRole) - Updated to support BTBS and made it optional for XOFF.
- Tag 21727 (LiquidityTakerLEI) used for SEF Trades - This Tag has been removed. This value is now expected in the repeating group instance for Liquidity Taker Details as known on Bloomberg & Taker LEI.
- Tag 21829 (IsSefTrade) used for SEF Trades - This Tag has been removed. This value is now expected in Tag 1300 (MarketSegmentID)

Updates to Quote (35=S) Message

Repeating Group Instance for: Maker Execution within Firm for trades priced by an algorithm or natural person.

- Tag 453 (NoPartyIDs) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 448 (PartyID) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF with UUID instead of Shortcode.
- Tag 447 (PartyIDSource) - Updated Tag from non-required to conditionally requited and added support to BTBS and BSEF with UUID instead of shortcode.
- Tag 452 (PartyRole) - Updated Tag from non-required to conditionally requited and added support to BTBS and BSEF.
- Tag 2376 (PartyRoleQualifier) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 802 (NoPartySubIDs) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 523 (PartySubID) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 803 (PartySubIDType) - Updated Tag from non-required to conditionally required and added support to BTBS and BSEF.

Repeating Group Instance for: Maker Investment Decision within Firm for trades priced by an algorithm or natural person.

- Tag 453 (NoPartyIDs) - Updated Tag from non-required to conditionally required.
- Tag 448 (PartyID) - Updated Tag from non-required to conditionally required.
- Tag 447 (PartyIDSource) - Updated Tag from non-required to conditionally required.
- Tag 452 (PartyRole) - Updated Tag from non-required to conditionally required.
- Tag 2376 (PartyRoleQualifier) - Updated Tag from non-required to conditionally required.
- Tag 802 (NoPartySubIDs) - Updated Tag from non-required to conditionally required.
- Tag 523 (PartySubID) - Updated Tag from non-required to conditionally required.
- Tag 803 (PartySubIDType) - Updated Tag from non-required to conditionally required.

Updates to Market Data Request (35=V) Message

- Updated the Workflow behavior, bullet point ‘4’ to support BSEF and BTBS.

Updates to Market Data Full Snapshot Refresh (35=W) Message

- Updated the Workflow behavior, bullet point ‘4’ to support BSEF and BTBS.

Updates to QuoteCancel (35=Z) Message

- Tag 298 (Quote Cancel Type) - Updated enum ‘1’ description to confirm this value is sent to Liquidity Provider from Bloomberg.
- Tag 298 (Quote Cancel Type) - Added new supported value 102 to be sent from Liquidity Provider to Bloomberg.
- Tag 1328 (RejectText) - Added this new tag to include the reason for the reject.

Updates to New Order Single (35=D) Message

- Tag 1300 (MarketSegmentID) - Made this Tag required for all trades and added support to BTBS.
- Tag 22444 (NearFXISIN) - Updated this Tag from non-required to conditionally required.
- Tag 22445 (FarFXISIN) - Updated this Tag from non-required to conditionally required.

			• Tag 22 (SecurityIDSource) - Updated this Tag from non-required to conditionally required. • Tag 48 (SecurityID) - Updated this Tag from non-required to conditionally required. *Repeating group Instance: Commodities Derivative Indicator (Applies to Precious Metals)* • Tag 2593 (NoOrderAttributes) - Removed • Tag 2594 (OrderAttributeType) - Removed • Tag 2595 (OrderAttributeValue) - Removed • Tag 48 (SecurityID) - Updated this Tag from non-required to conditionally required. • Tag 22 (SecurityIDSource) - Updated this Tag from non-required to conditionally required. *Repeating Group Instance for: Execution Venue* • Tag 453 (NoPartyIDs) - Made this Tag required for all trades. • Tag 448 (PartyID) - Made this Tag required for all trades, added support to BSEF, BTBS, and XOFF and updated the MIC code from BSEF to BBSF. • Tag 447 (PartyIDSource) - Made this Tag required for all trades. • Tag 452 (PartyRole) - Made this Tag required for all trades. • Tag 802 (NoPartySubIDs) - Made this Tag conditionally required and added support to BSEF and BTBS. • Tag 523 (PartySubID) - Made this Tag conditionally required and added support to BSEF and BTBS. • Tag 803 (PartySubIDType) - Made this Tag conditionally required and added support to BSEF and BTBS. *Repeating Group Instance for: Liquidity Taker Details as Known on Bloomberg.* • Tag 448 (PartyID) - Made this Tag required for all trades. • Tag 447 (PartyIDSource) - Made this Tag required for all trades. • Tag 452 (PartyRole) - Made this Tag required for all trades. • Tag 802 (NoPartySubIDs) - Made this Tag required for all trades. • Tag 523 (PartySubID) (Liquidity Taker Firm Name) - Made this Tag required for all trades. • Tag 803 (PartySubIDType) (1=Firm Name) - Made this Tag required for all trades. Tag 523 (PartySubID) (Liquidity Taker UUID) - Made this Tag required for all trades. • Tag 803 (PartySubIDType) (2=Person) - Made this Tag required for all trades. • Tag 523 (PartySubID) (Taker Trader Name) - Made this Tag required for all trades. • Tag 803 (PartySubIDType) (9=Contact Name) - Made this Tag required for all trades. • Tag 523 (PartySubID) (Execution within Firm) - Made this Tag required for all trades. • Tag 803 (PartySubIDType) (4047=Liquidity Taker) - Made this Tag required for all trades. • Tag 523 (PartySubID) - Updated this Tag from non-required to conditionally required. • Tag 803 (PartySubIDType) - Updated this Tag from non-required to conditionally required. *Repeating Group Instance for: Liquidity Maker Details as Known on Bloomberg & Maker LEI* • Tag 448 (PartyID) - Made this Tag required for all trades. • Tag 447 (PartyIDSource) - Made this Tag required for all trades. • Tag 452 (PartyRole) - Made this Tag required for all trades. • Tag 802 (NoPartySubIDs) - Made this Tag required for all trades. • Tag 523 (PartySubID) (Liquidity Maker Firm Name) - Made this Tag required for all trades.

			• Tag 803 (PartySubIDType) (1=Firm Name) - Made this Tag required for all trades. • Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated this Tag from non-required to required for BMTF, BTFE, BSEF, and BTBS, but Optional for XOFF. • Tag 803 (PartySubIDType) (4025=LEI) - Updated this Tag from non-required to required for BMTF, BTFE, BSEF, and BTBS, but Optional for XOFF. • Tag 523 (PartySubID) (Liquidity Maker Identifier) - Made this Tag required for all trades. • Tag 803 (PartySubIDType) (4046=Is Liquidity Maker) - Made this Tag required for all trades. • Tag 1908 (AllocRegulatoryTradeIDGrp) - Added support to BTBS. • Tag 1909 (AllocRegulatoryTradeID) - Added support to BTBS. • Tag 1910 (AllocRegulatoryTradeIDSource) - Added support to BTBS and updated MIC code from BSEF to BBSF. • Tag 1911 (AllocRegulatoryTradeIDEvent) - Added support to BTBS. • Tag 1912 (AllocRegulatoryTradeIDType) - Added support to BTBS. • Tag 539 (NoNestedPartyIDs) - Added support to BTBS. • Tag 524 (NestedPartyID) - Added support to BTBS. • Tag 525 (NestedpartyIDSource) - Added support to BTBS. • Tag 538 (NestedPartyRole) - Added Support to BTBS. • Removed Tag 21727 (LiquidityTakerLEI) - This value is now expected in the Taker Details repeating group in Tag 523. • Tag 1907 (NoRegulatoryTradeIds) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 1903 (RegulatoryTradeID) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 1905 (RegulatoryTradeIDSource) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 1904 (RegulatoryTradeIDEvent) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 1906 (RegulatoryTradeIDType) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 2411 (RegulatoryLegRefID) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. • Tag 2489 (PackageID) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF. *Repeating group instances for Indication of Pre-Trade Transparency* • Tag 2668 (NoTrdRegPublications) - Updated Tag from non-required to conditionally required. • Tag 2669 (TradRegPublicationType) - Updated Tag from non-required to conditionally required. • Tag 2670 (TrdRegPublicationReason) - Updated Tag from non-required to conditionally required. *Repeating group instances for Indication of Post-Trade Transparency* • Tag 2668 (NoTrdRegPublications) - Updated Tag from non-required to conditionally required. • Tag 2669 (TradRegPublicationType) - Updated Tag from non-required to conditionally required and removed value 2=Exempted. • Tag 2670 (TrdRegPublicationReason) - Updated Tag from non-required to conditionally required. *Repeating Group Instance for: Transaction Times* • Tag 768 (NoTrdRegTimestamps) - Updated Tag from non-required to conditionally required.

			- Tag 769 (TrdRegTimestamp) - Updated Tag from non-required to conditionally required. - Tag 770 (TrdRegTimestampType) - Updated Tag from non-required to conditionally required. *Securities Financing Transaction Indicator* - Tag 828 (TrdType) - Removed. **Updates to Execution Report (35=8) Message** *Repeating Group for: Maker Details and Maker LEI* - Tag 453 (NoPartyIDs) - Made this Tag required for all trades. - Tag 448 (PartyID) - Made this Tag required for all trades. - Tag 447 (PartyIDSource) - Made this Tag required for all trades. - Tag 452 (PartyRole) - Made this Tag required for all Trades. - Tag 802 (NoPartySubIDs) - Made this Tag required for all trades. - Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated it from non-required to required, added support to BSEF and BTBS, and made it optional for XOFF. - Tag 803 (PartySubIDType) (4025=LEI) - Updated it from non-required to required, added support to BSEF and BTBS, and made it optional for XOFF. - Tag 523 (PartySubID) (Y=Yes - default) - Made this Tag required for all trades. - Tag 803 (PartySubIDType) (4046=Liquidity Maker) - Made this tag required for all trades. - Tag 523 (PartySubID) (Location of the branch) - Updated this tag from non-required to conditionally required. - Tag 803 (PartySubIDType) (Location) - Updated this tag from non-required to conditionally required. *Repeating Group Instance for: Maker Execution within Firm* - Tag 448 (PartyID) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes. - Tag 447 (PartyIDSource) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes. - Tag 452 (PartyRole) - Updated this Tag from required to conditionally required and added support to BTBSand BSEF. - Tag 2376 (PartyRoleQualifier) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF. - Tag 802 (NoPartySubIDs) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF. - Tag 523 (PartySubID) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF. - Tag 803 (PartySubIDType) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF. *Repeating Group Instance for: Maker Investment Decision within Firm* - Tag 448 (PartyID) - Updated this Tag from required to conditionally required. - Tag 447 (PartyIDSource) - Updated this Tag from required to conditionally required. - Tag 452 (PartyRole) - Updated this Tag from required to conditionally required. - Tag 2376 (PartyRoleQualifier) - Updated this Tag from required to conditionally required. - Tag 802 (NoPartySubIDs) - Updated this Tag from required to conditionally required. - Tag 523 (PartySubID) - Updated this Tag from required to conditionally required. - Tag 803 (PartySubIDType) - Updated this Tag from required to conditionally required.

- Tag 2524 (TradeReportingIndicator) – Removed

- Tag 20003 (RegulatoryTradeIDSource) - Updated Tag from non-required to conditionally required, added support o BTBS and updated the MIC code from BSEF to BBSF.
- Tag 21808 (LiquidityMakerLEI) - Removed - SEF Maker LEI is now expected in Tag 523 (PartySubID) within the Repeating Group Instance for Maker Details and Maker LEI.
- Tag 21829 (IsSefTrade) - Removed - This value is now expected in Tag 1300 (MarketSegmentID).

Updates to Execution Acknowledgement (35=BN) Message

- Updated Workflow Behavior under bullet point '2' to add that we will now start sending 35=BN messages when executions fail regulatory data validation.
- Tag 1036 (ExecAckStatus) - Added new enum 2=Rejected.

Repeating Group Instance for Regulatory Trade Identifiers

- Tag 1907 (NoRegulatoryTradeIDs) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.
- Tag 1903 (RegulatoryTradeID) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.
- Tag 1905 (RegulatoryTradeIDSource) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.
- Tag 1904 (RegulatoryTradeIDEvent) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.
- Tag 1906 (RegulatoryTradeIDType) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.
- Tag 2411 (RegulatoryLegRefID) - Updated Tag from non-required to conditionally required, added support to BTBS, and made it optional for XOFF.

Repeating Group Instance for Indication of Pre-Trade Transparency

- Tag 2668 (NoTrdRegPublications) - Updated Tag from non-required to conditionally required.
- Tag 2669 (TrdRegPublicationType) - Updated Tag from non-required to conditionally required.
- Tag 2670 (TrdRegPublicationReason) - Updated Tag from non-required to conditionally required.

Repeating Group Instance for Indication of Post-Trade Transparency

- Tag 2668 (NoTrdRegPublications) - Updated Tag from non-required to conditionally required.
- Tag 2669 (TrdRegPublicationType) - Updated Tag from non-required to conditionally required.
- Tag 2670 (TrdRegPublicationReason) - Updated Tag from non-required to conditionally required.

Repeating Group Instance for Securities Financing Transaction Indicator

- Tag 2668 (NoTrdRegPublications) - Updated Tag from non-required to conditionally required.
- Tag 2669 (TrdRegPublicationType) - Updated Tag from non-required to conditionally required.
- Tag 2670 (TrdRegPublicationReason) - Updated Tag from non-required to conditionally required.

Repeating Group Instance for Transaction Times

- Tag 768 (NoTrdRegTimestamps) - Updated Tag from non-required to conditionally required.
- Tag 769 (TrdRegTimestamp) (Order Submission Time) - Updated Tag from non-required to conditionally required.
- Tag 770 (TrdRegTimestampType) (Order Submission Time) - Updated Tag from non-required to conditionally required.

- Tag 769 (TrdRegTimestamp) (Order Execution Time) - Updated Tag from non-required to conditionally required.
- Tag 770 (TrdRegTimestampType) (Order Execution Time) - Updated Tag from non-required to conditionally required.

Updates to Batch RFQ Orders

Updates to Quote Request (35=R) Message

- Tag 22413 (LegMarketSegementID) - Added support to BTBS.

- Tag 756 (NoNested2PartyIDs) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 757 (Nested2PartyID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 758 (Nested2PartyIDSource) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 759 (Nested2PartyRole) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

Repeating Group Instance for: Venue (Confirmed at Instrument Level)

- Tag 539 (NestedParties) - Made it required for all trades.
- Tag 524 (NestedPartyID) - Updated it from non-required to required, added support to BTBS, and updated BSEF's MIC code from BSEF to BBSF.
- Tag 525 (NestedPartyIDSource) - Updated it from non-required to required.
- Tag 538 (NestedPartyRole) - Updated it from non-required to required.
- Tag 804 (NoNestedPartySubIDs) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 545 (NestedPartySubID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 805 (NestedPartySubIDType) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

- Tag 22419 (NoLegOrderAttributes) - Removed
- Tag 22240 (LegOrderAttributeType) - Removed
- Tag 22421 (LegOrderAttributeValue) - Removed

Repeating group Instance for Taker & maker Details Confirmed at NoRelatedSym Level

- Tag 453 (NoPartyIDs) - Updated it from non-required to required.

Repeating group Instance for: Liquidity Taker Details as Known on Bloomberg & Taker LEI

- Tag 448 (PartyID) - Updated it from non-required to required.
- Tag 447 (PartyIDSource) - Updated it from non-required to required.
- Tag 452 (PartyRole) - Updated it from non-required to required.
- Tag 802 (NoPartySubIDs) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Taker Trader Name) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (1=FirmName) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Taker UUID) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (2=Person) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Taker Trader Name) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (9=Contact name) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Taker LEI) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

- Tag 803 (PartySubIDType) (425=LEI) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

Repeating Group Instance for: Liquidity Maker Details as known on Bloomberg & Maker LEI

- Tag 448 (PartyID) - Updated it from non-required to required.
- Tag 447 (PartyIDSource) - Updated it from non-required to required.
- Tag 452 (PartyRole) - Updated it from non-required to required.
- Tag 802 (NoPartySubIDs) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Maker Firm Name) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (1=FirmName) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (4025=LEI) - Updated it from non-required to required.
- Tag 523 (PartySubID) (Liquidity Maker Identifier) - Updated it from non-required to required.
- Tag 803 (PartySubIDType) (4046=Is Liquidity Maker) - Updated it from non-required to required.

- Tag 602 (LegSecurityID) - Updated it from non-required to conditionally required.
- Tag 603 (LegSecurityIDSource) - Updated it from non-required to conditionally required.

Updates to Mass Quote (35=i) Message

- Updated Workflow behavior section on bullet points 3 and 4 to add support to BTBS.

Repeating Group Instance for: Maker Client ID Details for Trades Priced by an Algorithm

- Tag 453 (NoPartyIDs) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 448 (PartyID) - Updated it from non-required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes.
- Tag 447 (PartyIDSource) - Updated it from non-required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes.
- Tag 452 (PartyRole) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 2376 (PartyRoleQualifier) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 802 (NoPartySubIDs) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 523 (PartySubID) - (Maker Client ID) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 803 (PartySubIDType) (4046=Liquidity Maker) - Updated it from non-required to conditionally required and added support to BTBS and BSEF.
- Tag 602 (LegSecurityID) - Updated it from non-required to conditionally required.
- Tag 603 (LegSecurityIDSource) - Updated it from non-required to conditionally required.

Updates to NewOrderList (35=E) Message

Repeating group Instance for: Liquidity Taker Details as Known on Bloomberg & Taker LEI

- Tag 453 (NoPartyIDs) - Updated it from non-required to required.
- Tag 448 (PartyID) - Updated it from non-required to required.

			• Tag 447 (PartyIDSource) - Updated it from non-required to required. • Tag 452 (PartyRole) - Updated it from non-required to required. • Tag 802 (NoPartySubIDs) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Taker Trader Name) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (1=FirmName) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Taker UUID) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (2=Person) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Taker Trader Name) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (9=Contact name) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Taker LEI) - Updated it from non-required to conditionally required and added support to BSEF and BTBS. • Tag 803 (PartySubIDType) (425=LEI) - Updated it from non-required to conditionally required and added support to BSEF and BTBS. *Repeating Group Instance for: Liquidity Maker Details as known on Bloomberg & Maker LEI* • Tag 448 (PartyID) - Updated it from non-required to required. • Tag 447 (PartyIDSource) - Updated it from non-required to required. • Tag 452 (PartyRole) - Updated it from non-required to required. • Tag 802 (NoPartySubIDs) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Maker Firm Name) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (1=FirmName) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (4025=LEI) - Updated it from non-required to required. • Tag 523 (PartySubID) (Liquidity Maker Identifier) - Updated it from non-required to required. • Tag 803 (PartySubIDType) (4046=Is Liquidity Maker) - Updated it from non-required to required. • Tag 602 (LegSecurityID) - Updated it from non-required to conditionally required. • Tag 603 (LegSecurityIDSource) - Updated it from non-required to conditionally required. • Tag 22410 (LegISINProduct) - Updated it from non-required to conditionally required. • Tag 22413 (LegMarketSegmentID) - Updated it from non-required to required and added support to BTBS. • Tag 22417 (LegTrdType) - Updated it from non-required to conditionally required. • Tag 22424 (LegpackageID) - Updated it from non-required to conditionally required. • Tag 756 (NoNested2PartyIDs) - Updated it from non-required to conditionally required and added support to BSEF and BTBS. • Tag 757 (Nested2PartyID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS. • Tag 758 (Nested2PartyIDSource) - Updated it from non-required to conditionally required and added support to BSEF and BTBS. • Tag 759 (Nested2PartyRole) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

- Tag 22425 (LegAllocRegulatoryTradeID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 22426 (LegAllocRegulatoryTradeIDSource) - Updated it from non-required to conditionally required, updated MIC code from BSEF to BBSF, and added support to BSEF and BTBS.
- Tag 20004 (LegRegulatoryTradeID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 20003 (LegRegulatoryTradeIDSource) - Updated it from non-required to conditionally required, updated MIC code from BSEF to BBSF, and added support to BSEF and BTBS.

Repeating Group Instance for: Execution Venue (Confirmed at Instrument Leg Level)

- Tag 539 (NestedParties) - Made it required for all trades.
- Tag 524 (NestedPartyID) - Updated it from non-required to required, added support to BTBS, and updated MIC code from BSEF to BBSF.
- Tag 525 (NestedPartyIDSource) - Updated it from non-required to required.
- Tag 538 (NestedPartyRole) - Updated it from non-required to required.
- Tag 804 (NoNestedPartySubIDs) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 545 (NestedPartySubID) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.
- Tag 805 (NestedPartySubIDType) - Updated it from non-required to conditionally required and added support to BSEF and BTBS.

Repeating Group Instance for: Commodities Derivative for Precious Metals (Confirmed at Instrument Leg Level)

- Tag 22419 (NoLegOrderAttributes) - Removed
- Tag 22240 (LegOrderAttributeType) - Removed
- Tag 22421 (LegOrderAttributeValue) - Removed

Repeating Group Instance for: Indication of Pre-Trade Transparency

- Tag 22416 (NoTrdRegPublications) - Updated it from non-required to conditionally required.
- Tag 22422 (LegTrdRegPublicationType) - Updated it from non-required to conditionally required.
- Tag 22423 (LegTrdRegPublicationReason) - Updated it from non-required to conditionally required.

Repeating Group Instance for: indication of Post-Trade Transparency

- Tag 22422 (LegTrdRegPublicationType) - Updated it from non-required to conditionally required, addd new value 1=Post-trade deferral, and removed previous value 2= Exempted.
- Tag 22423 (LegTrdRegPublicationReason) - Updated it from non-required to conditionally required.

Repeating Group Instance for: Transaction Times

- Tag 768 (NoTrdRegTimestamps) - Updated it from non-required to conditionally required.
- Tag 769 (TrdRegTimestamp) - Updated it from non-required to conditionally required.
- Tag 770 (TrdRegTimestampType) - Updated it from non-required to conditionally required.

Updates to Execution Report (35=8) Message

Repeating Group Instance for: Maker Details and maker LEI

- Tag 453 (NoPartyIDs) - Made it required for all trades.
- Tag 448 (PartyID) - Made it required for all trades.
- Tag 447 (PartyIDSource) - Made it required for all trades.

- Tag 452 (PartyRole) - Made it required for all trades.
- Tag 802 (NoPartySubIDs) - Made it required for all trades.
- Tag 523 (PartySubID) (Liquidity Maker LEI) - Updated it to support BSEF and BTBS.
- Tag 803 (PartySubIDType) (4025=LEI) - Updated it to support BSEF and BTBS.
- Tag 523 (PartySubID) (Liquidity Maker Identifier) - Made it required for all trades.
- Tag 803 (PartySubIDType) (4046=Is Liquidity Maker) - Made it required for all trades.
- Tag 523 (PartySubID) (Location Branch) - Updated it from required to conditionally required.
- Tag 803 (PartySubIDType) (70=Location) - Updated it from required to conditionally required.

Repeating Group Instance for: Maker Execution within Firm

- Tag 448 (PartyID) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes.
- Tag 447 (PartyIDSource) - Updated this tag from required to conditionally required and added support to BTBS and BSEF with UUID instead of shortcodes.
- Tag 452 (PartyRole) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF.
- Tag 2376 (PartyRoleQualifier) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF.
- Tag 802 (NopartySubIDs) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF.
- Tag 523 (PartySubID) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF.
- Tag 803 (PartySubIDType) - Updated this Tag from required to conditionally required and added support to BTBS and BSEF.

Repeating Group Instance for: Maker Investment Decision within Firm

- Tag 448 (PartyID) - Updated this Tag from required to conditionally required.
- Tag 447 (PartyIDSource) - Updated this Tag from required to conditionally required.
- Tag 452 (PartyRole) - Updated this Tag from required to conditionally required.
- Tag 2376 (PartyRoleQualifier) - Updated this Tag from required to conditionally required.
- Tag 802 (NopartySubIDs) - Updated this Tag from required to conditionally required.
- Tag 523 (PartySubID) - Updated this Tag from required to conditionally required.
- Tag 803 (PartySubIDType) - Updated this Tag from required to conditionally required.
- Tag 2524 (TradeReportingIndicator) - Updated this tag from non-required to conditionally required.

- Tag 20003 (LegRegulatoryTradeIDSource) - Updated this Tag from required to conditionally required, added support to BTBS, and updated the SEF MIC code from BSEF to BBSF.

Updates to Order Execution Acknowledgement (35=BN) Message

- Updated the Workflow behavior under the second bullet point to clarify purpose of this message.

- Tag 1036 (ExecAckStatus) - Added new supported value '2=Rejected'.

- Tag 602 (LegSecurityID) - Updated it from non-required to conditionally required.

			• Tag 603 (LegSecurityIDSource) - Updated it from non-required to conditionally required. • Tag 22413 (LegMarketSegmentID) - Added support to BTBS. • Tag 22417 (LegTrdType) - Updated it from required to conditionally required. • Tag 22424 (LegPackageID) - Updated it from required to conditionally required. • Tag 20004 (LegRegulatoryTradeID) - Updated it from non-required to conditionally required and added support to BTBS. • Tag 20003 (LegRegulatoryTradeIDSource) - Updated it from non-required to conditionally required. *Repeating Group Instance for: Indication of Leg Pre-Trade Transparency* • Tag 22416 (NoLegTrdRegPublications) - Updated it from non-required to conditionally required. • Tag 22422 (LegTrdRegPublicationType) - Updated it from non-required to conditionally required. • Tag 22423 (LegTrdRegPublicationReason) - Updated it from non-required to conditionally required. *Repeating Group Instance for: Indication of Leg Post-Trade Transparency* • Tag 22422 (LegTrdRegPublicationType) - Updated it from non-required to conditionally required and removed value 2=Exempted. • Tag 22423 (LegTrdRegPublicationReason) - Updated it from non-required to conditionally required. *Repeating Group Instance for: Leg Execution Transaction Time* • Tag 22436 (LegTrdRegTimestamp) - Updated it from non-required to conditionally required. **Updates to Quote Cancel (35=Z) Messages** • Tag 298 (Quote Cancel Type) - Added new value ‘1’ to be sent from Bloomberg to Liquidity Provider. • Tag 298 (Quote Cancel Type) - Updated supported value from 4 to 103 to cancel the Entire Massquote. • Tag 298 (Quote Cancel Type) - Updated supported value from 5 to 102 to cancel the Single Quote Entry. • Tag 1328 (RejectText) - Added this new tag to include reason for reject. • Updated Batch Order FIX Message Workflow with the new values from 4 to 103 and from 5 to 102.
Leonardo Cardozo	December 23rd, 2020	V5.0.1 Dialect 5.0	• Added new section called Liquidity Provisioning to the RFS (Request for Streaming) workflow. • Added new section called Liquidity Provisioning to the Streaming (FXTG). • Added new section called Liquidity Provisioning to the Batches workflow.
Leonardo Cardozo	January 12th, 2021	V5.0.2 Dialect 5.0	• Removed Tag 6 (AveragePrice) from message 35=8 (RFS/Streaming)
Leonardo Cardozo	February 19th, 2021	V5.0.3 Dialect 5.0	• Updated Time-Outs table under Streaming Static and DVB. New Order Single (35=D) column Time-out in seconds lowered from 10 to 5 seconds. • Updated RFS Rejection of Quote Request Reject (35=b) message Tag 300 (QuoteRejectReason) to remove previous reject codes - 3 = Server busy/Order exceeds limit, 4 = Quote message was stale, 8 = Invalid price, and 9 = Not authorized to quote security. • Updated RFS Rejection of Quote Request Reject (35=b) message Tag 300 (QuoteRejectReason) to add new rejection codes based on the Investment Association Reject Codes guidelines: **17 = Insufficient Credit Limit, 106 = No Available Prices, 107 = Failed Regulatory Requirements, 108 = Risk Limits Constraints, and 109 = Failed Static Data Check** • Updated Batches Rejection of Quote Request (35=AG) message Tag 658 (QuoteRequestRejectReason) to remove previous reject codes - 3 = Quote

			Request Exceeds Limit, 6 = Not Authorized to Request Quote, 8 = No Market For Instrument, 11 = Insufficient credit, and 13 = Exceeded maximum notional order amount. • Updated Batches Rejection of Quote Request (35=AG) message Tag 658 (QuoteRequestRejectReason) to add new rejection codes based on the Investment Association Reject Codes guidelines: **11 = Insufficient Credit, 106 = No Available Prices, 100 = Failed Regulatory checks, 101 = Risk Limits Breached, and 102 = Failed Static Data Checks.** • Updated RFS Quote Message 35=S to add new PartySubID and PartySubIDType to include Maker LEI. • Updated Batches MassQuote Message 35=i to add new PartySubID and PartySubIDType to include Maker LEI. • Updated RFS & Batches 35=8 message to add Tag 103 (OrdRejReason).
Leonardo Cardozo	April 19th, 2021	V5.0.4 Dialect 5.0	• Removed Tag 2524 (TradeReportingIndicator) from the Batches 35=8 (ExecutionReport) message.
Leonardo Cardozo	April 20th, 2021	V5.0.5 Dialect 5.0	• FXTG Streaming Message 35=W - Updated the description of Tag 270 (MDEntryPx) to state that this Tag is used in both the Streaming SPOT or Streaming FWDs workflows, but that it can pack different values. • FXTG Streaming Message 35=W - Updated the description of Tag 1027 (MDEntryForwardPoints) to confirm that this tag is only meant to be used for Streaming of Non-Deliverable Forwards. • FXTG Streaming Message 35=W – Updated ther description of Tag Tag 1026 (MDEntrySpotRate) to state that this tag is only used for FXTG Streaming of Non-Deliverable Forwards.
Leonardo Cardozo	April 21st, 2021	V5.0.6 Dialect 5.0	• Tag 40 (Price) Message 35=D - Updated description of Tag 40 to clearly state the values used in Streaming by LPs who support Price Improvement. • Tag 31 (LastPx) Message 35=8 - Added this tag to 35=8 (ExecutionReport) message for FXTG Streaming Workflow only when Price Improvement is supported.
Leonardo Cardozo	May 17th, 2021	V5.0.7 Dialect 5.0	**Streaming (FXTG) - 35=D (NewOrderSingle)** • Updated Tag 40 to remove value 2 (Limit Price) from the list of supported values. **RFS/Streaming/Batches - 35=D (NewOrderSingle) - Removed Tags:** • 20002 (RegulatoryIDFarLeg) • 20003 (RegulatoryTradeIDSource) • 20004 (RegulatoryIDNearLeg) • These were used by legacy SEF workflow, but now these tags have been aligned with MTF message flow and the same values are available in multiple Instances of repeating group 1907 (NoRegulatoryTradeIDs), Tags 1903 (RegulatoryTradeID), 1905 (RegulatoryTradeIDSource), and 2411 (RegulatoryLegRefID). **Streaming/RFS - 35=8 (ExecutionReport) - Message 35=8 (RFS)Removed:** • Tags 20002 (RegulatoryIDFarLeg) • 20003 (RegulatoryTradeIDSource) • 20004 (RegulatoryIDNearLeg) • These were used by legacy SEF workflow, but now these tags have been aligned with MTF message flow and same values are available in multiple Instances of repeating group 1907 (NoRegulatoryTradeIDs), Tags 1903 (RegulatoryTradeID), 1905 (RegulatoryTradeIDSource), and 2411 (RegulatoryLegRefID). **Batches - Message 35=E (NewOrderList) -Removed Tags:** • 20003 (RegulatoryTradeIDSource) and 20004 (RegulatoryIDNearLeg). • This were used by legacy SEF workflow, but now these tags have been aligned with MTF message flow and same values are available in multiple Instances of repeating group 1907 (NoRegulatoryTradeIDs), Tags 1903 (RegulatoryTradeID), 1905 (RegulatoryTradeIDSource), and 2411 (RegulatoryLegRefID).

			Batches - Message 35=8 (ExecutionReport) -Removed Tags: • 20003 (RegulatoryTradeIDSource) and 20004 (RegulatoryIDNearLeg). • These were used by legacy SEF workflow, but now these tags have been aligned with MTF message flow and same values are available in multiple Instances of repeating group 1907 (NoRegulatoryTradeIDs), Tags 1903 (RegulatoryTradeID), 1905 (RegulatoryTradeIDSource), and 2411 (RegulatoryLegRefID). **Batches - Message 35=BN (ExecutionAcknowledgement) - Removed Tags:** • 20003 (RegulatoryTradeIDSource), and 20004 (RegulatoryIDNearLeg). • This were used by legacy SEF workflow, but now these tags have been aligned with MTF message flow and same values are available in multiple Instances of repeating group 1907 (NoRegulatoryTradeIDs), Tags 1903 (RegulatoryTradeID), 1905 (RegulatoryTradeIDSource), and 2411 (RegulatoryLegRefID). **RFS/Streaming – Messages 35=R (QuoteRequest) and (NewOrderSingle)** • Tag 22159 (CCy1MarketType) and Tag 22160 (CCY2MarketType) - Updated from Non-Required to Required.
Leonardo Cardozo	May 26th, 2021	V5.0.8 Dialect 5.0	**Batches – Messages 35=R (QuoteRequest), 35=E (NewOrderList), and 35=8 (ExecutionReport)** • Removed Tag 21829 (IsSefTrade) **Batches – Messages 35=E (NewOrderList), 35=8 (ExecutionReport), and 35=BN (ExecutionAcknowledgement) Re-added Tags:** • 20003(LegRegulatoryTradeIDSource) and Tag 20004 (LegRegulatory TradeID). • The original changes to use group 190* were meant to be applied to RFS/Batches, but were rolled back and applied only to the RFS workflow. Batches remains using Tags 20003 and 20004.
Leonardo Cardozo	May 31st, 2021	V5.0.9 Dialect 5.0	**RFS/Streaming – Messages 35=R (QuoteRequest) and 35=D (NewOrderSingle)** • Added values 16 and 73 to Tag 452 (PartyRole) under section Venue Details. • Removed MIC option for BTBS from Tag 448 (PartyID) and updated description of option XOFF to include BTBS. • Removed LEI option for BTBS from Tag 523 (PartySubID) • Added new BTBS description to workflow Behavior. • Tag 1908 (AllocRegulatoryTradeIDGrp) - Updated description making it optional for BTBS and BSEF. • Tag 1909 (AllocRegulatoryTradeID) - Updated description making it optional for BTBS and BSEF. • Tag 1910 (AllocRegulatoryTradeIDSource) - Updated description making it optional for BTBS and BSEF. • Tag 1911 (AllocRegulatoryTradeIDEvent) - Updated description making it optional for BTBS and BSEF. • Tag 1912 (AllocRegulatoryTradeIDType) - Updated description making it optional for BTBS and BSEF. • Tag 539 (NoNestedPartyIDs) - Updated description making it optional for BTBS and BSEF. • Tag 524 (NestedPartyID)) - Updated description making it optional for BTBS and BSEF. • Tag 525 (NestedPartyIDSource) - Updated description making it optional for BTBS and BSEF. • Tag 538 (NestedPartyRole) - Updated description making it optional for BTBS and BSEF. **RFS – Messages 35=S (Quote), 35=BN (Execution Acknowledgement) and 35=8 (ExecutionReport)** • Added new BTBS description to workflow Behavior **Batches - Messages 35=R (QuoteRequest), 35=E (NewOrderList)** • Added values 16 and 73 to Tag 538 (NestedPartyRole)

			• Removed MIC option for BTBS from Tag 524 (NestedPartyID) and updated description of option XOFF to include BTBS. • Removed LEI option for BTBS from Tag 545 (NestedPartySubID) **Batches - Messages 35=R (QuoteRequest), 35=E (NewOrderList), 35=I (MassQuote), 35=8 (ExecutionReport), and 35=BN (ExecutionAcknowledgement)** • Added new BTBS description to workflow Behavior **Batches – Message 35=R (QuoteRequest) and 35=E (NewOrderList)** • Tag 756 (NoNested2PartyIDs) - Updated description making it optional for BTBS and BSEF. • Tag 757 (Nested2PartyID) - Updated description making it optional for BTBS and BSEF. • Tag 758 (Nested2PartyIDSource) - Updated description making it optional for BTBS and BSEF. • Tag 759 (Nested2PartyRole) - Updated description making it optional for BTBS and BSEF.
Leonardo Cardozo	June 10th, 2021	V5.0.10 Dialect 5.0	**RFS/RFQ - Message 35=S (Quote)** • Removed Investment Decision Maker section. **Batches – Message 35=i (MassQuote)** • Tag 452 (PartyRole) updated to remove value 122 Investment Decision Maker.
Leonardo Cardozo	June 18th, 2021	V5.0.11 Dialect 5.0	**RFS/RFQ - Messages 35=S (Quote), 35=D (NewOrderSingle), 35=i (MassQuote), and 35=E (NewOrderList)** • Tag 9518 (MidRateNear) was updated from required on SEF Trades to Optional for all trades. The description was also updated to add the text below for clarification purposes. "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" • Tag 9520 (MidRateFar) was updated from required on SEF Trades to Optional for all trades. The description was also updated to add the text below for clarification purposes. "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement" **Batches - Message 35=i (MassQuote) and 35=E (NewOrderList)** • Tag 9115 was updated from required on SEF Trades to Optional for all trades. The description was also updated to add the text below for clarification purposes. "Pre-trade market mid is provided by liquidity providers to satisfy their Dodd-Frank Pre-Trade Market Mid Requirement"
Leonardo Cardozo	July 1st, 2021	V5.0.12 Dialect 5.0	**RFQ - Message 35=S (Quote)** • Added Maker Details and Maker LEI Section • Added Maker Investment Decision Within Firm section **Batches - Message 35=i (MassQuote)** • Added Maker Details and Maker LEI Section • Added Maker Investment Decision Within Firm section
Leonardo Cardozo	August 18th, 2021	V5.0.13 Dialect 5.0	**RFS/Streaming – Message 35=D (NewOrderSingle)** • Tag 1910 (AllocRegulatoryTradeIDSource) - Made it required only for BMTF and BTFE and Optional for XOFF, BTBS, and BSEF and updated description from preset values to string indicating corresponding Venue UTI Prefix. • Tag 1908 (AllocRegulatoryTradeIDGrp) - The description was updated to say that this tag is required for BMTF and BTFE, but optional for BSEF, XOFF, and BTBS. • Tag 1909 (AllocRegulatoryTradeID) - The description was updated to say that this tag is required for BMTF and BTFE, but optional for BSEF, XOFF, and BTBS. • Tag 1911 (AllocRegulatoryTradeIDEvent) - The description was updated to say that this tag is required for BMTF and BTFE, but optional for BSEF, XOFF, and BTBS. • Tag 1912 (AllocRegulatoryTradeIDType) - The description was updated to say that this tag is required for BMTF and BTFE, but optional for BSEF, XOFF, and BTBS.

			RFS/Streaming - 35=BN (ExecutionAcknowledgement) • Tag 1905 (RegulatoryTradeIDSource) - Made it required for all trades and removed pre-existing values and updated description from preset values to string indicating corresponding Venue UTI Prefix. • Tag 1907 (NoRegulatoryTradeIDs) - Made it required for all Trades • Tag 1903 (RegulatoryTradeID) - Made it required for all Trades • Tag 1904 (RegulatoryTradeIDEvent) - Made it required for all Trades. • Tag 1906 (RegulatoryTradeIDType) - Made it required for al Trades. • Tag 2411 (RegulatoryLegRefID) - Made it required for all Trades. **Batches – Message 35=E (NewOrderList)** • Tag 22425 (LegAllocRegulatoryTradeID) - Updated the description to say that this tag is optional for BSEF, XOFF, and BTBS. • Tag 22426 (LegAllocRegulatoryTradeIDSource) - Updated description from preset values to string indicating corresponding Venue UTI Prefix. The description was also updated to say that this tag is optional for BSEF, XOFF, and BTBS. • Tag 20004 (LegRegulatoryTradeID) - Made it required for all Trades. • Tag 20003 (LegRegulatoryTradeIDSource) - Made it required for all Trades and updated description from preset values to string indicating corresponding Venue UTI Prefix. **Batches – Message 35=8 (ExecutionReport)** • Tag 20003 (LegRegulatoryTradeIDSource) - Made it required for all Trades and updated description from preset values to string indicating corresponding Venue UTI Prefix. • Tag 20004 (LegRegulatoryTradeID) - Made it required for all Trades. **Batches – Message 35=BN (ExecutionAcknowledgement)** • Tag 20003 (LegRegulatoryTradeIDSource) - Made it required for all Trades and updated description from preset values to string indicating corresponding Venue UTI Prefix. • Tag 20004 (LegRegulatoryTradeID) - Made it required for all Trades. **Tenor Table (Support Non-Deliverable Currency Pairs) updated.** • IMM Tenors have been removed • IM* Tenors have been added to all currencies in the list* • BMF Tenors have ben added for BRL* • * Please refer to FRD<GO> for definition and Dates. **Tenor Codes Values (Tags 6215 and 6216) updated** • IMM Tenors have been removed • IM* Tenors have been added* • BMF Tenors have been added* • * Please refer to FRD<GO> for definition and Dates.
Leonardo Cardozo	October 4th, 2021	V5.0.14 Dialect 5.0	**Updated 35=R Message description of Static Streaming to add the following text.** "The Quote Request message for Static Streaming is not expected to contain any Regulatory Tags and/or values. For Static Streaming Regulatory Trading details please refer to the 35=D (NewOrderSingle) message."
Leonardo Cardozo	October 14th, 2021	V5.0.15 Dialect 5.0	**Updated 35=R (QuoteRequest), 35=D (NewOrderSingle), and 35=8 (Execution Report) (RFS/Streaming Static)** • Tags 22159 and 22160 - These Tags are required in all RFS/RFQ Trades, but NOT required on Streaming (FXTG) NDF Trades where all FXNDF trades are treated as Offshore. **Updated 35=D (NewOrderSingle) and 35=BN (Execution Acknowledgement)** • Tags 1903, 1904, 1905, and 1906 description updated to add disclaimer with requirement exceptions.
Leonardo Cardozo	January 5th, 2022	V5.0.16 Dialect	**RFS 35=S (Quote)**

		5.0	• The repeating group instance for Maker Details has been updated from Required to Non-Required. • Typo rectified, correcting Tag for (TenorValue2) from 216 to 6216. • Updated Tag 448 (PartyID) within the Maker Execution Within Firm Section (EDM) to support Short Code as a valid option for manually priced quotes. **RFS 35=8 (ExecReport)** • Tag 22159 (Ccy1MarketType) updated from Required to Non-Required. • Tag 22160 (Ccy2MarketType) updated from Required to Non-Required. • Updated Tag 448 (PartyID) within the Maker Execution Within Firm Section (EDM) to support Short Code as a valid option for manually priced quotes. **Batches 35=I (MassQuote)** • The repeating group instance for Maker Details has been updated from Required to Non-Required. • Updated Tag 448 (PartyID) within the Maker Execution Within Firm Section (EDM) to support Short Code as a valid option for manually priced quotes. **Batches 35=E (NewOrderList)** • Tag 22424 (LegPackageID) updated it to be required for all trades. **Batches 35=8 (ExecReport)** • Tag 22159 (Ccy1MarketType) updated from Required to Non-Required. • Tag 22160 (Ccy2MarketType) updated from Required to Non-Required. • Tag 20003 (LegRegulatoryTradeIDSource) updated from Required to Non-Required. • Tag 20004 (LegRegulatoryTradeID) updated from Required to Non-Required. • Updated Tag 448 (PartyID) within the Maker Execution Within Firm Section (EDM) to support Short Code as a valid option for manually priced quotes. **Batches 35=BN (ExecutionAcknowledgement)** • Tag 22424 (LegPackageID) updated it to be required for all trades.
Leonardo Cardozo/Zuleima Cabrera	June 7th, 2022	V5.0.17 Dialect 5.0	**RFS Quote Message (35=S)** • Tag 9518 (MidRateNear) - Updated from Optional to Conditional as it is Required for SEF. • Tag 9520 (MidRateFar) - Updated from Optional to Conditional as it is Required for SEF. **RFS and Streaming New Order Single (35=D)** • Tag 9518 (MidRateNear) - Updated from Optional to Conditional as it is Required for SEF. • Tag 9520 (MidRateFar) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21833 (SwapReportingAgency) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21834 (BloombergSEFID) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21835 (ReportingParty) - Updated from Optional to Conditional as it is Required for SEF. **RFS and Streaming Execution Report (35=8)** • Tag 21833 (SwapReportingAgency) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21828 (LiquidityMakerUSPerson) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21834 (BloombergSEFID) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21835 (ReportingParty) - Updated from Optional to Conditional as it is Required for SEF.

			Batches Order Quote Request (35=R) • 21807 (LiquidityTakerIsUSPerson) - Updated from Optional to Conditional as it is Required for SEF. • 21833 (SwapReportingAgency) - Updated from Optional to Conditional as it is Required for SEF. • 21834 (BloombergSEFID) - Updated from Optional to Conditional as it is Required for SEF. • 21835 (ReportingParty) - Updated from Optional to Conditional as it is Required for SEF. **Batches MassQuote (35=i)** • Tag 9518 (MidRateNear) - Updated from Optional to Conditional as it is Required for SEF. • Tag 9520 (MidRateFar) - Updated from Optional to Conditional as it is Required for SEF. **Batches NewOrderList (35=E)** • Tag 9518 (MidRateNear) - Updated from Optional to Conditional as it is Required for SEF. • Tag 9115 (MidSpotRate) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21807 (LiquidityTakerIsUSPerson) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21833 (SwapReportingAgency) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21834 (BloombergSEFID) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21835 (ReportingParty) - Updated from Optional to Conditional as it is Required for SEF. **Batches Order ExecReport (35=8)** • Tag 21807 (LiquidityTakerIsUSPerson) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21833 (SwapReportingAgency) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21834 (BloombergSEFID) - Updated from Optional to Conditional as it is Required for SEF. • Tag 21835 (ReportingParty) - Updated from Optional to Conditional as it is Required for SEF.
Zuleima Cabrera	July 26th, 2022	V5.0.18 Dialect 5.0	• Updated June 7th, 2022 Version history as it incorrectly stated that Tag 21828 (LiquidityMakerUSPerson) was sent in the RFS and Streaming New Order Single (35=D). Line item has been removed • Updated 4th bullet point in Streaming Configurations section under FX Trading Workflows. Bloomberg now supports max precision of 6 digits after decimal point. **Updates to RFS/RFQ and Streaming** **Updates to New Order Single (35=D)** • Update 1910 (AllocRegulatoryTradeIDSource) to send full 20 character LEI Prefix • Update 1905 (RegulatoryTradeIDSource) to send full 20 character LEI Prefix **Updates to 35=BN (ExecutionAcknowledgement)** • Update 1905 (RegulatoryTradeIDSource) to send full 20 character LEI Prefix **Updates to Batch RFQ Orders** **Updates to NewOrderList (35=E)** • Update 22426 (LegAllocRegulatoryTradeIDSource) to send full 20 character LEI Prefix

			• Update 20003 (LegRegulatoryTradeIDSource) to send full 20 character LEI Prefix **Updates to Order ExecReport (35=8)** • Update 20003 (LegRegulatoryTradeIDSource) to send full 20 character LEI Prefix **Updates to 35=BN (ExecutionAcknowledgement)** • Update 20003 (LegRegulatoryTradeIDSource) to send full 20 character LEI Prefix
Zuleima Cabrera	September 28th, 2022	V5.0.19 Dialect 5.0	**RFS/Streaming – QuoteRequest (35=R)** • 22432 (SettlQualifier) - Updated to Conditionally required. Updated description to state "Required for BRL split settlement request." • 193 (FutSettDate2) - Updated description to state "This is required for BRL split settlement requests." • 6216 (TenorValue2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." **RFS/Streaming – Quote (35=S)** • 193 (FutSettDate2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." • 6216 (TenorValue2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." • 188 (BidSpotRate) – Updated typo in the description that was referencing tag 6125. Updated to 6215. **RFS/Streaming – New Order Single (35=D)** • 22432 (SettlQualifier) - Updated to Conditionally required. Updated description to state "Required for BRL split settlement request." • 38 (OrderQty) – Correction to description. Incorrectly stated that for swaps, the amount was in reference to far leg. This has been updated to "near" leg. • 193 (FutSettDate2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." • 6216 (TenorValue2) updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." **RFS/Streaming – ExecutionReport (35=8)** • 22432 (SettlQualifier) - Updated to Conditionally required. Updated description to state "Required for BRL split settlement request." • 193 (FutSettDate2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests." • 6216 (TenorValue2) - Updated to Conditionally required and description updated to state "This is required for BRL split settlement requests."