FIX Interface Protocol

NSE RFQ Application

Version 1.0.2

National Stock Exchange of India Ltd
Exchange Plaza, Plot No. C/1, G Block,
Bandra-Kurla Complex, Bandra (E),
Mumbai - 400 051

NSE Confidential

Notice

© Copyright National Stock Exchange of India Ltd (NSEIL). All rights reserved. Unpublished rights reserved under applicable copyright and trades secret laws.

The contents, ideas and concepts presented herein are proprietary and confidential.
Duplication and disclosure to others in whole, or in part is prohibited

REVISION HISTORY

Date	Change Description	Edited By	Version
19-Aug-24	Initial Version		1.0.0
11-Sep-24	Following message structure changes made. 1. ResendRequest - EndSeqNo corrected. 2. QuoteRequest - SettlDate removed. ClOrdId optional. 3. Quote - SettlDate removed. CustRole added. ClOrdId optional. 4. QuoteResponse - PartyRole description changed. CustRole added. 5. QuoteResponse - NoPartyIDs group, SecurityID, SecurityIDSource, Side, OrderQty, SettlType, YieldType, Yield, CustDealType, CustCalcMethod made optional. 6. ExecutionReport - Text removed. PartyRole description changed. CustRole added. 7. TradeCaptureReportAck - Text removed. 8. SecurityDefinition - CustIssueType, CustIssueCategory, CustListed made optional. BusinessRejectReason description changed. Customizations > Custom Fields - New field CustRole & CustListed added.		1.0.1
18-Oct-24	New custom field CustSplitQty (30013). ExecutionReport component CustTradeSplit changed. CustSplitQty used instead of OrderQty. NewPassword field removed from Logon message. More detailing on encryption and authentication added under chapter 'Connection & Session Management'.		1.0.2

CONTENTS

Revision History 2
Overview 5
Introduction 5
Target Audience 5
Terms 5
Supported Messages 6
Administrative Messages 6
Application Messages 6
Message Structures 8
Common Structures 8
Standard Header 8
Standard Trailer 9
Administrative Messages 9
Logon (A) 9
Logout (5) 9
HeartBeat (0) 9
TestRequest (1) 10
ResendRequest (2) 10
Reject (3) 10
SequenceReset (4) 11
Application Messages 12
QuoteRequest (R) 12
QuoteStatusReport (AI) 13
Quote (S) 15
QuoteResponse (AJ) 15
ExecutionReport (8) 17
TradeCaptureReportAck (AR) 18
SecurityDefinitionRequest (c) 18
SecurityDefinition (d) 19
BusinessMessageReject (j) 19
Customizations 20

Custom Fields 20
Connection & Session Management 22
Connection 22
Logon Process 22
Synchronization 23
Message Sequence Number 23
Increasing Expected Sequence Number 23
Resetting of MsgSeqNum 24
Possible Resends 24
Connection Availability 24
Use Cases 25
RFQ Creation 25
RFQ Modification 26
Initiate A New Quote (Negotiation) 27
Initiator Counter Quote / Initiator Modify Quote / Responder Modify Quote 28
Initiator / Responder Withdraw Quote 29
Initiator / Responder Terminate Quote 30
Initiator / Responder Accept Quote 31
Responder Direct Accept RFQ 32
Withdraw RFQ 34
Propose Deal Consideration 36
Deal Split (Counter) 38
Change Client (Counter) 39
Reject Deal Consideration (Counter) 40
Accept Deal Consideration (Counter) 41
Auto Expiry Of RFQ 43
Security Definition Query 44

OVERVIEW

INTRODUCTION

This document describes the implementation of the FIX 5.0 protocol (SP2) for National Stock Exchange's "Request For Quote System".

The document acts as a checklist to ensure FIX 5.0 (SP2) client's compatibility with the host system.

Please refer the specifications at www.fixprotocol.org/specifications/FIX.5.0SP2

TARGET AUDIENCE

NSE RFQ Participants intending to route orders to the host system using FIX 5.0 (SP2) compatible client software. It is assumed that the reader understands the protocol specifications which are available at www.fixprotocol.org

TERMS

Term	Description
NSE	National Stock Exchange
RFQ	Request For Quote System
Participant	Registered entity accessing the RFQ apis.
Participant Code	Unique alphanumeric code assigned to the participant by exchange.
Initiator	Creator of the RFQ. Party that seeks quotes by sending QuoteRequest
Responder	Party that responds to an RFQ using 'Quote' message. (Market Makers)
Negotiation	Process of initiation of 'Quote' by responder and subsequent iterative re quoting between 'Initiator' and 'Responder'
CBRICS-Reporting	NSE's reporting system for secondary market deals in bonds.
CBRICS-Clearing	NCL's clearing and settlement system for secondary market deals in bonds.
Crore	10 million

SUPPORTED MESSAGES

ADMINISTRATIVE MESSAGES

Msg Typ	Message	Client Msg	Host Msg	Description
0	Heartbeat	Yes	Yes	The Heartbeat monitors the status of the communication link and identifies when the last of a string of messages was not received.
1	TestRequest	Yes	Yes	The test request message forces a heartbeat from the opposing application. The test request message checks sequence numbers or verifies communication line status. The opposite application responds to the Test Request with a Heartbeat containing the TestReqID.
2	ResendRequest	Yes	Yes	The resend request is sent by the receiving application to initiate the retransmission of messages. This function is utilized if a sequence number gap is detected, if the receiving application lost a message, or as a function of the initialization process.
3	Reject	Yes	Yes	The reject message will be issued when a message is received but cannot be properly processed due to a session-level rule violation.
4	SequenceReset	Yes	Yes	The sequence reset message is used by the sending application to reset the incoming sequence number on the opposing side.
5	Logout	Yes	No	The logout message initiates or confirms the termination of a FIX session.
A	Logon	Yes	No	The logon message authenticates a user establishing a connection to a remote system. The logon message must be the first message sent by the application requesting to initiate a FIX session.

APPLICATION MESSAGES

Msg Typ	Message	Client Msg	Host Msg	Description
R	QuoteRequest	Yes	Yes	
AI	QuoteStatusReport	No	Yes	
S	Quote	Yes	Yes	
AJ	QuoteResponse	Yes	Yes	
8	ExecutionReport	Yes	Yes	
AR	TradeCaptureReportAck	Yes	No	
c	SecurityDefinitionRequest	Yes	No	This message will be used by client application to search securities.
d	SecurityDefinition	No	Yes	This message will be sent by exchange in response to SecurityDefinitionRequest.

				Multiple messages will be sent. One for each contract.
j	BusinessMessageReject	No	Yes	The Business Message Reject message can reject an application-level message which fulfills session-level rules and cannot be rejected via any other means. Note if the message fails a session-level rule (e.g. body length is incorrect), a session-level Reject message will be issued.

MESSAGE STRUCTURES

COMMON STRUCTURES

STANDARD HEADER

Field	Field Name	Required	Description
8	BeginString	Y	FIX version string Session Reject will be sent if following validations fail *Must be FIXT.1.1 for Session Messages* *Must be first field in the message*
9	BodyLength	Y	Message Length. Session Reject will be sent if following validations fail *Must be as defined in the protocol.* *Must be second field in the message*
35	MsgType	Y	Message Type Session Reject will be sent if following validations fail *Must be a valid message type as defined by the protocol* Business Reject will be sent if following validations fail *Must be a valid message supported by NSE.*
49	SenderCompID	Y	Identifier for the sender firm. Should be Participant Code for client messages. Will be "NSE" for exchange messages
50	SenderSubID	N	Sub Identifier for the sender firm Should be the User Login Id for client messages Will be "RFQ" for exchange messages
56	TargetCompID	Y	Identifier for the receiver firm Should be "NSE" for client messages Will be Participant code for exchange messages
57	TargetSubId	N	Sub Identifier for the receiver firm Should be "RFQ" for client messages Will be User Login Id for exchange messages
34	MsgSeqNum	Y	Positive integer (greater than 0)
43	PossDupFlag	N	Always required for retransmitted messages, whether prompted by the sending system or as the result of a resend request. Y = Possible Duplicate N or otherwise = Original transmission
97	PossResend	N	Required when message may be duplicate of another message sent under a different sequence number. Y = Possible Resent N or otherwise = Original transmission.

52	SendingTime	Y	Time of message transmission. In UTC.
122	OrigSendingTime	N	Required for message resent as a result of a ResendRequest In UTC.

STANDARD TRAILER

Field	Field Name	Required	Description
10	CheckSum	Y	Three Byte simple checksum. Session Reject will be sent if following validations fail • *Must be last field in the message* • *Must be 3 characters and as defined in the protocol*

ADMINISTRATIVE MESSAGES

LOGON (A)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = A
98	EncryptMethod	Y	Should always be 0 = None
108	HeartBtInt	Y	Heart Beat interval in seconds.
141	ResetSeqNumFlag	N	Indicates both sides of a FIX session should reset sequence numbers Y = Yes Reset the sequence N or otherwise = Do not reset the sequence
553	Username	N	User Login id. Format : <ParticipantCode>^<UserLoginId>
554	Password	N	Password
1137	DefaultApplVerID	Y	Should always be 9 = FIX50SP2.
1409	SessionStatus	N	Exchange would provide the status of the session as response to the logon request. 0 = Session Active 5 = Invalid username or password 6 = Account Locked 8 = Password Expired
58	Text	N	Available to provide a response to logon when used as a logon acknowledgement from acceptor back to the logon initiator.
	StandardTrailer	Y	

LOGOUT (5)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 5
58	Text	N	Free format text string
	StandardTrailer	Y	

HEARTBEAT (0)

Field	Field Name	Required	Description

	StandardHeader	Y	MsgType = 0
112	TestReqID	N	Identifier included in Test Request message to be returned in resulting Heartbeat
	StandardTrailer	Y	

TESTREQUEST (1)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 1
112	TestReqID	Y	Identifier included in Test Request message to be returned in resulting Heartbeat
	StandardTrailer	Y	

RESENDREQUEST (2)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 2
7	BeginSeqNo	Y	Message sequence number of first message in range to be resent
16	EndSeqNo	Y	Message sequence number of last message in range to be resent. If request is for a single message BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = "0" (representing infinity)
	StandardTrailer	Y	

REJECT (3)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 3
45	RefSeqNum	Y	MsgSeqNum of rejected message
371	RefTagID	N	The Field Id of the FIX message being referenced.
372	RefMsgType	N	The MsgType of the FIX message being referenced.
373	SessionRejectReason	N	Code to identify reason for a session-level Reject message. 0=Invalid Tag Number 1=Required Tag Missing 10=SendingTime Accuracy Problem 11=Invalid MsgType 12=XML Validation Error 13=Tag appears more than once 14=Tag specified out of required order 15=Repeating group fields out of order 16=Incorrect NumInGroup count for repeating group 17=Non "Data" value includes field delimiter (<SOH> character) 18=Invalid/Unsupported Application Version 2=Tag not defined for this message type 3=Undefined tag 4=Tag specified without a value 5=Value is incorrect (out of range) for this tag

			6=Incorrect data format for value 7=Decryption problem 8=Signature problem 9=CompID problem 99=Other
58	Text	N	Free format text string
	StandardTrailer	Y	

SEQUENCERESET (4)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 4
123	GapFillFlag	N	Indicates that the Sequence Reset message is replacing administrative or application messages which will not be resent N=Sequence Reset, Ignore Msg Seq Num Y=Gap Fill Message, Msg Seq Num Field Valid
36	NewSeqNo	Y	New Sequence number
	StandardTrailer	Y	

APPLICATION MESSAGES

QUOTEREQUEST (R)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = R
11	ClOrdId	N	Unique identifier for the quote request as assigned by the client software. Host system will not check for any uniqueness. Max length allowed 30 characters.
131	QuoteReqID	N	RFQ Number assigned by the host system. Required in case of modification of an existing RFQ.
146	NoRelatedSym	Y	Number of related symbols (instruments) in Request Should always be 1
>48	SecurityID	Y	Security Id (ISIN)
>22	SecurityIDSource	Y	Should always be 4 = ISIN
>54	Side	Y	1 = Buy 2 = Sell
>38	OrderQty	Y	Quote Request Value in crores rupees. Upto 10 decimal places
>63	SettlType	Y	1 = T+0 2 = T+1
>126	ExpireTime	N	RFQ Expiry time Format YYYYMMDD-HH:MM:SS If not provided the RFQ expires on market close.
>44	Price	N	Optional Price as Percent (percent of par)
>235	YieldType	Y	CALL PUT MATURITY
>236	Yield	Y	Yield Percentage. Upto 4 Decimal places
>110	MinQty	N	Minimum value (crore rupees upto 10 decimal places) that the counter quote should be for. This value should be less than or equal to 'OrderQty'
>453	NoPartyIDs	Y	Number of parties associated
>>448	PartyID	Y	Unique party code
>>447	PartyIDSource	Y	D = Proprietary/Custom code
>>452	PartyRole	Y	1 = Executing Firm (Participant. One and only one allowed) 3 = Client ID (Optional. 0 or 1 allowed. If not provided RFQ is on proprietary account.) 66 = Market Maker (Optional 0 or multiple allowed. Identifies the counter parties whom the quote request should be sent. Valid only if 'PrivateQuote' is 'Y')
58	Text	N	Max Length = 100 characters
1171	PrivateQuote	N	Y = Private (1 or more parties with 'PartyRole' '66' should be provided.)

			N = Public (RFQ is sent to all eligible participants) Default is 'N'
1091	PreTradeAnonymity	N	Y = Anonymous N = Disclosed Default is 'N'
30001	CustDealType	Y	D = Direct B = Brokered
30002	CustCalcMethod	Y	M = Money Market O = Other
30003	CustQuoteNegotiable	N	Y = Negotiable (Responders can quote with a different price and/or yield) N = Not Negotiable (Responders cannot quote a different price and/or yield) Default is 'Y'
30004	CustValueNegotiable	N	Y = Negotiable (Responders can quote with a different 'OrdQty') N = Not Negotiable (Responders can quote with a different 'OrdQty') Default is 'Y'
30005	CustValueStepSize	N	If provided the responders will have to Quote and 'OrdQty' in multiple of this value. It is expressed as crore rupees with upto 10 decimal places.
30006	CustNoOfBonds	N	Optional. Computed from 'OrdQty' and face value of the ISIN.
	StandardTrailer	Y	

QUOTESTATUSREPORT (AI)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = AI
11	ClOrdId	N	Same as in QuoteRequest
131	QuoteReqID	Y	RFQ Number assigned by the host system.
48	SecurityID	Y	Security Id (ISIN)
22	SecurityIDSource	Y	Should always be 4 = ISIN
54	Side	Y	1 = Buy 2 = Sell
38	OrderQty	Y	Quote Request Value (Face value) in crores rupees. Upto 10 decimal places
63	SettlType	Y	1 = T+0 2 = T+1
64	SettlDate	N	Format YYYYMMDD. Settlement date corresponding to 'SettlType'
126	ExpireTime	N	RFQ Expiry time Format YYYYMMDD-HH:MM:SS If not provided the RFQ expires on market close.
44	Price	N	Optional Price as Percent (percent of par)
235	YieldType	Y	CALL PUT MATURITY

236	Yield	Y	Yield Percentage
701	YieldCalcDate	N	Format YYYYMMDD
110	MinQty	N	Minimum value (crore rupees upto 10 decimal places) that the counter quote should be for. This value can be less than or equal to 'OrderQty'
453	NoPartyIDs	Y	Number of parties associated
>448	PartyID	Y	Unique party code
>447	PartyIDSource	Y	D = Proprietary/Custom code
>452	PartyRole	Y	1 = Executing Firm (Participant. One and only one allowed) 3 = Client ID (Optional. 0 or 1 allowed. If not provided RFQ is on proprietary account.) 12 = Executing Trader (Optional. 0 or 1 allowed) 66 = Market Maker (Optional 0 or multiple allowed. Identifies the counter parties whom the quote request should be sent. Valid only if 'PrivateQuote' is 'Y')
58	Text	N	Max Length = 100 characters
297	QuoteStatus	Y	0 = Accepted 16 = Active 17 = Cancelled
60	TransactTime	Y	UTC Timestamp. Format YYYYMMDD-HH:MM:SS
1171	PrivateQuote	N	Y = Private (1 or more parties with 'PartyRole' '66' should be provided.) N = Public (RFQ is sent to all eligible participants) Default is 'N'
1091	PreTradeAnonymity	N	Y = Anonymous N = Disclosed Default is 'N'
30001	CustDealType	Y	D = Direct B = Brokered
30002	CustCalcMethod	Y	M = Money Market O = Other
30003	CustQuoteNegotiable	N	Y = Negotiable (Responders can quote with a different price and/or yield) N = Not Negotiable (Responders cannot quote a different price and/or yield) Default is 'Y'
30004	CustValueNegotiable	N	Y = Negotiable (Responders can quote with a different 'OrdQty') N = Not Negotiable (Responders can quote with a different 'OrdQty') Default is 'Y'
30005	CustValueStepSize	N	If provided the responders will have to Quote and'OrdQty' in multiple of this value. It is expressed as crore rupees with upto 10 decimal places.
30006	CustNoOfBonds	N	Optional. Computed from 'OrdQty' and face value of the ISIN.

30007	CustTradedValue	N	Total Value (Crores) traded against the RFQ.
30008	CustConfirmedValue	N	Total Value (Crores) confirmed against the RFQ.
	StandardTrailer	Y	

QUOTE (S)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = S
11	ClOrdId	N	Unique identifier for the quote as assigned by the client software (Responder). Host system will not check for any uniqueness. Max length allowed 30 characters.
131	QuoteReqID	Y	RFQ Number
117	QuoteID	N	Negotiation Id
453	NoPartyIDs	Y	
>448	PartyID	Y	Unique Party Code
>447	PartyIDSource	Y	D = Proprietary/Custom code
>452	PartyRole	Y	1 = Executing Firm (Participant. One and only one allowed) 3 = Client ID (Optional. 0 or 1 allowed. If not provided RFQ is on proprietary account.) 12 = Executing Trader (Optional. 0 or 1 allowed)
48	SecurityID	Y	Security Id (ISIN)
22	SecurityIDSource	Y	Should always be 8 = Exchange provided.
54	Side	Y	1 = Buy 2 = Sell
38	OrderQty	Y	Quote Request Value (Face value) in crores rupees. Upto 10 decimal places.
63	SettlType	Y	1 = T+0 2 = T+1
62	ValidUntilTime	N	Quote Expiry time Format YYYYMMDD-HH:MM:SS If not provided the Quote expires on RFQ expiry.
44	Price	N	Optional Price as Percent (percent of par)
235	YieldType	Y	CALL PUT MATURITY
236	Yield	Y	Yield Percentage
58	Text	N	
30001	CustDealType	Y	D = Direct B = Brokered
30002	CustCalcMethod	Y	M = Money Market O = Other
30012	CustRole	Y	I = Initiator R = Responder
	StandardTrailer	Y	

QUOTERESPONSE (AJ)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = AJ
11	ClOrdId	N	Same as in 'Quote'
131	QuoteReqID	Y	RFQ Number
117	QuoteID	N	Negotiation Id
694	QuoteRespType	Y	1 = Hit/Lift 2 = Counter 3 = Expired 7 = End Trade
453	NoPartyIDs	N	
>448	PartyID	N	Unique party code
>447	PartyIDSource	N	D = Proprietary/Custom code
>452	PartyRole	N	1 = Executing Firm (Participant. One and only one allowed) 3 = Client ID (Optional. 0 or 1 allowed. If not provided RFQ is on proprietary account.) 12 = Executing Trader (Optional. 0 or 1 allowed) 17 = Contra Firm (Counter Party) 39 = Contra Investor ID (Counter client code)
48	SecurityID	N	Security Id
22	SecurityIDSource	N	Should always be 4 = ISIN
54	Side	N	1 = Buy 2 = Sell
38	OrderQty	N	Quote Request Value (Face value) in crores rupees. Upto 10 decimal places
63	SettlType	N	1 = T+0 2 = T+1
64	SettlDate	N	Format YYYYMMDD. Settlement date corresponding to 'SettlType'
62	ValidUntilTime	N	Quote Expiry time Format YYYYMMDD-HH:MM:SS If not provided the RFQ expires on RFQ expiry.
44	Price	N	Optional Price as Percent (percent of par)
235	YieldType	N	CALL PUT MATURITY
236	Yield	N	
60	TransactTime	N	YYYYMMDD-HH:MM:SS
58	Text	N	Max Length = 100 characters
30001	CustDealType	N	D = Direct B = Brokered
30002	CustCalcMethod	N	M = Money Market O = Other
30006	CustNoOfBonds	N	Optional. Computed from 'OrdQty' and face value

			of the ISIN.
30012	CustRole	N	I = Initiator R = Responder
17	ExecId	N	Trade number generated by host system upon Hit/Lift
	StandardTrailer	Y	

EXECUTIONREPORT (8)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = 8
37	OrderID	Y	Negotiation Id
198	SecondaryOrderID	Y	RFQ Number
75	TradeDate	N	YYYYMMDD
48	SecurityID	N	Security Id (ISIN)
22	SecurityIDSource	N	Should always be 4 = ISIN
54	Side	N	1 = Buy 2 = Sell
63	SettlType	N	1 = T+0 2 = T+1
64	SettlDate	N	Format YYYYMMDD
17	ExecID	N	Trade number
150	ExecType	N	F = Trade (partial fill or fill) W = Propose Consideration X = Trade Split Y = Change Client Z = Trade Confirmed
38	OrderQty	N	Value (Face value) in crores rupees. Upto 10 decimal places
44	Price	N	Optional Price as Percent (percent of par)
235	YieldType	N	CALL PUT MATURITY
236	Yield	N	Yield Percentage
701	YieldCalcDate	N	YYYYMMDD
60	TransactTime	N	YYYYMMDD-HH:MM:SS
453	NoPartyIDs	N	
>448	PartyID	N	Unique party code
>447	PartyIDSource	N	D = Proprietary/Custom code
>452	PartyRole	N	1 = Executing Firm 3 = Client ID 12 = Executing Trader 17 = Contra Firm (Counter Party) 39 = Contra Investor ID (Counter client code)

30001	CustDealType	N	D = Direct B = Brokered
30002	CustCalcMethod	N	M = Money Market O = Other
30006	CustNoOfBonds	N	Optional. Computed from 'OrdQty' and face value of the ISIN.
30009	CustAccruedInterest	N	Accrued interest in rupees. Upto 2 decimal places.
30010	CustConsideration	N	Total consideration in rupees. Upto 2 decimal places.
30012	CustRole	N	I = Initiator R = Responder
30011	CustNoOfTradeSplits	N	Trade splits. Custom component.
>30013	CustSplitQty	N	Split Value in crore rupees. Total of all splits should match 'OrderQty' at root level.
>30006	CustNoOfBonds	N	Total no of bonds corresponding to 'OrderQty'. Total across splits should match 'CustNoOfBonds' at root level
>30009	CustAccruedInterest	N	Accrued interest for the split. Total across splits should match 'CustAccruedInterest' at root level.
>30010	CustConsideration	N	Total consideration for the split. Total across splits should match 'CustConsideration' at root level.
>453	NoPartyIDs	N	
>>448	PartyID	N	Unique party code
>>447	PartyIDSource	N	D = Proprietary/Custom code
>>452	PartyRole	N	3 = Client ID (0 or 1) 4 = Clearing Firm (0 or 1) 39 = Counter Client ID (0 or 1) 18 = Counter Clearing Firm (0 or 1)
	StandardTrailer	N	

TRADECAPTUREREPORTACK (AR)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = AR
131	QuoteReqID	Y	RFQ Number
117	QuoteID	Y	Negotiation Id
17	ExecID	Y	Trade number
939	TrdRptStatus	Y	0 = Accepted 1 = Rejected
	StandardTrailer	Y	

SECURITYDEFINITIONREQUEST (C)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = c

320	SecurityReqID	Y	Unique id of security definition request
321	SecurityRequestType	Y	1 = Request Security identity for the specifications provided
22	SecurityIDSource	Y	Should always be 4 = ISIN
48	SecurityID	Y	Security Id (ISIN)
	StandardTrailer	Y	

SECURITYDEFINITION (D)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = d
320	SecurityReqID	Y	Unique id of security definition request
22	SecurityIDSource	Y	Should always be 4 = ISIN
48	SecurityID	Y	Security Id (ISIN)
107	SecurityDesc	Y	Security description
541	MaturityDate	Y	Maturity date of the contract. May be different from MaturityMonthYear. Format YYYYMMDD
106	Issuer	Y	Issuer
223	CouponRate	Y	Coupon Rate
30101	CustFaceValue	Y	Security FaceValue
30102	CustIssueType	N	Security Issue Type
30103	CustIssueCategory	N	CB = Bond CP = CP CD = CD SD = SD GS = Gsec, Tbill & SL
30104	CustListed	N	Y = Yes N =No
	StandardTrailer	Y	

BUSINESSMESSAGEREJECT (J)

Field	Field Name	Required	Description
	StandardHeader	Y	MsgType = j
45	RefSeqNum	N	MsgSeqNum of rejected message
372	RefMsgType	Y	The MsgType of the FIX message being referenced.
380	BusinessRejectReason	Y	Code to identify reason for a Business Message Reject message 0 = Other 3 = Unsupported Message Type 4 = Application not available 5 = Conditionally required field missing 6 = Not authorized
58	Text	N	Reason for rejection
	StandardTrailer	Y	

CUSTOMIZATIONS

CUSTOM FIELDS

Field	Field Name	Datatype	Description	Used In Messages
30001	CustDealType	char	D = Direct B = Brokered	QuoteRequest QuoteStatusReport Quote QuoteResponse ExecutionReport
30002	CustCalcMethod	char	M = Money Market O = Other	QuoteRequest QuoteStatusReport Quote QuoteResponse ExecutionReport
30003	CustQuoteNegotiable	Boolean	Y = Negotiable (Responders can quote with a different price and/or yield) N = Not Negotiable (Responders cannot quote a different price and/or yield)	QuoteRequest QuoteStatusReport
30004	CustValueNegotiable	Boolean	Y = Negotiable (Responders can quote with a different 'OrdQty') N = Not Negotiable (Responders can quote with a different 'OrdQty')	QuoteRequest QuoteStatusReport
30005	CustValueStepSize	float	If provided the responders will have to Quote and 'OrdQty' in multiple of this value. It is expressed as crore rupees with upto 10 decimal places.	QuoteRequest QuoteStatusReport
30006	CustNoOfBonds	int	Computed from 'OrdQty' and face value of the ISIN.	QuoteRequest QuoteStatusReport QuoteResponse ExecutionReport
30007	CustTradedValue	float	Total Value (Crores) traded against the RFQ.	QuoteStatusReport
30008	CustConfirmedValue	float	Total Value (Crores) confirmed against the RFQ.	QuoteStatusReport
30009	CustAccruedInterest	float	Accrued interest in rupees. Upto 2 decimal places	ExecutionReport
30010	CustConsideration	float	Total consideration in rupees. Upto 2 decimal places.	ExecutionReport
30011	CustNoOfTradeSplits	int	Trade splits	ExecutionReport
30012	CustRole	char	I = Initiator R = Responder	Quote
30013	CustSplitQty	float	Trade Split Quantity	ExecutionReport

30101	CustFaceValue	float	Security FaceValue	SecurityDefinition
30102	CustIssueType	String	Security Issue Type	SecurityDefinition
30103	CustIssueCategory	String	CB = Bond CP = CP CD = CD SD = SD GS = Gsec, Tbill & SL	SecurityDefinition
30104	CustListed	Boolean	Y = Listed N = Not Listed	SecurityDefinition

CONNECTION & SESSION MANAGEMENT

CONNECTION

- Exchange FIX gateway will allow participant applications to connect to the FIX gateway using TCP/IP connections. For security purpose all communication between your FIX client and FIX gateway will be encrypted using SSL/TLS to prevent unauthorized access or tampering.
- Client certificate authentication will be enabled on the FIX gateway. Client applications will have to present a valid certificate during SSL handshake. Participants will have to generate a self-signed X.509 certificate and share with exchange beforehand. The certificate common name (CN) must be the participant code (CBRICS). You may keep the certificate expiry date as per your security policies. However ensure that renewed certificate is shared with the exchange before expiry of the old certificate.
- FIX gateway IP and port will be shared with participants subsequently. Additionally participants will have to share one or more static IPs (including their DR site IPs if any) from which the sessions will be established. These will be required for white listing on exchange fire walls.
- Participants will have to share the login id of the account that will be used for FIX logon with the exchange for enablement.
- Exchange will also share a self-signed X.509 certificate which the client application may use for authenticating the exchange application. The certificate common name (CN) will be "NSE".
- Exchange would implement a message throttling on all inbound application messages received from client. Currently rate limit will be 200 (inclusive) inbound application messages per second per FIX session. Any change in this limit will be informed separately.

LOGON PROCESS

The participant application should follow following steps for establishing a FIX session. The participant application should always act as initiator of a session. The exchange's FIX gateway will always act as acceptor of the session.

1. Open a TCP/IP connection to the exchange specified IP and port of the FIX gateway.
2. Complete the SSL handshake.
3. Upon successfully connecting, the participant application must always send the Logon Message as the first message. The application should then wait for Logon Response.
4. In case of login failures, the FIX gateway will disconnect the connection. Optionally the FIX gateway might send a Logon Response with the failure reason in the "Text" field and "SessionStatus".
5. If login is successful but if password is expired then the gateway will reply with a logon message with "SessionStatus" = 8 (i.e Password Expired). The gateway would then disconnect the connection. Note that change of password using 'Logon' message is not supported in the current version of FIX gateway. FIX user password can be changed in CBRICS using participants admin account.

6. If login is successful then the gateway will reply with a logon message with "SessionStatus" = 0.
7. Post successful login the participant application should do synchronization if required. The FIX gateway will do message synchronization if required

SYNCHRONIZATION

MESSAGE SEQUENCE NUMBER

The participant application and the FIX gateway would ensure message synchronization and sequencing using the "MsgSeqNum" field in the standard header. FIX gateway will maintain an incoming and an outgoing message sequence number for each session. The same is expected from participant application. The behavior of the FIX gateway and one expected from the participant application will be as per the specifications of the protocol. The same is summarized as below

Incoming Messages

If StandardHeader.MsgSeqNum is greater than (<Incoming Message Sequence Number> + 1) then the recipient would send ResendRequest for the missing messages. "BeginSeqNo" in the resend request will be (<Incoming Message Sequence Number> + 1). "EndSeqNo" in the resent request will be the StandardHeader.MsgSeqNum or 0 (indicating infinity)

If StandardHeader.MsgSeqNum is equal to (<Incoming Message Sequence Number> + 1) then the <Incoming Message Sequence Number> would be incremented and the message will be processed.

If StandardHeader.MsgSeqNum is less than (<Incoming Message Sequence Number> + 1) StandardHeader.PossDupFlag is not 'Y' the recipient would disconnect. If StandardHeader.PossDupFlag is set to 'Y' then the recipient would process the message if the message is not processed else it will ignore the message.

Outgoing Messages

For every outgoing message the <Outgoing Message Sequence Number> will be incremented and will be set in the StandardHeader.MsgSeqNum field.

Replies to ResendRequest

For outgoing messages which are replies to ResendRequest the original StandardHeader.MsgSeqNum will be retained in the outgoing message. Moreover, the <Outgoing Message Sequence Number> will not be changed. PossDupFlag for all such messages will be set to Y.

INCREASING EXPECTED SEQUENCE NUMBER

The FIX gateway may use the SequenceReset message in Gap fill mode to increase the <Incoming Message Sequence Number> of the participant application. This will be typically used when serving ResendRequest, wherein, certain administrative messages like HeartBeat, TestRequest will be skipped by sending SequenceReset with GapFillFlag = Y and NewSeqNo = <Next Expected Seq No>. The MsgSeqNum in such messages will represent the beginning MsgSeqNum of the GapFill range. Similar behavior is expected from participant application.

The FIX gateway or the participant application may also use the SequenceReset message in Reset mode to increase the <Incoming Message Sequence Number> of the participant application. GapFillFlag in such messages will be set to N or will be skipped. The MsgSeqNum in such messages is expected to be ignored by the counter party. The SequenceReset message in Reset mode is to be used only to reestablish a FIX session after an unrecoverable application failure.

RESETTING OF MSGSEQNUM

On every new trading day, the FIX gateway would reset the <Incoming Message Sequence Number> to 1. The participant application is expected to also reset its <Incoming Message Sequence Number> and <Outgoing Message Sequence Number> to 1. Thus the first logon request from the participant application should always have "MsgSeqNum" set to 1. Otherwise, the FIX gateway would reject the first logon request.

POSSIBLE RESENDS

Participant applications may resend some of the application messages with PossResend = Y and a different sequence number. In such cases the FIX gateway will check if the message has already been received or not.

FIX Gateway will not resend any application message with PossResend = Y.

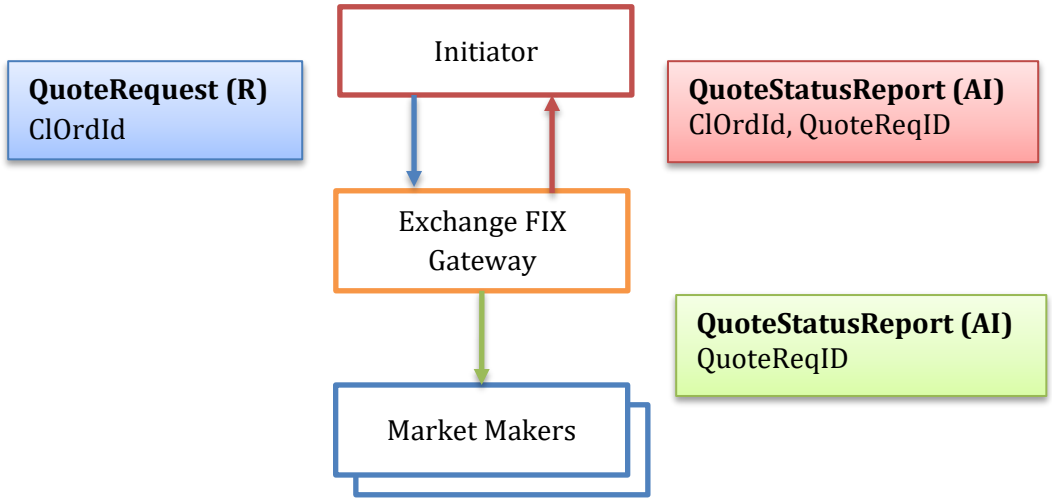
CONNECTION AVAILABILITY

The FIX gateway will send heartbeat messages to the participant application during inactive periods. The participant application is also expected to do the same. The participant application will have to specify the heart beat interval in the Logon request message. It is advised to set heartbeat interval to 30 seconds. In case the heartbeat message is not received after inactivity period, the exchange would send a Test message, the response of which should be received within heartbeat interval. In case the response is not received, the exchange would disconnect. Similar logic can be built by the participant application in case of non-receipt of heart beat message from the FIX gateway.

USE CASES

You may refer following use cases. The arrows indicate the flow of message from the originator to recipient. Sample messages are also provided. The sample messages are indicative only and contain only the body of the FIX message. Also for readability the field delimited ';' is used in the sample messages.

RFQ CREATION

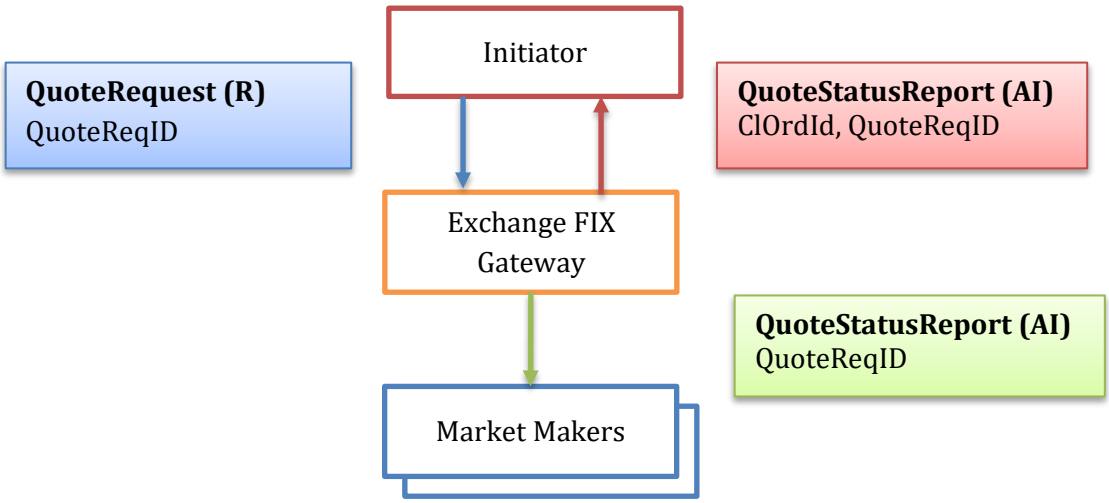


MsgType=R;
11=CLORD0011;146=1;48=INE001A07QT3;22=4;54=2;38=12;63=2;126=20240914-20:00:00;44=101;235=CALL;236=5.6575;110=2;453=3;448=PARTINIT1;447=D;452=1;448=PARTRESP2;447=D;452=66;448=PARTRESP1;447=D;452=66;58=Test remarks;1171=Y;1091=Y;30001=D;30002=M;30003=N;30005=2;30006=12;

MsgType=AI;
11=CLORD0011;131=R24091400000008;48=INE001A07QT3;22=4;54=2;38=12;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.6575;110=2;453=4;448=PARTINIT1;447=D;452=1;448=PARTRESP1;447=D;452=66;448=PARTRESP2;447=D;452=66;448=PARTINIT1;447=D;452=66;58=Test remarks;297=16;60=20240914-01:47:59;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=12;30007=0;30008=0;

MsgType=AI;
131=R24091400000008;48=INE001A07QT3;22=4;54=2;38=12;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.6575;110=2;453=1;448=*****;447=D;452=1;58=Test remarks;297=16;60=20240914-01:47:59;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=12;30007=0;30008=0;

RFQ MODIFICATION

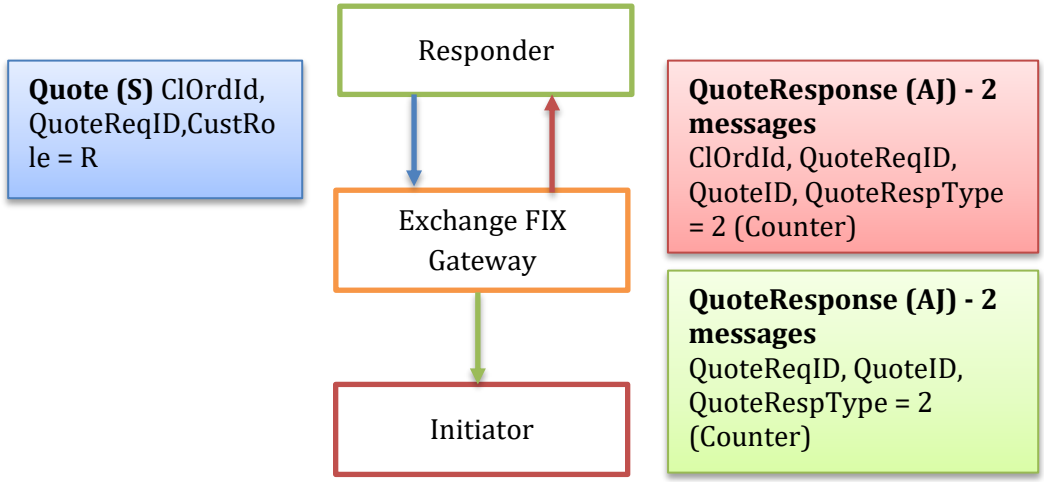


MsgType=R;
11=CLORD0011;131=R24091400000008;146=1;48=INE001A07QT3;22=4;54=2;38=20;63=2;126=20240914-20:00:00;44=101;235=CALL;236=5.66;110=2;453=3;448=DFHI;447=D;452=1;448=YESBANK;447=D;452=66;448=INDBANK;447=D;452=66;58=Test remarks;1171=Y;1091=Y;30001=D;30002=M;30003=N;30005=2;30006=20;

MsgType=AI;
131=R24091400000008;48=INE001A07QT3;22=4;54=2;38=20;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.66;110=2;453=4;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=66;448=YESBANK;447=D;452=66;448=DFHI;447=D;452=66;58=Test remarks;297=16;60=20240914-01:53:55;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=20;30007=0;30008=0;

MsgType=AI;
131=R24091400000008;48=INE001A07QT3;22=4;54=2;38=20;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.66;110=2;453=1;448=*****;447=D;452=1;58=Test remarks;297=16;60=20240914-01:53:55;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=20;30007=0;30008=0;

INITIATE A NEW QUOTE (NEGOTIATION)



MsgType=S;
11=CLIORD1001;131=R24091400000011;453=1;448=INDBANK;447=D;452=1;48=INE001A07QT3;22=4;54=1;38=2;63=1;62=20240914-20:00:00;44=101;235=CALL;236=5.66;58=MY REMARKS;30001=D;30002=M;30012=R;

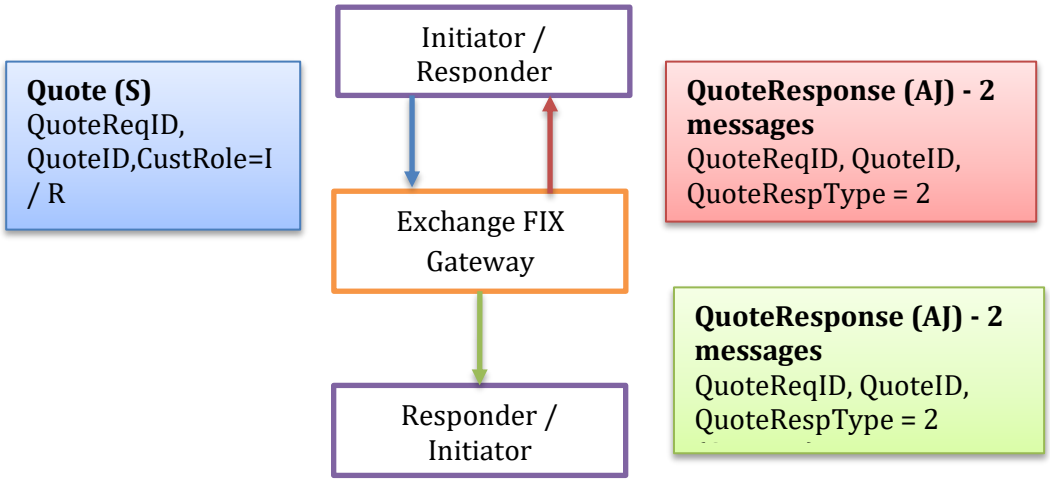
MsgType=AJ;
11=CLIORD1001;131=R24091400000011;117=N24091400000009;694=2;453=3;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;58=MY REMARKS;30001=D;30002=M;30006=2;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=2;30001=D;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;58=MY REMARKS;30002=M;30006=2;

INITIATOR COUNTER QUOTE / INITIATOR MODIFY QUOTE / RESPONDER MODIFY QUOTE



MsgType=S;
131=R24091400000011;117=N24091400000009;453=1;448=DFHI;447=D;452=1;48=INE001A07QT3;22=4;54=2;38=4;63=1;62=20240914-20:00:00;44=101;235=CALL;236=5.66;30001=D;30002=M;30012=I;

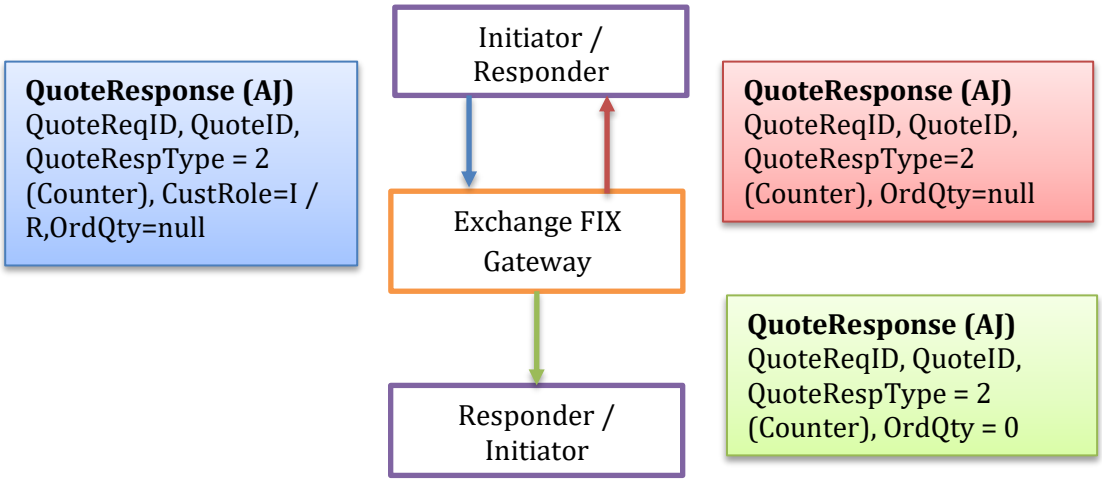
MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=4;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;30001=D;30002=M;30006=4;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;58=MY REMARKS;30002=M;30006=2;

MsgType=AJ;
11=CLIORD1001;131=R24091400000011;117=N24091400000009;694=2;453=3;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;58=MY REMARKS;30001=D;30002=M;30006=2;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=4;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;30002=M;30006=4;

INITIATOR / RESPONDER WITHDRAW QUOTE

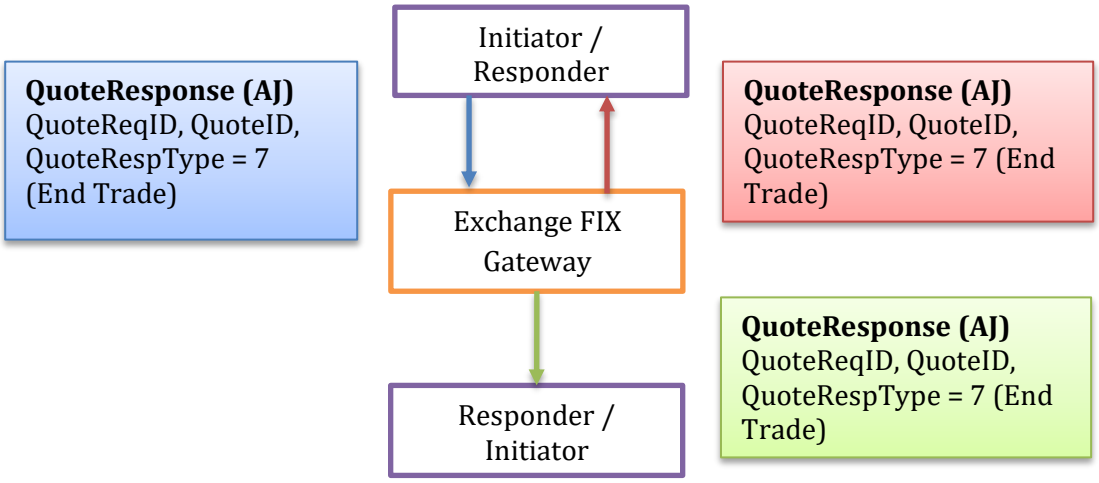


MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;30012=R;

MsgType=AJ;
11=CLIORD1001;131=R24091400000011;117=N24091400000009;694=2;453=3;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=1;30001=D;
MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=4;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;30002=M;30006=4;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=4;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.66;30001=D;30002=M;30006=4;
MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=2;453=2;448=*****;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;

INITIATOR / RESPONDER TERMINATE QUOTE

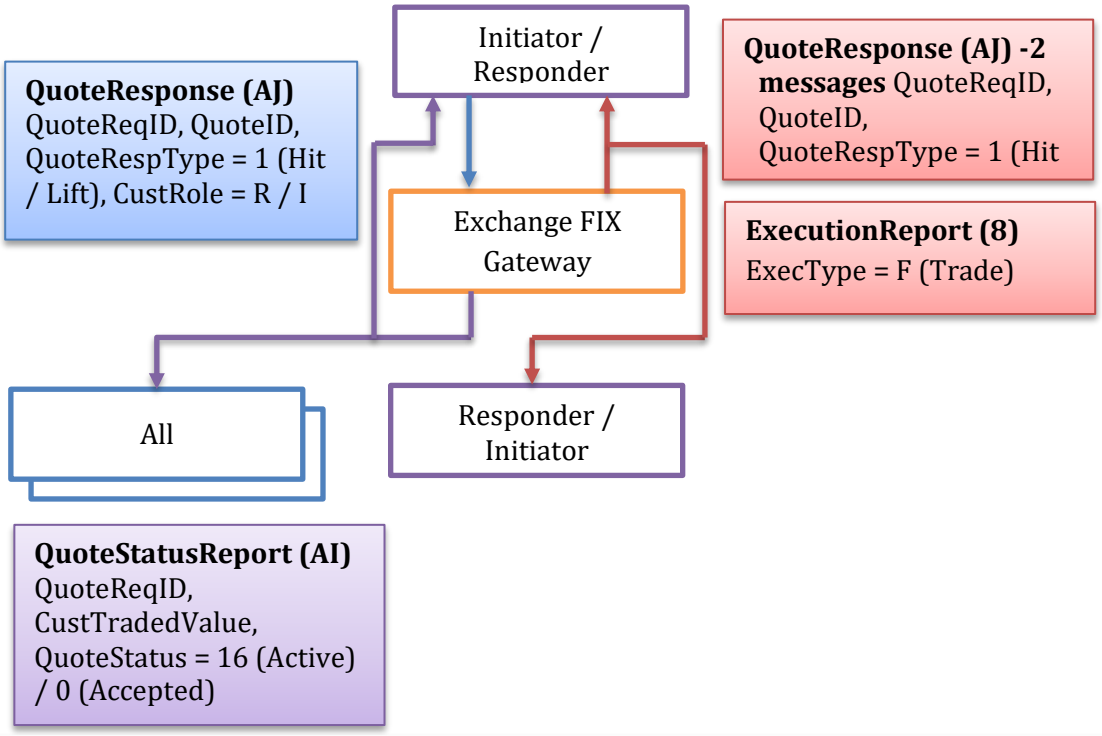


MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=7;30012=I;

MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=7;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=2;30001=D;
MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=7;453=2;448=*****;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;

MsgType=AJ;
11=CLIORD1001;131=R24091400000011;117=N24091400000009;694=7;453=3;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=1;30001=D;
MsgType=AJ;
131=R24091400000011;117=N24091400000009;694=7;453=2;448=*****;447=D;452=1;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;

INITIATOR / RESPONDER ACCEPT QUOTE

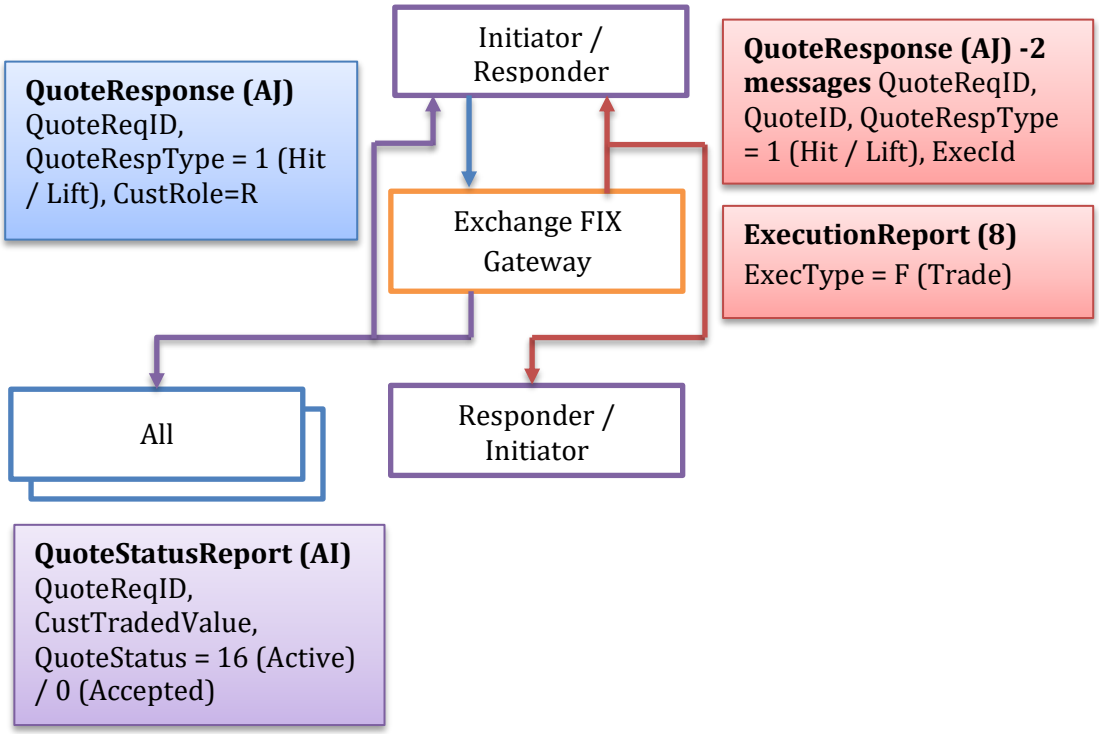


MsgType=AJ;
131=R24091400000012;117=N24091400000019;694=1;453=0;38=2;30012=I;

MsgType=AJ;
131=R24091400000012;117=N24091400000019;694=1;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;30001=D;17=240914990000009;
MsgType=AJ;
131=R24091400000012;117=N24091400000019;694=1;453=2;448=INDBANK;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.6575;58=MY REMARKS;30001=D;30002=M;30006=2;17=240914990000009;
MsgType=8;
37=N24091400000019;198=R24091400000012;75=20240914;48=INE001A07QT3;22=4;54=2;63=1;64=20240914;17=240914990000009;150=F;38=2;44=101;235=CALL;236=5.6575;60=20240914-05:42:56;453=3;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=17;448=NSHARMA;447=D;452=12;30001=D;30002=M;30006=2;

MsgType=AI;11=CLORD0011;131=R24091400000012;48=INE001A07QT3;22=4;54=2;38=12;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.6575;110=2;453=1;448=DFHI;447=D;452=1;58=Test remarks;297=16;60=20240914-05:39:33;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=12;30007=2;30008=0;

RESPONDER DIRECT ACCEPT RFQ

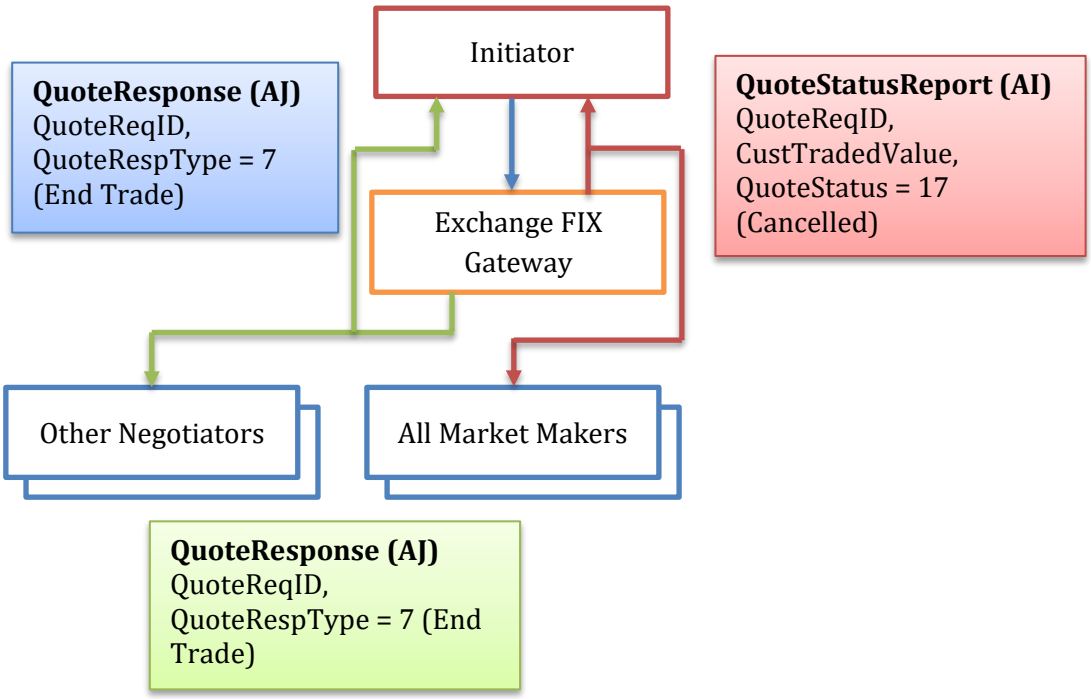


MsgType=AJ;
131=R24091400000011;694=1;453=1;448=INDBANK;447=D;452=1;38=2;30001=D;30012=R;

MsgType=AJ;
131=R24091400000011;117=N24091400000012;694=1;453=2;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=2;63=2;64=20240916;44=101;235=CALL;236=5.66;30001=D;30002=M;30006=2;17=240914990000002;
MsgType=AJ;
131=R24091400000011;117=N24091400000012;694=1;453=3;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;30001=D;17=240914990000002;
MsgType=8;
37=N24091400000012;198=R24091400000011;75=20240914;48=INE001A07QT3;22=4;54=1;63=2;64=20240916;17=240914990000002;150=F;38=2;44=101;235=CALL;236=5.66;60=20240914-05:08:36;453=3;448=DFHI;447=D;452=17;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;30001=D;30002=M;30006=2;

MsgType=AI;
131=R24091400000011;48=INE001A07QT3;22=4;54=2;38=20;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.66;110=2;453=1;448=*****;447=D;452=1;58=Test remarks;297=16;60=20240914-04:14:05;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=20;30007=4;30008=0;

WITHDRAW RFQ

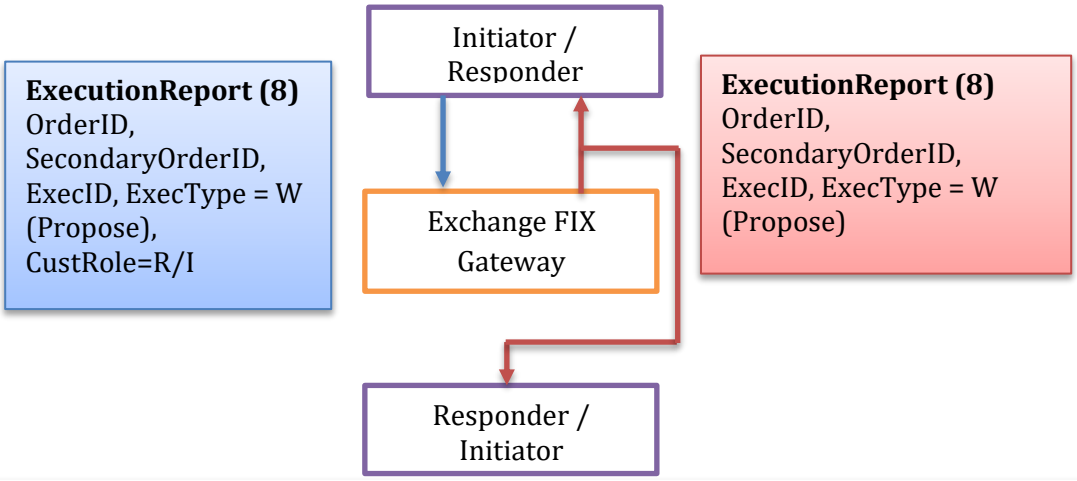


MsgType=AJ;
131=R24091400000012;694=7;

MsgType=AI;
11=CLORD0011;131=R24091400000012;48=INE001A07QT3;22=4;54=2;38=12;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.6575;110=2;453=4;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=66;448=YESBANK;447=D;452=66;448=DFHI;447=D;452=66;58=Test remarks;297=17;60=20240914-05:39:33;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=12;30007=2;30008=0;

MsgType=AJ;
131=R24091400000012;117=N24091400000020;694=7;453=3;448=DFHI;447=D;452=1;448=NSHARMA;447=D;452=12;448=*****;447=D;452=17;48=INE001A07QT3;22=4;54=2;30001=D;
MsgType=AJ;
131=R24091400000012;117=N24091400000020;694=7;453=2;448=*****;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=1;38=2;63=1;64=20240914;62=20240914-09:00:00;44=101;235=CALL;236=5.6575;58=MY REMARKS;30002=M;30006=2;

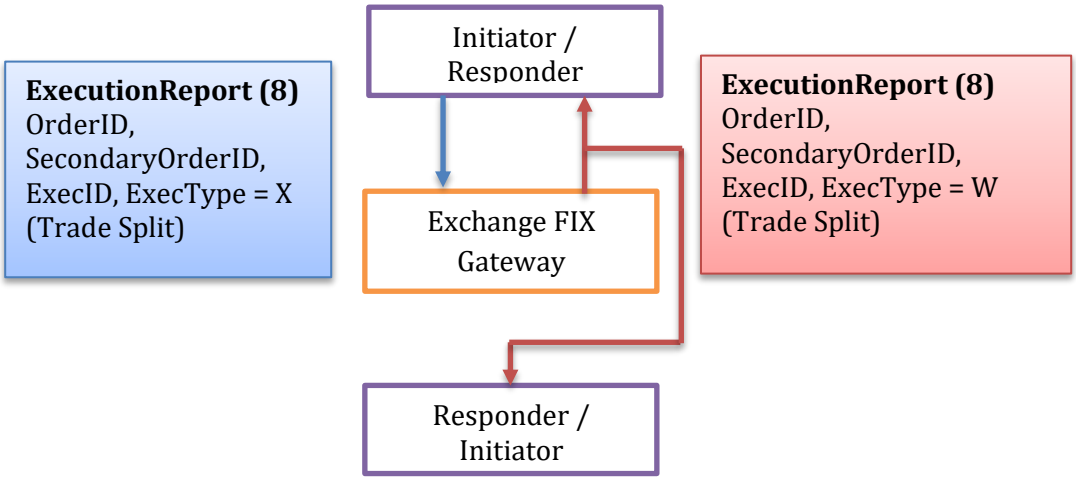
PROPOSE DEAL CONSIDERATION



MsgType=8;
37=N24091400000022;198=R24091400000014;150=W;38=2;44=101;701=20300101;453=1;448=STAN;447=D;452=4;30001=D;30002=O;30009=101;30010=20200101;30012=R;30011=1;38=2;30009=101;30010=20200101;453=1;448=STAN;447=D;452=4;

MsgType=8;
17=240914990000011;22=4;37=N24091400000022;38=2;44=101;48=INE001A07QT3;54=1;60=20240914-07:17:43;63=2;64=20240916;75=20240914;150=W;198=R24091400000014;235=CALL;236=5.66;701=20300101;30001=D;30002=M;30006=2;30009=101;30010=20200101;453=3;448=DFHI;447=D;452=17;448=INDBANK;447=D;452=1;448=RAJIV;447=D;452=12;30011=1;38=2;30006=2;30009=101;30010=20200101;453=1;448=STAN;447=D;452=4;

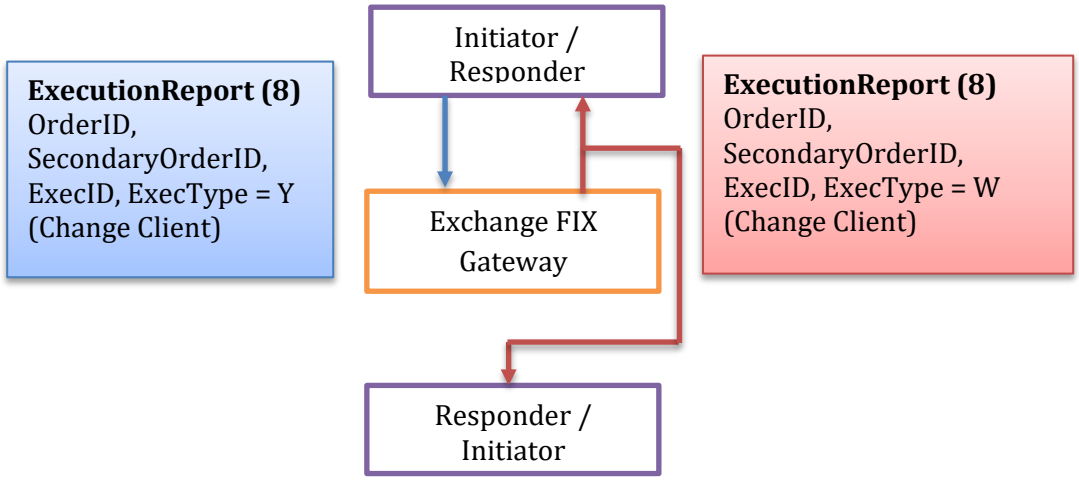
DEAL SPLIT (COUNTER)



MsgType=8;
37=N24091400000022;198=R24091400000014;150=X;38=2;30009=101;30010=20200101;30011=1;38=2;30009=101;30010=20200101;453=2;448=STAN;447=D;452=18;448=HDFC;447=D;452=4;

MsgType=8;
17=240914990000011;22=4;37=N24091400000022;38=2;44=101;48=INE001A07QT3;54=2;60=20240914-07:17:43;63=2;64=20240916;75=20240914;150=W;198=R24091400000014;235=CALL;236=5.66;701=20300101;30001=B;30002=M;30006=2;30009=101;30010=20200101;453=4;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=17;448=AJITK;447=D;452=3;448=NSHARMA;447=D;452=12;30011=1;38=2;30006=2;30009=101;30010=20200101;453=2;448=STAN;447=D;452=18;448=HDFC;447=D;452=4;

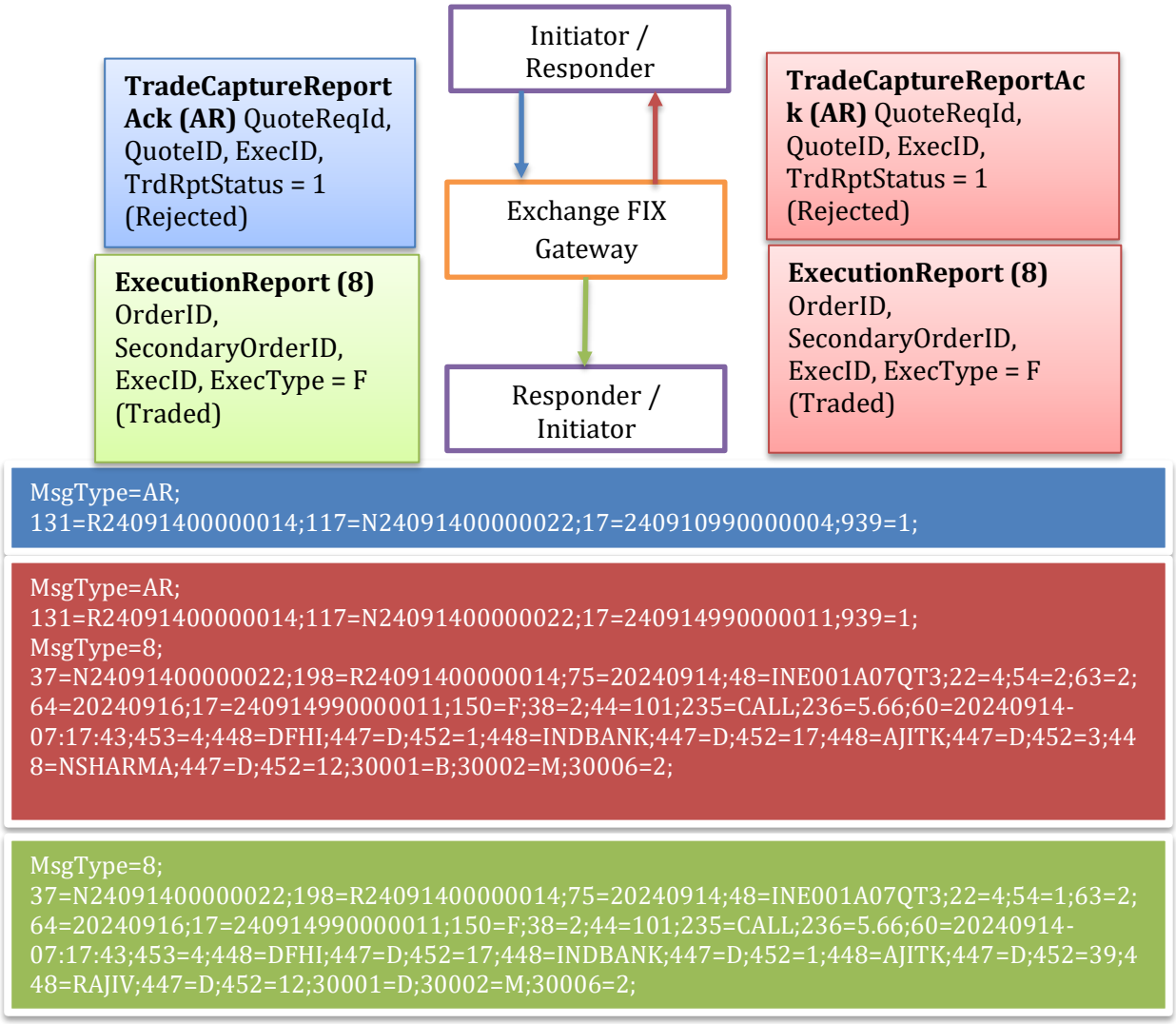
CHANGE CLIENT (COUNTER)



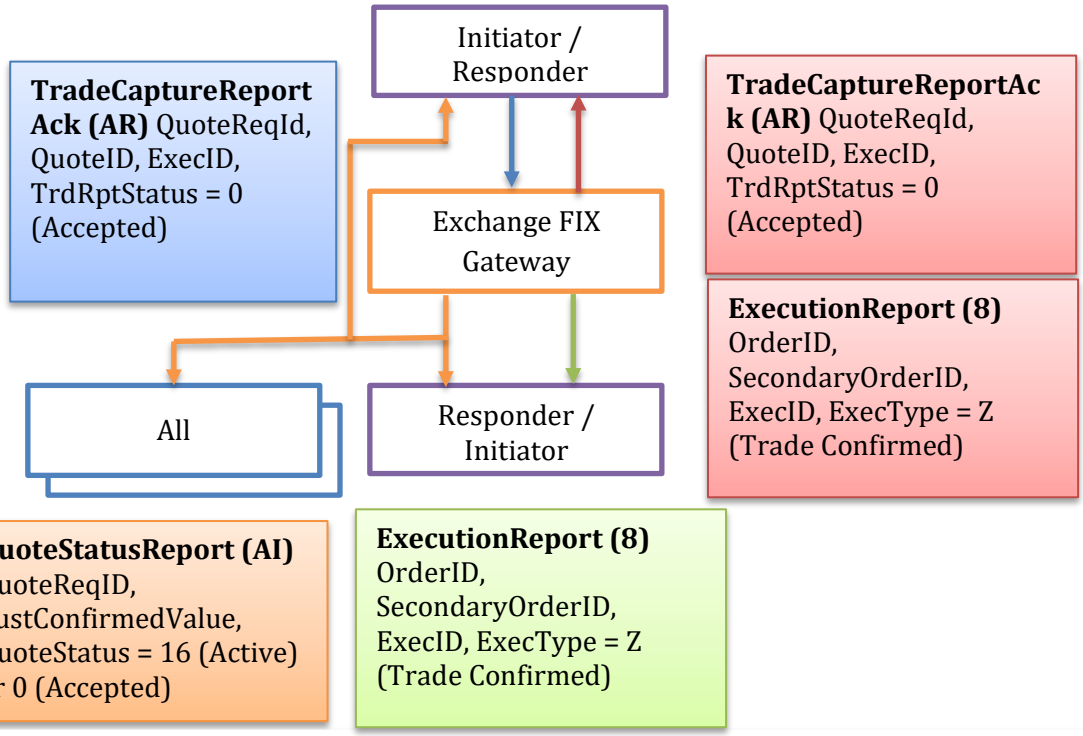
MsgType=8;
37=N24091400000022;198=R24091400000014;54=2;150=Y;453=2;448=DFHI;447=D;452=1;448=AJITK;447=D;452=3;30001=B;

MsgType=8;
17=240914990000011;22=4;37=N24091400000022;38=2;44=101;48=INE001A07QT3;54=2;60=20240914-07:17:43;63=2;64=20240916;75=20240914;150=W;198=R24091400000014;235=CALL;236=5.66;701=20300101;30001=B;30002=M;30006=2;30009=101;30010=20200101;453=4;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=17;448=AJITK;447=D;452=3;448=NSHARMA;447=D;452=12;30011=1;38=2;30006=2;30009=101;30010=20200101;453=1;448=STAN;447=D;452=18;

REJECT DEAL CONSIDERATION (COUNTER)



ACCEPT DEAL CONSIDERATION (COUNTER)



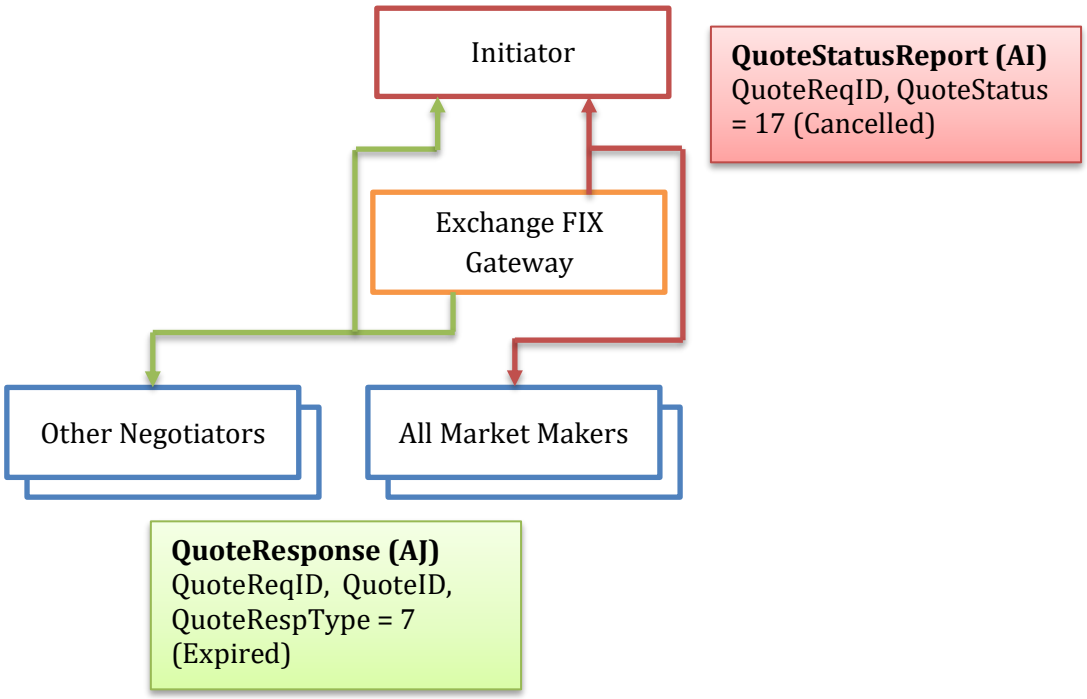
MsgType=AR;
131=R24091400000014;117=N24091400000022;17=240910990000004;939=0;

MsgType=AR;
131=R24091400000014;117=N24091400000022;17=240914990000011;939=0;
MsgType=8;
37=N24091400000022;198=R24091400000014;75=20240914;48=INE001A07QT3;22=4;54=2;63=2;64=20240916;17=240914990000011;150=Z;38=2;44=101;235=CALL;236=5.66;701=20240914;60=20240914-07:17:43;453=4;448=DFHI;447=D;452=1;448=INDBANK;447=D;452=17;448=AJITK;447=D;452=3;448=NSHARMA;447=D;452=12;30001=B;30002=M;30006=2;30009=101;30010=20200101;

MsgType=8;
37=N24091400000022;198=R24091400000014;75=20240914;48=INE001A07QT3;22=4;54=1;63=2;64=20240916;17=240914990000011;150=Z;38=2;44=101;235=CALL;236=5.66;701=20240914;60=20240914-07:17:43;453=4;448=DFHI;447=D;452=17;448=INDBANK;447=D;452=1;448=AJITK;447=D;452=39;448=RAJIV;447=D;452=12;30001=D;30002=M;30006=2;30009=101;30010=20200101;

MsgType=AI;
131=R24091400000014;48=INE001A07QT3;22=4;54=2;38=12;63=2;64=20240916;126=20240914-09:00:00;44=101;235=CALL;236=5.66;110=2;453=1;448=*****;447=D;452=1;58=Test remarks;297=16;60=20240914-07:16:14;1171=Y;1091=Y;30001=D;30002=M;30003=N;30004=Y;30005=2;30006=12;30007=6;30008=2;

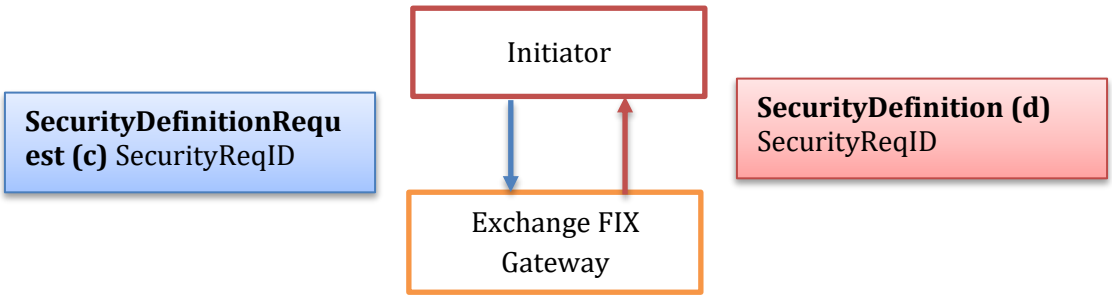
AUTO EXPIRY OF RFQ



MsgType=AI;
131=R24091400000016;48=INE001A07QT3;22=4;54=1;38=20;63=1;64=20240914;126=20240914-09:09:00;235=MATURITY;236=5;453=1;448=DFHI;447=D;452=1;297=17;60=20240914-09:05:02;1171=N;1091=N;30001=D;30002=M;30003=Y;30004=Y;30006=20;30007=0;30008=0;

MsgType=AJ;
131=R24091400000016;117=N24091400000026;694=7;453=2;448=INDBANK;447=D;452=1;448=DFHI;447=D;452=17;48=INE001A07QT3;22=4;54=2;38=1;63=1;64=20240914;235=MATURITY;236=5;30001=D;30002=M;30006=1;

SECURITY DEFINITION QUERY



MsgType=d;
320=REQ0001;321=1;48=INE001A07QT3;22=4;

MsgType=d;
320=REQ0001;48=INE001A07QT3;22=4;107=HOUSING DEVELOPMENT FINANCE CORPORATION LTD SR-R-018 7.43 NCD 20JU22 FVRS1CR;541=20320717;106=HOUSING DEVELOPMENT FINANCE CORPORATION LTD;223=7.43;30101=10000000;30102=CC;30103=CB;30104=Y;

END OF DOCUMENT