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About This Document

INTRODUCTION

This document describes the message communications required to use LUMEMarkets.

REVISIONS

Version	Comment	Author	Date
2.4	Doc version has been imported to the confluence	Evgeny Plotarev	14 Dec 2018
2.5	Added fields related to Icebergs	Evgeny Plotarev	04 Feb 2019
2.6	Added RFS/RFQ message specification	Evgeny Plotarev	04 Feb 2019
2.7	Added SWAP	Michael Gu	01 Mar 2022

INTENDED AUDIENCE

This document is directed at users of LUMEMarkets. This is primarily suited to developers who will adapt this feed for use in connecting internal FX trading systems to LUMEMarkets.

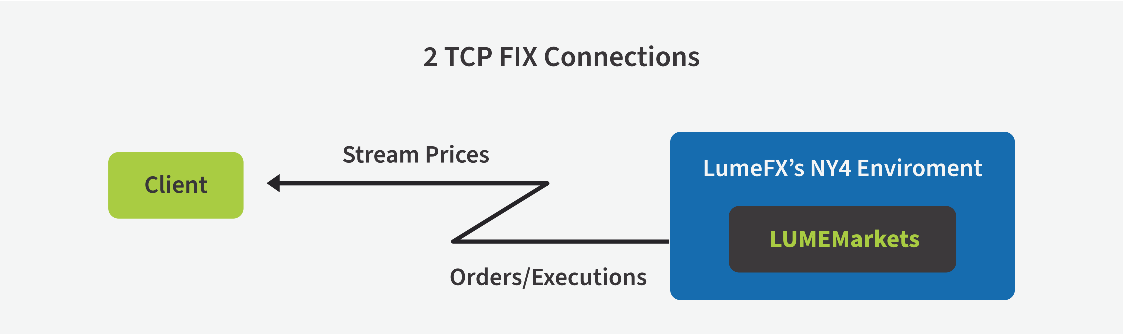
RELATED DOCUMENTS

FIX 4.2 specification w/Errata dated May 1, 2001.

System Overview

LUMEMarkets service allows Clients to request prices and receive streaming prices from LUMEMarkets and send FX orders to LUMEMarkets.

The following diagram shows a client connecting via TCP to LUMEMarkets server.



PHYSICAL CONNECTIVITY

LUMEMarkets offers the following connectivity options to our NY4/LD4 datacenter:

- cross connect (for institutions that also have network presence in NY4 and LD4)
- direct circuit
- internet VPN

FIX CONNECTIVITY

Connecting to LUMEMarkets will be achieved through two FIX sessions over TCP connections, one for market data and one for trading. To connect, the client's system will require the following connection details:

- LUMEMarkets IP address
- and port FIX SenderCompID
- FIX TargetCompID

FIX CONNECTIVITY CURRENCY QUOTING CONVENTION

All of the quantity fields will be in terms of the Trading currency. For example, an order to buy 1M EUR/USD at 1.31112 with Trading Currency of EUR means buying 1M EUR with 1M * 1.31112 USD. Whereas, an order to buy 1M EUR/USD at 1.30115 with Trading Currency of USD means buying 1M USD with 1M/1.30115 EUR.

Supported Messages

FIX 4.2

All message traffic uses FIX 4.2 standard messaging. Specific messages supported from the standard are outlined in the tables that follow.

SESSION MESSAGES

FIX Message	Message Type	LUMEMarkets Sends	Client Sends
Heartbeat	0	Y	Y
TestRequest	1	Y	Y
Resend Request	2	Y	Y
Reject	3	Y	
Sequence Reset	4	Y	Y
Logout	5	Y	Y
Logon	A	Y	Y

APPLICATION MESSAGES

Market Data Session

FIX Message	Message Type	LUMEMarkets Sends	Client Sends
MarketDataRequest	V		Y
Market Data Request Reject	Y	Y	
MarketDataFullRefresh	W	Y	

Trading Session

FIX Message	Message Type	LUMEMarkets Sends	Client Sends
New Order Single	D		Y
Execution Report	8	Y	
Cancel Order	F		Y
Cancel Reject	9	Y	
DK	Q		Y

Message Format

HEADER

The standard message header format is as follows:

Tag	Field Name	Required	Data Type	Supported Values
8	BeginString	Y	String	FIX.4.2
9	BodyLength	Y	int	
35	MsgType	Y	String	
34	MsgSeqNum	Y	int	
49	SenderCompID	Y	String	as configured
56	TargetCompID	Y	String	as configured
43	PossDupFlag	N	Boolean	Set to 'Y' to indicate this message may have already been sent.
97	PossResend	N	Boolean	Set to 'Y' to indicate this message may have already been sent under a different seqnum (tag 34).
52	SendingTime	Y	UTC Timestamp	

STANDARD MESSAGE TRAILER

Each message, administrative or application, is terminated by a standard trailer containing the three-digit checksum.

The standard message trailer format is as follows:

Tag	Field Name	Required	Comments	
10	CheckSum	Y	int	Zero-filled three-digit integer.

Administrative Messages

LOGON (A)

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.

The HeartBtInt (108) field is used to declare the timeout interval for generating heartbeats (same value used by both sides).

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = A
98	EncryptMethod	Y	Int	Always zero.
108	HeartBtInt	Y	Int	Seconds. Initiator will set the interval for both directions.
141	ResetSeqNumFlag	N	Boolean	"Y" triggers both sides to reset sequence numbers.
96	RawData	N	String	LUMEMarkets requires your password in tag 96 or tag 554. Either is acceptable.
554	Password	N	String	LUMEMarkets requires your password in tag 96 or tag 554.
	Standard Trailer	Y		

LOGOUT (5)

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

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 5
58	Text	N	String	Ignored
	Standard Trailer	Y		

HEARTBEAT (0)

The heartbeat message is sent by either send when that side has sent no other message for HeartBeatInt seconds. There is no required response to a Heartbeat message.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = `0` (zero).
112	TestReqID	N	String	Required when the heartbeat is the result of a Test Request message
	Standard Trailer	Y		

TEST REQUEST (1)

The test request message elicits a heartbeat from the counterparty, who will now be compelled to send a Heartbeat containing the TestReqID.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 1
112	TestReqID	Y	String	Will be reflected in the Heartbeat response.
	Standard Trailer	Y		

RESEND REQUEST (2)

The resend request is sent by the receiving application to initiate the retransmission of messages.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 2
7	BeginSeqNo	Y	Int.	
16	EndSeqNo	Y	Int	Zero indicates infinity.
	Standard Trailer	Y		

REJECT (3)

The reject message will be sent if an invalid message is received.

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

SEQUENCE RESET (4)

The sequence reset can only increase the sequence number.

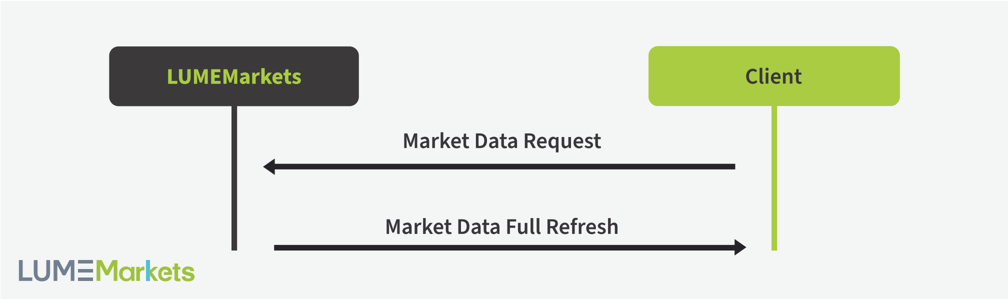
Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 4
123	GapFillFlag	N	Boolean.	
36	NewSeqNo	Y	Int	Sequence number following the gap fill or next expected sequence number if not a gap fill.
	Standard Trailer	Y		

<u>Message Resend Handling</u>

In the event of a resend request being received from a client the FIX engine will reply by resending either the original messages or a SequenceReset (gap fill) message in accordance with the FIX Protocol. All messages resent will be flagged as “possible duplicates”.

Market Data

Market data messages provide the ability to request market data and receive market data in a bidirectional conversation. The messages defined below define the contents of the messages required to elicit market data and the format of the replies.



MARKET DATA REQUEST (V)

Market Data Request returns one or more Market Data messages containing one or more Market Data Entries. This will be sent by the Client to start streaming market data.

For example:

> *8=FIX.4.2|9=136|35=V|34=2|49=Client|52=20090105-12:58:21.400|56=Server|*
> *262=req_2|263=1|265=0|264=0|267=2|269=0|269=1|146=1|55=EUR/USD|10=241*

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = V
262	MDReqID	Y	String	Must be unique. (Use previous value if disabling a request.)
263	Subscription Request	Y	Int	0=Snapshot, 1=Snapshot + Updates, 2=Disable Updates.
264	MarketDepth	Y	Int	0=Full Book 1=Top of Book. N>0 Means the top N Levels.
265	MDUpdateType	N	Int	Required if 263=1. 0=FullRefresh
110	MinQty	N	Int.	Used to limit minimum quote size shown. E.g., 10000000 to show 10 million and above.
267	NoMDEntry Types	Y	Int	Number of MDEntryType fields requested.
269	MDEntryType	Y	String	0=Bid, 1=Offer.
146	NoRelatedS ym	Y	Int	Number of symbols requested.
55	→ Symbol	Y	String	Must be the first field in the repeating group. Symbol is the only required and only significant field in the repeating group. Symbol uniquely and fully specifies instrument. In CCY1/CCY2 format.
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
167	Security Type	N	String	Indicates type of security: Valid values: FXSPOT FXFWD FXNDF FXSWAP CFD
64	SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
	Standard Trailer	Y		

MARKET DATA – FULL REFRESH (W)

In FIX, Market Data messages can take two forms: Market Data Full Refresh (message type W - MDFull) and Market Data Incremental Refresh (message type X - MDIncremental). All market data from LUMEMarkets will take the form of Full Refresh.

Tag		Field Name	Data Type	Supported Values
		Standard Header		MsgType = W
262		MDReqID	String	As given in request
55		Symbol	String	CCY1/CCY2 format
5063		TenorValue	String	Tenor Value.
167	Security Type	N	String	Indicates type of security: Valid values: FXSPOT FXFWD FXNDF FXSWAP CFD
64		SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541		FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
15		Currency	Currency	This field is Optional. Identifies currency used for price.
268		MDEntries	Int	Number of entries in Market Data message
269		MDEntryType	Char	0=bid, 1=offer.
278		MDEntryID	String	Unique within this message.
270		MDEntryPx	Price.	Price of the Market Data Entry
271		MDEntrySize	Qty	Quantity or volume represented by the Market Data Entry
290		MDEntryPosition No	Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1.
299		QuoteEntryID	String	Id of the quote entry in the quote set.
		Standard Trailer		

For example:

> *8=FIX.4.2|9=157|35=W|49=Server|56=Client|34=2|52=20100226-12:40:01|262=req_2|55=EUR/USD|268=2|269=0|270=1.31112|271=1000000.0|269=1|270=1.31118|271=500000.0|10=234|*

MARKET DATA – INCREMENTAL REFRESH (X)

Tag	Field Name	Data Types	Supported Values
	Standard Header		MsgType = X
262	MDReqID	String	As given in request.
110	Min QTY	Int	For optional use Min Qty on Market data
55	Symbol	String	CCY1/CCY2 format.
5063	TenorValue	String	Tenor Value.
64	SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
5541	FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
268	MDEntries	Int	Number of entries following:
269	MDEntryType	Int	0=bid, 1=offer.
278	MDEntryID	String	Must be Unique within this message
279	MDUpdateAct ion	Int	Type of market data update action Action 0 = New 1 = Change2 = Delete
280	MDEntryRefID	Int	If MDUpdateAction = 1 (Change) and MDEntryRefID is specified, then an existing market data entry with ID MDEntryRefID will have its ID changed to the value of MDEntryID. Otherwise MDEntryID must remain the same for subsequent refreshes of the same market data entry.
270	MDEntryPx	Price	Price of the Market data entry.
271	MDEntrySize	Qty	Number of contracts represented by the Market Data Entry. Required for Bid, Offer and Trade entries.
290	MDEntryPositi onNo	Int	Display position of a bid or offer, numbered from most competitive to least competitive, per market side, beginning with 1
537	QuoteType	Int	Indentifies the type of quote 0 – Indicative 1 – Tradeable
282	MDEntryOrigi nator	String	Text field indicating the originator of the market data order. Normally this field will be empty, except when an order was placed by a related FIX order entry session for the trading firm. In this case the field will simply state "FIRM" in order to flag the market data as being an order belonging to the firm.
	Standard Trailer		

RFS/RFQ

RFS/RFQ functionality is used by Liquidity Takers to request Liquidity Providers Quotes.

Client requests new quotes by sending **Quote Request (R)** message.

LUMEMarkets responds with consequent **Quote (S)** messages if **Quote Request (R)** is accepted. Each **Quote (S)** message contains unique **QuoteID (117)**.

LUMEMarkets responds with **Quote Acknowledgment (b)** message which has QuoteAckStaus equal 5 (Reject), if **QuoteRequest (R)** is rejected.

LUMEMarkets sends **Quote Cancel (Z)** message to indicate end of Quotes stream.

Client can send a **New Order (D)** message to aggress a Quote. Client needs to include **QuoteID (117)** into the **New Order (D)** message.

LUMEMarkets sends **Execution (8)** messages to update Client with the order statuses.

QUOTE REQUEST (R)

The message is sent by Client to request quotes on the instrument provided in the message. LUMEMarkets sends one or more consequent quotes if the request is accepted or a reject otherwise.

Tag	Field Name	Req'd	Data Type	Comments
	Standard Header	Y		MsgType = R
131	QuoteReqID	Y	String	Unique Identifier for Quote Request.
146	NoRelatedSym	Y	Int	Related Symbols repeating group. Must be 1.
55	Symbol	Y	String	Security Symbol.
167	SecurityType	N	String	Indicates type of security: Valid values: FXSPOT FXFWD FXNDF FXSWAP CFD
54	Side	Y	Char	Side of Order. For Swap, it is the side of far leg
38	OrderQty	Y	Qty	Quantity of Quote.
192	OrderQty2	N	Qty	Quantity of the Far Leg
15	Currency	N	Currency	Default value: base currency of symbol specified.
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
6215	FarLegTenorValue	N	String	Tenor Value for Forwards of The Far Leg of a Swap. The Tenor can be also specified by providing only SettlDate2(193) for Forwards . See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	SettlDate	N	Date	Settlement Date. Format: YYYYMMDD.
193	SettlDate2	N	Date	Settlement Date of The Far Leg of a Swap . Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
9119	FixingDate2	N	Date	Fixing Date for NDS far leg. Format: YYYYMMDD.
1	Account	N	String	Client's Account. Default account can be configured on LUMEMarkets side.
75	TradeDate	N	Date	Trade Date. Format: YYYYMMDD. Default value: current trade date.
	Standard Trailer	Y		

QUOTE (S)

The message is sent by LUMEMarkets to provide a Client with a quote.

Tag	Field Name	Data Type	Comments
	Standard Header		MsgType = S
131	QuoteReqID	String	Unique Identifier for Quote Request.
117	QuoteID	String	Unique Identifier for Quote.
55	Symbol	String	Security Symbol.
167	SecurityType	String	Indicates type of security: Valid values: FXSPOT FXFWD FXNDF FXSWAP CFD
132	BidPx	Price	Bid Price.
133	OfferPX	Price	Offer Price.
7576	FarLegBidPx	Price	Far Leg Bid Price.
7577	FarLegOfferPX	Price	Far Leg Offer Price.
64	FutSettDate	Date	Settlement Date. Format: YYYYMMDD.
75	TradeDate	Date	Trade Date. Format: YYYYMMDD.
276	QuoteCondition	Char	Quote Condition.
1	Account	String	Client Account.
537	QuoteType	Char	Quote Type. Always: 1 – Tradable
5063	TenorValue	String	Tenor Value.
6215	FarLegTenorVal ue	String	Far Leg Tenor Value.
64	SettlDate	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
193	SettlDate2	Date	Settlement Date for Forwards and NDFs of The Far Leg. Format: YYYYMMDD.
5541	FixingDate	Date	Fixing Date for NDFs. Format: YYYYMMDD.
	Standard Trailer		

QUOTE ACKNOWLEDGEMENT (B)

The message is sent by LUMEMarkets when Quote Request (R) is rejected. QuoteAckStatus is always 5 meaning Reject. Text contains free form message explaining a reason for the reject.

Tag	Field Name	Data Type	Comments
	Standard Header		MsgType = b
131	QuoteReqID	String	Unique Identifier for Quote Request.
297	QuoteAckStatus	Char	Quote Ack Status. Valid value: 5 – Reject.
300	QuoteRejectReason	Int	Quote Status. Valid Values: 1 – Canceled for Symbol(s) 3 – Canceled for Underlying 4 – Canceled All 99 - Other
58	Text	String	Free form text describing the reject reason.
	Standard Trailer		

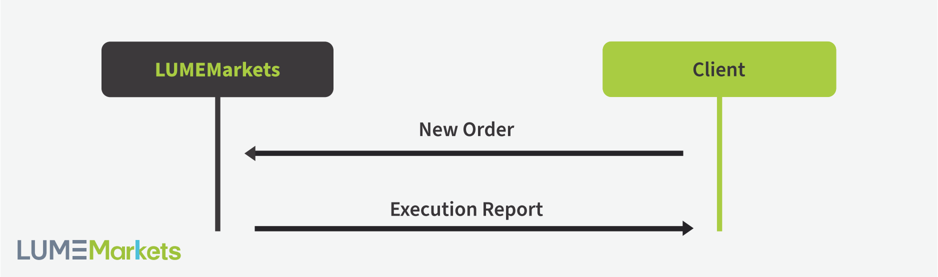
QUOTE CANCEL (Z)

The message is sent by LUMEMarkets before stoping quoting. No more quotes should be expected by Client on the QuoteReqID after the message.

Tag	Field Name	Comments
	Standard Header	MsgType = Z
131	QuoteReqID	Unique Identifier for Quote Request.
117	QuoteID	Quote ID. Always: * – ALL.
298	QuoteCancelType	Quote Cancel Type: 1 – Cancel for Symbol(s)
	Standard Trailer	

Order Trading Interface

Clients will send New Order messages to LUMEMarkets and expect to receive Execution Report messages from LUMEMarkets to indicate fills or rejects on the orders.



NEW ORDER (D)

The order message will be sent to LUMEMarkets.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = D
11	ClOrdID	Y	String	Unique identifier. 24 chars max.
21	HandlInst	N	Char	1=Auto. Default is Auto. Only allowed value.
1	Account	N	String	
55	Symbol	Y	String	CCY1/CCY 2 format
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64)
				for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
167	Security Type	N	String	Indicates type of security: Valid values: FXSPOT FXFWD FXNDF FXSWAP CFD
6215	FarLegTenorValue	N	String	Tenor Value for Forwards of The Far Leg of a Swap . The Tenor can be also specified by providing only SettlDate2(193) for Forwards . See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
193	SettlDate2	N	Date	Settlement Date for Forwards and NDFs of The Far Leg of a Swap. Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
9119	FixingDate2	N	Date	Fixing Date for NDS far leg. Format: YYYYMMDD.
117	QuoteID	N	String	Unique Quote identifier. Required when the order is sent to aggress a specific quote.
38	OrderQty	Y	Qty	Quantity of Order
192	OrderQty2	N	Qty	Quantity of the Far Leg
54	Side	Y	Char	1=Buy, 2=Sell.
40	OrdType	Y	Char	1=Market, 2=Limit.
44	Price	N	Price	Required for OrdType 2
640	Price2	N	Price	Price of the Far Leg
15	Currency	Y	Currency	Currency that OrderQty(38) and Side(54) refer to. Can be CCY1 (Base Currency) or CCY2 (Term Currency).
59	TimeInForce	N	Char	3=IOC, 4=FOK, 0 = 'DAY'

60	TransactTime	Y	GMT	Time of execution/order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT')
109	ClientID	N	String	Optional client/strategy identifier
110	MinQty	N	Qty	Qty (must be less than or equal to OrderQty), defaults to ZERO
210	MaxShow	N	Qty	Maximum quantity within an order to be shown to other clients. 0 – means not to show at all.
58	Text	N	String	Free format text string
	Standard Trailer	Y		

CANCEL ORDER (F)

The Cancellation Report will be sent from LUMEMarkets, and the Cancel request only applies to DAY orders

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = F
11	ClOrdID	Y	String	Unique identifier. 24 chars max.
41	OrigClOrdID	Y	String	ClOrdID of the original order request.
1	Account	N	String	Ignored.
55	Symbol	Y	String	CCY1/CCY2 format.
5063	TenorValue	N	String	Tenor Value for Forwards or NDFs. The Tenor can be also specified by providing only SettlDate(64) for Forwards and both SettlDate(64) and FixingDate(5541) for NDFs. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
6215	FarLegTeno rValue			Tenor Value for Forwards of The Far Leg of a Swap . The Tenor can be also specified by providing only SettlDate2(193) for Forwards. See these fields below in the table. If all three of the fields are omitted, the Tenor Value is assumed to be SP.
64	SettlDate	N	Date	Settlement Date for Forwards and NDFs. Format: YYYYMMDD.
193	SettlDate2	N	Date	Settlement Date for Forwards and NDFs of The Far Leg of a Swap. Format: YYYYMMDD.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
38	OrderQty	Y	Qty	Quantity (should be same as the original order quantity).
54	Side	Y	Char	1=Buy, 2=Sell.
60	TransactTi me	Y	GMT	Time of execution/order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT')
58	Text	N	String	Free text
	Standard Trailer	Y		

EXECUTION REPORT (8)

The Execution Report will be sent from LUMEMarkets.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 8
37	OrderID	Y	String	LUMEMarkets's unique identifier for the order.
11	ClOrdID	Y	String	Value from New Order.
17	ExecID	Y	String	LUMEMarkets's unique identifier.
21	HandlInst	Y	Char	1=Auto. Default is Auto. Only allowed value.
1	Account	Y	String	LUMEMarkets defined value.
20	ExecTransType	Y	Char	0=new.
150	ExecType	Y	Char	1=partial, 2=fill, 4=canceled, 8=rejected.
39	OrdStatus	Y	Char	1=partial, 2=fill, 4=canceled, 8=rejected.
55	Symbol	Y	String	CCY1/CCY2 format.
15	Currency	Y	Currency	Trade currency.
38	OrderQty	Y	Qty	Quantity of Order.
192	OrderQty2	N	Qty	Quantity of far leg.
54	Side	Y	Char	1=Buy, 2=Sell.
40	OrdType	Y	Char	1=Market, 2=Limit.
44	Price	N	Price	Required for OrdType 2
60	TransactTime	Y	GMT.	Time of execution/order creation (expressed in UTC (Universal Time Coordinated), also known as 'GMT').
64	SettlDate	Y	Date	Date (YYYYMMDD) for settlement.
5541	FixingDate	N	Date	Fixing Date for NDFs. Format: YYYYMMDD.
32	LastQty	N	Qty	Will be present for partial and fill ExecType.
31	LastPx	N	Price	Will be present for partial and fill ExecType.
6160	LastPx2	N	Price	The price of the Far Leg of a Swap. Will be present for partial and fill ExecType.
151	LeavesQty	Y	Qty	Qty left on the order.
14	CumQty	Y	Qty	Total amount filled on the order.
6	AvgPx	Y	Price	Zero for reject/cancel ExecType.
103	OrdRejReason	N	Int	1=unknown symbol, 6=duplicate order, 99=other. Required for ExecType 8, rejected.

58	Text	N	Free text.
	Standard Trailer	Y	

DON'T KNOW (Q)

The DK message can be sent to LUMEMarkets to indicate a problem with a received execution. The message raises an alert at LUMEMarkets but does not guarantee any action from LUMEMarkets. Further corrective action should be taken by the Client to remedy this error condition.

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType = Q
37	OrderID	Y	Value from the problem execution report.
17	ExecID	Y	Value from the execution report.
127	DKReason	Y	1 character String.
55	Symbol	Y	Value from the problem execution report.
54	Side	Y	1=Buy, 2=Sell.
	Standard Trailer	Y	

CANCEL REJECT (9)

Cancel reject message is sent from LUMEMarkets to indicate that order cancel request is rejected.

Tag	Field Name	Required	Data Type	Supported Values
	Standard Header	Y		MsgType = 9
37	OrderID	Y	String	LUMEMarkets's unique identifier for the order.
11	ClOrdID	Y	String	Value from New Order.
17	ExecID	Y	String	LUMEMarkets's unique identifier.
58	Text	N	Free text.	Reject Reason.
41	OrigClntOrdID	Y	String	ClntOrdID <11> which could not be cancelled.
434	CxlRejectResponseTo	Y	Int	1 = Order Cancel Request.
102	CxlRejReason	N	Int	5 = Order Could not be cancelled.
	Standard Trailer	Y		

TRADE DROP COPY (8)

LUMEMarkets can generate drop copies of all client and LP executions. In order to accommodate various venue specification and avoid data loss, Drop copy session uses Fix 4.4. The default format is detailed below. If specific extra fields are required please contact your LUMEMarkets representative.

Tag	Field Name	Required	Comments
	Standard Header	Y	MsgType = 8
	Execution Report	Y	
10001	LUMEMarketsTradeID	Y	Unique ID of Execution.
10002	Counterparty	Y	Counterparty of the Execution.
10003	TradeDate	Y	Trade Date.
10004	Direction	Y	Denotes Client or LP trade. Valid values: C or L.
10009	Link ID	Y	Link between Maker and Taker legs.
10051	Trader ID	Y	Trader ID from the mapping file.
10056	PB	Y	Prime Broker.
	Standard Trailer	Y	

Tenor Values

Tenor	Days till Settlement
SP	2
TD	0
TN	1
SN	3
SW	7
2W	14
3W	21
1M	30
2M	60
3M	90
4M	120

Tenor	Days till Settlement
5M	150
6M	180
7M	210
8M	240
9M	270
10M	300
11M	330
15M	450z
18M	540
21M	630
1Y	365

Tenor	Days till Settlement
1Y	365
1Y	365
4Y	1460
5Y	1825
6Y	2190
7Y	2555
8Y	2920
9Y	3285
10Y	3650