ISO 3531-1:2022-04 (E)

Financial services - Financial information eXchange session layer - Part 1: FIX tagvalue encoding

Contents

Page

Foreword iv

Introduction v

1 Scope 1

2 Normative references 1

3 Termsanddefinitions 1

4 FIX tagvalue message syntax 2
4.1 Character encoding 2
4.2 Field syntax 2
4.2.1 Tag (field identifier) 2
4.2.2 Tag delimiter 2
4.2.3 Field value 2
4.2.4 Field delimiter 2
4.2.5 Well-formed field 2
4.2.6 Example of a FIX tagvalue message 3
4.3 Message structure 3
4.3.1 General 3
4.3.2 Message type 3
4.3.3 Field presence 3
4.3.4 Field sequence 3
4.3.5 Message delimiter 4
4.3.6 Components 4
4.3.7 Groups and repeating groups 4
4.3.8 Encoded data fields 6

5 Standard header and trailer 7
5.1 General 7
5.2 Standard header 7
5.2.1 General 7
5.2.2 Body length calculation 7
5.2.3 Standard header definition 7
5.3 Standard trailer 8
5.3.1 Standard trailer definition 8
5.3.2 Checksum 8

6 FIX tagvalue datatypes 8
6.1 General 8
6.2 Value space 8
6.3 Lexical space 8
6.3.1 General 8
6.3.2 Character encoding 9
6.3.3 Lexical encoding for FIX datatypes 9
6.3.4 XML data 15

7 Code sets 15
7.1 General 15
7.2 Underlying value type 15
7.2.1 General 15
7.2.2 Internal code sets 15
7.2.3 External code sets 15

Annex A (informative) Checksum calculation 16

Bibliography 17