

EBS Ai Market Data Request

Tag 35-MsgType=V

Tag	Tag Name	Req	Enumeration	Description
EBS Ai Standard Header			35=V	
262	MDReqID	Y		<p>Correlation Id created by the EBS Ai Client and used to track other messages associated with this request</p> <p>Note 1: For instruments that are successfully subscribed to, the MDReqID in this message will be carried over to the Market Data Snapshot/Full Refresh.</p> <p>For instruments that are not successfully subscribed, the MDReqID in this message will be carried over the Market Data Reject message for those instruments.</p> <p>The protocol does not issue a response for currently subscribed instruments that are later unsubscribed.</p> <p>Note 2: EBS Ai does not use MDReqID to track subscriptions. The EBS Ai Server uses the combined tags Symbol / CFICode / SettType.</p> <p>Note 3: For Market Data and Trading Unsubscribe, the EBS Ai Client must provide the same MDReqID which was contained in the message used to subscribe to this instrument.</p>
263	SubscriptionRequestType	Y		<p>1 = Snapshot + Updates (Subscribe) (also allows trading)</p> <p>2 = Disable previous Snapshot + Update Request (Unsubscribe)</p> <ul style="list-style-type: none"> Trading is also stopped until re-subscribed. Orders already in the market are not cancelled. Orders already in the market are not cancelled. <p>Z = No market views, trading request only</p>
1021	MDBookType	N	2	<p>This tag describes the type of Order Book view (Market View) requested by this message. For the EBS Ai Server, the valid values are:</p> <p>2 - Price-Depth View</p> <p>Conditionally required, when tag 263, SubscriptionRequestType = "1"</p> <p>Any other value will result in rejection of the Subscription.</p>
264	MarketDepth	Y	0	<p>Indicates the maximum number of data points a client can receive for the requested MDBookType for the currency pair, which is different from the standard FIX definition of this tag.</p> <p>0 - full book depth (up to maximum levels provided by EBS Ai Server)</p> <p>Since it is a required tag by FIX protocol specifications, value of "0" is recommended as a filler value.</p> <p>The value of this tag is applied to all currency pairs in the subscription request, Separate subscriptions are required for any currency pairs for which this value is invalid. (valid values are provided in the logon response.)</p>
265	MDUpdateType	Y	1	<p>Always 1 = Incremental Refresh</p> <p>This tag is validated for existence to satisfy the FIX protocol, the content of the tag is not validated and a value of 1 is always assumed.</p>
267	NoMDEntryTypes	Y	1	<p>Number of repeating blocks to follow</p> <p>Always 1 - This tag is validated for existence to satisfy the FIX protocol, the content of the tag is not validated and a value of 1 is always assumed.</p>
269	MDEntryType	Y	*	<p>Always "*" (without quotes) to indicate all available types of Quotes.</p> <p>This tag is validated for existence to satisfy the FIX protocol, the content of the tag is not validated and a value of "*" (without quotes) is always assumed.</p>
146	NoRelatedSym	Y		Number of repeating blocks to follow. Must be >= 1.
55	Symbol	Y		Base/Local = Currency pair in CCY1/CCY2 convention.
461	CFICode	Y	RCSXXX FFCNNO	RCSXXX = FX Spot FFCNNO = NDF

63	SettlType	Y	<p>0 = Regular FX Spot settlement (T+1 or T+2 depending on currency)</p> <p>Dx = NDF tenor expression for "days", e.g. "D5", where "x" is any integer > 0</p> <p>Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0</p> <p>Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0</p> <p>Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0</p> <p>B = Fixed Date tenor for Fixed Date NDFs only. The Settlement Date will be provided in tag 64- SettlDate.</p>	Noted that for FX the tenors do not denote business days, but calendar days.
64	SettlDate	N		<p>Required if SettlType = B</p> <p>This tag will contain the Fixed Date NDF settlement date.</p> <p>The date format is YYYYMMDD</p>
1300	MarketSegmentID	N	<ul style="list-style-type: none"> • "Standard" 	Identifies the type of order book in which the instrument is traded.
EBS Ai Standard Trailer				