

Supported FIX Messages



The primary job of the IceFIX Bridge is to relay messages from IceFIX Clients to the connected acceptor, and relay messages from the acceptor to the IceFIX Clients. For filtered clients, the IceFIX Bridge ensures that only FIX messages that are replies to the client's requests are forwarded. Unfortunately, the FIX protocol does not make this convenient, as there are no standard header fields that can be used for this purpose.

To accomplish this goal the IceFIX Bridge builds request-reply tables using specific fields of FIX messages. Because the IceFIX Bridge is protocol aware, it is only capable of routing specific FIX messages. The following messages and corresponding replies have been tested:

- `NewOrderSingle`
- `OrderCancelRequest`
- `OrderCancelReplaceRequest`
- `OrderStatusRequest`
- `Reject`
- `BusinessMessageReject`

In addition, `OrderStatusRequest` messages can only be sent from the client that sent the original order.

In theory, any message that contains a `CLOrdId` in the request and the same `CLOrdId` in the reply can be routed. However, only the above message types have been tested.

