ISO/IEC 25390:2025-04 (E)

Information technology - Financial information exchange - Simple binary encoding

Contents

Page

Table of Contents iii

Foreword vii

Introduction viii

1 Scope 1

2 Normative references 1

3 Terms and definitions 1

3.1 datatype 1
3.2 encoding 1
3.3 field 1
3.4 message schema 1
3.5 message template 2
3.6 session protocol 2
3.7 XML schema 2
3.8 Specification terms 2

4 Objectives 2

4.1 General 2
4.2 Binary type system 2
4.3 Design principles 2
4.4 Message schema 3
4.5 Documentation 3
4.5.1 General 3
4.5.2 Document format 3

5 Field Encoding 3

5.1 Field aspects 3
5.1.1 General 3
5.1.2 Semantic datatype 3
5.1.3 Encoding 4
5.1.4 Metadata 4
5.1.5 Field presence 4
5.1.6 Default value 4
5.2 FIX datatype summary 4
5.3 Common field schema attributes 7
5.3.1 General 7
5.3.2 Inherited attributes 8
5.3.3 Non-FIX types 8
5.4 Integer encoding 8
5.4.1 General 8
5.4.2 Primitive type encodings 8
5.4.3 Range attributes for integer fields 8
5.4.4 Byte order 9
5.4.5 Integer encoding specifications 9
5.4.6 Examples of integer fields 9
5.5 Decimal encoding 10
5.5.1 General 10
5.5.2 Composite encodings 10
5.5.3 Range attributes for decimal fields 10

5.5.4 Encoding specifications for decimal types 11
5.5.5 Composite encoding padding 11
5.5.6 Examples of decimal fields 11
5.6 Float encoding 11
5.6.1 General 11
5.6.2 Primitive types 12
5.6.3 Null values 12
5.6.4 Byte order 12
5.6.5 Float encoding specifications 12
5.6.6 Examples of floating point fields 12
5.7 String encodings 12
5.7.1 General 12
5.7.2 Character 12
5.7.3 Fixed-length character array 13
5.7.4 Variable-length string encoding 14
5.7.5 Range attributes for string Length 14
5.7.6 Encoding specifications for variable-length string 14
5.7.7 Example of a variable-length string field 15
5.8 Data encodings 15
5.8.1 General 15
5.8.2 Fixed-length data 15
5.8.3 Variable-length data encoding 15
5.8.4 Range attributes for variable-length data Length 16
5.8.5 Encoding specifications for variable-length data 16
5.8.6 Example of a data field 16
5.9 MonthYear encoding 16
5.9.1 General 16
5.9.2 Composite encoding padding 17
5.9.3 Encoding specifications for MonthYear 17
5.10 Date and time encoding 17
5.10.1 General 17
5.10.2 Epoch 17
5.10.3 Time unit 17
5.10.4 Encoding specifications for date and time 18
5.10.5 Examples of date/time fields 18
5.11 Local date encoding 19
5.12 Local time encoding 19
5.12.1 General 19
5.12.2 TZTimestamp encoding 19
5.12.3 Composite encoding padding 20
5.12.4 TZTimeOnly encoding 20
5.12.5 Composite encoding padding 20
5.13 Enumeration encoding 21
5.13.1 General 21
5.13.2 Primitive type encodings 21
5.13.3 Value encoding 21
5.13.4 Encoding specification of enumeration 21
5.13.5 Enumeration examples 21
5.13.6 Constant field of an enumeration value 22
5.13.7 Boolean encoding 22
5.14 Multi-value choice encoding 23
5.14.1 General 23
5.14.2 Primitive type encodings 23
5.14.3 Value encoding 23
5.14.4 Encoding specification of multi-value choice 23
5.14.5 Multi-value example 23
5.15 Field value validation 24

6 Message Structure 24

6.1 Message Framing 24
6.1.1 General 24
6.1.2 Simple Open Framing Header 24
6.2 SBE Message Encoding Header 25
6.2.1 General 25
6.2.2 Message header schema 25
6.2.3 Root block length 26
6.2.4 Template ID 26

6.2.5 Schema ID 26
6.2.6 Schema version 26
6.2.7 Number of repeating groups 26
6.2.8 Number of variable-length fields 26
6.3 Message Body 26
6.3.1 General 26
6.3.2 Data only on the wire 27
6.3.3 Direct access 27
6.3.4 Field position and padding 27
6.4 Repeating Groups 28
6.4.1 General 28
6.4.2 Schema specification of a group 28
6.4.3 Group block length 28
6.4.4 Padding at end of a group entry 28
6.4.5 Entry counter 29
6.4.6 Empty group 29
6.4.7 Multiple repeating groups 29
6.4.8 Nested repeating group specification 29
6.4.9 Nested repeating group wire format 29
6.4.10 Empty group means nested group is empty 29
6.4.11 Group dimension encoding 30
6.5 Sequence of message body elements 31
6.5.1 Root level elements 31
6.5.2 Repeating group elements 31
6.6 Message structure validation 31

7 Message Schema 32

7.1 XML schema for SBE message schemas 32
7.2 XML namespace 32
7.3 Naming convention 32
7.3.1 General 32
7.3.2 Capitalization 32
7.4 Root element 32
7.4.1 General 32
7.4.2 `<messageSchema>` attributes 32
7.4.3 Schema versioning 33
7.5 Data encodings 33
7.5.1 Encoding sets 33
7.5.2 Encoding name 33
7.5.3 Simple encodings 33
7.5.4 General 33
7.5.5 Composite encodings 35
7.5.6 Reference to reusable types 36
7.5.7 Enumeration encodings 37
7.5.8 Multi-value choice encodings (bitset) 38
7.6 Message template 40
7.6.1 General 40
7.6.2 Reserved space 40
7.6.3 Message members 40
7.6.4 Member order 40
7.6.5 `<message>` element attributes 40
7.7 Field attributes 41
7.8 Repeating group schema 42
7.9 Schema validation 43
7.9.1 General 43
7.9.2 Message with a repeating group 44
7.9.3 Message with raw data fields 44
7.10 Reserved element names 44
7.10.1 Composite types 44
7.10.2 Composite type elements 44

8 Schema Extension Mechanism 45
8.1 Objective 45
8.1.1 General 45
8.1.2 Constraints 45
8.2 Message schema features for extension 46
8.2.1 Schema version 46
8.2.2 Since version 46
8.2.3 Block length 46
8.2.4 Deprecated elements 46
8.3 Wire format features for extension 46
8.3.1 Block size 46
8.3.2 Number of repeating groups and variable data 46
8.4 Compatibility strategy 46
8.5 Message schema extension example 47
8.5.1 Initial version of a message schema 47
8.5.2 Second version - a new message is added 47
8.5.3 Third version - a field is added 47

9 Usage Guidelines 48
9.1 Identifier encodings 48

10 Examples 48
10.1 General 48
10.2 Flat, fixed-length message 48
10.2.1 General 48
10.2.2 Sample order message schema 48
10.2.3 Wire format of an order message 50
10.3 Message with a repeating group 51
10.3.1 General 51
10.3.2 Sample execution report message schema 51
10.3.3 Wire format of an execution message 52
10.3.4 Interpretation 52
10.4 Message with a variable-length field 53
10.4.1 Sample business reject message schema 53
10.4.2 Wire format of a business reject message 53
10.4.3 Interpretation 54

Bibliography 55