

LMEsmart RIB Trade FIX Acceptance Examples

1. Trade between two clients of different GCMs - Accepted

This sort of RIB trade will generate three individual trades:

Client A – Member A (client trade)

Member A – Member B (exchange trade)

Member B – Client B (client trade)

This example shows the FIX messages sent to one of the GCMs (ABC).

a. RIB enters the trade

The GCM gets three Trade Execution Reports (TERs) in the Pending Acceptance state (39=9). These represent the two halves of their client trade and their half of the exchange trade. These contain the new FIX tag for the Trade Module Id (20038) which is the same value for all three TERs.

```
8=FIX.4.4|9=742|35=8|49=MATCH|56=FIXTestUtil|34=8|52=20200619-  
08:18:18.232|17=00000000006031607|150=9|39=9|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4  
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2  
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3  
01|447=E|448=US|452=303|1=1111|581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-  
08:18:18.232|20023=1|897=1|11=GUI-20200619-00ZTMI-  
0000001|37=00000000001974|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1  
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|  
54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|10=240|
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```
8=FIX.4.4|9=742|35=8|49=MATCH|56=FIXTestUtil|34=9|52=20200619-  
08:18:18.263|17=00000000006031608|150=9|39=9|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4  
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2  
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3
```

01|447=E|448=US|452=303|1=1111|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:18:18.263|20023=1|897=1|11=GUI-20200619-00ZTMI-0000002|37=00000000001975|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|10051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|54=2|555=1|20005=1|624=2|10003=1|637=5000|20030=5000|10=253|

8=FIX.4.4|9=635|35=8|49=MATCH|56=FIXTestUtil|34=10|52=20200619-08:18:18.341|17=00000000006031609|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:18:18.341|20023=1|897=1|11=GUI-20200619-00ZTMI-0000003|37=00000000001976|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|10051=DEAL|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|10=176|

b. GCM sends RIB Trade Module Request to accept RIB Trade Module

This is the new message type (35=rb1) which includes the trade module id (20038) and the acceptance status (20039). A value of 20039=1 indicates the GCM wishes to accept the module. Only one RIB Trade Module Request is required to accept all three of the above trade halves.

8=FIX.4.4|9=635|35=rb1|49=FIXTestUtil|56=MATCH|34=8|52=20200619-08:20:18.341|5447=Req1|20038=1-20200619-00000001-1|20039=1|10=176|

c. LMEsmart Responds with RIB Trade Module Response

LMEsmart sends back an acknowledgement of the acceptance request (35=rb2) which echoes back the original fields from the request and indicates that this request was successful (5469=1)

8=FIX.4.4|9=635|35=rb2|49=MATCH|56=FIXTestUtil|34=11|52=20200619-08:20:18.341|5447=Req1|20038=1-20200619-00000001-1|20039=1|5469=1|10=176|

d. GCM receives other normal state updates

The GCM receives a TER for each state change for each trade half, i.e. one each for the UNMATCHED (39=0), MATCHED (39=2), SENT TO CLEARING (39=V) and CLEARED (39=W) states for each of the three trade halves. All updates contain the trade module id (20038) and RIB Acceptance Source (20040) for reference.

Note: PTT auctions are disabled in this example. If there were enabled there would be an additional PTT AUCTION (39=P) state after UNMATCHED for the exchange trade half

Note: TERs will come in the correct state order for a given trade half, but there is no guarantee of grouped ordering across trade halves. For example, the GCM may receive the matched state update for two of the halves and then the sent to clearing state for those two halves before it gets the matched state for the third half.

UNMATCHED

```
8=FIX.4.4|9=757|35=8|49=MATCH|56=FIXTestUtil|34=34|52=20200619-  
08:39:51.913|17=00000000006031616|150=0|39=0|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4  
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2  
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3  
01|447=E|448=US|452=303|1=1111|581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-  
08:39:51.913|20023=1|897=1|11=GUI-20200619-00ZTMI-  
0000001|37=00000000001974|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1  
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|  
54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|5442=10000031|10=177|
```

```
8=FIX.4.4|9=757|35=8|49=MATCH|56=FIXTestUtil|34=35|52=20200619-  
08:39:51.929|17=00000000006031617|150=0|39=0|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4  
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2  
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3  
01|447=E|448=US|452=303|1=1111|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-  
08:39:51.913|20023=1|897=1|11=GUI-20200619-00ZTMI-
```

0000002|37=00000000001975|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=2|555=1|20005=1|624=2|10003=1|637=5000|20030=5000|5442=10000032|10=190|

8=FIX.4.4|9=649|35=8|49=MATCH|56=FIXTestUtil|34=36|52=20200619-
08:39:51.944|17=00000000006031618|150=0|39=0|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|44
8=IB1@rib.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303
|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=202006
19-08:39:51.944|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000003|37=00000000001976|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|5442=10000011|10=077|

MATCHED

8=FIX.4.4|9=841|35=8|49=MATCH|56=FIXTestUtil|34=38|52=20200619-
08:40:23.585|17=00000000006031621|150=2|39=2|5507=20200619-
08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|4
48=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|44
8=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|
581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.585|20023=1|897=1|11=GUI-
20200619-00ZTMI-
0000002|37=00000000001975|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=2|880=00000001|5935=20200619000000001|1903=20200619000000001|555=1|20005=1|624=2|10003=1|637=5000|20030=5000|
5442=10000032|10=147|

8=FIX.4.4|9=841|35=8|49=MATCH|56=FIXTestUtil|34=39|52=20200619-
08:40:23.585|17=00000000006031622|150=2|39=2|5507=20200619-
08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|4
48=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|44
8=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|
581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.585|20023=1|897=1|11=GUI-
20200619-00ZTMI-

0000001|37=00000000001974|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=1|880=00000001|5935=2020061900000001|1903=2020061900000001|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|
5442=10000031|10=145|

8=FIX.4.4|9=733|35=8|49=MATCH|56=FIXTestUtil|34=40|52=20200619-
08:40:23.600|17=00000000006031625|150=2|39=2|5507=20200619-
08:40:23.477|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=P|44
8=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|447=D|448=ABC|452=1|447=D|448=
XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-
08:40:23.600|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000003|37=00000000001976|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=1|880=00000002|5935=2020061900000002|1903=2020061900000002|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|
5442=10000011|10=014|

SENT TO CLEARING

8=FIX.4.4|9=841|35=8|49=MATCH|56=FIXTestUtil|34=41|52=20200619-
08:40:23.601|17=00000000006031623|150=S|39=V|5507=20200619-
08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|4
48=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|44
8=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|
581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.585|20023=1|897=1|11=GUI-
20200619-00ZTMI-
0000002|37=00000000001975|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=2|880=00000001|5935=2020061900000001|1903=2020061900000001|555=1|20005=1|624=2|10003=1|637=5000|20030=5000|
5442=10000032|10=211|

8=FIX.4.4|9=841|35=8|49=MATCH|56=FIXTestUtil|34=42|52=20200619-
08:40:23.601|17=00000000006031624|150=S|39=V|5507=20200619-
08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|4
48=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|44
8=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|

581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.585|20023=1|897=1|11=GUI-
20200619-00ZTMI-
0000001|37=00000000001974|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=1|880=00000001|5935=2020061900000001|1903=2020061900000001|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|
5442=10000031|10=209|

8=FIX.4.4|9=733|35=8|49=MATCH|56=FIXTestUtil|34=43|52=20200619-
08:40:23.603|17=00000000006031627|150=S|39=V|5507=20200619-
08:40:23.477|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=P|44
8=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|447=D|448=ABC|452=1|447=D|448=
XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-
08:40:23.600|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000003|37=00000000001976|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=1|880=00000002|5935=2020061900000002|1903=2020061900000002|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|
5442=10000011|10=086|

CLEARED

8=FIX.4.4|9=870|35=8|49=MATCH|56=FIXTestUtil|34=44|52=20200619-
08:40:23.632|17=00000000006031637|150=S|39=W|5440=2|5507=20200619-
08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|4
48=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|44
8=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|
581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.632|20023=1|897=1|11=GUI-
20200619-00ZTMI-
0000002|37=00000000001975|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|
54=2|880=00000001|5934=6204722275188003|5935=2020061900000001|1903=2020061900000001|555=1|20005=1|624=2|10003=
1|637=5000|20030=5000|5442=10000032|10=090|

8=FIX.4.4|9=870|35=8|49=MATCH|56=FIXTestUtil|34=45|52=20200619-
08:40:23.632|17=00000000006031638|150=S|39=W|5440=2|5507=20200619-

08:40:23.445|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.632|20023=1|897=1|11=GUI-20200619-00ZTMI-0000001|37=00000000001974|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|10051=DEAL|10052=GB|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|54=1|880=00000001|5934=6204722275188003|5935=20200619000000001|1903=20200619000000001|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|5442=10000031|10=088|

8=FIX.4.4|9=762|35=8|49=MATCH|56=FIXTestUtil|34=46|52=20200619-08:40:23.632|17=00000000006031639|150=S|39=W|5440=2|5507=20200619-08:40:23.477|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:40:23.632|20023=1|897=1|11=GUI-20200619-00ZTMI-0000003|37=00000000001976|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|10051=DEAL|820=1-20200619-00000001-1|20038=1-20200619-00000001-1|20040=M|54=1|880=00000002|5934=6204722275188003|5935=20200619000000002|1903=20200619000000002|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|5442=10000011|10=242|

2.Trade between two clients of different GCMs - Rejected

This sort of RIB trade will generate three individual trades:

Client A – Member A (client trade)

Member A – Member B (exchange trade)

Member B – Client B (client trade)

This example shows the FIX messages sent to one of the GCMs (ABC).

a. RIB enters the trade

The GCM gets three Trade Execution Reports (TERs) in the Pending Acceptance state (39=9). These represent the two halves of their client trade and their half of the exchange trade. These contain the new FIX tag for the Trade Module Id (20038) which is the same value for all three TERs.

```
8=FIX.4.4|9=743|35=8|49=MATCH|56=FIXTestUtil|34=65|52=20200619-
08:58:23.713|17=00000000006031645|150=9|39=9|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3
01|447=E|448=US|452=303|1=1111|581=3|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-
08:58:23.713|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000013|37=000000000001980|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-000000002-1|20038=1-20200619-000000002-1|
54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|10=047|
```

```
8=FIX.4.4|9=743|35=8|49=MATCH|56=FIXTestUtil|34=66|52=20200619-
08:58:23.744|17=00000000006031646|150=9|39=9|453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|4
48=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=2
4|447=P|448=5678|452=3|447=P|448=9999|452=122|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=3
01|447=E|448=US|452=303|1=1111|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-
08:58:23.713|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000014|37=000000000001981|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-000000002-1|20038=1-20200619-000000002-1|
54=2|555=1|20005=1|624=2|10003=1|637=5000|20030=5000|10=056|
```


8=FIX.4.4|9=635|35=8|49=MATCH|56=FIXTestUtil|34=67|52=20200619-08:58:23.744|17=00000000006031647|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:58:23.728|20023=1|897=1|11=GUI-20200619-00ZTMI-0000015|37=00000000001982|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|10051=DEAL|820=1-20200619-000000002-1|20038=1-20200619-000000002-1|54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|10=207|

b. GCM sends RIB Trade Module Request to reject RIB Trade Module

This is the new message type (35=rb1) which includes the trade module id (20038) and the acceptance status (20039). A value of 20039=2 indicates the GCM wishes to reject the module. Only one RIB Trade Module Request is required to reject all three of the above trade halves.

8=FIX.4.4|9=635|35=rb1|49=FIXTestUtil|56=MATCH|34=22|52=20200619-08:20:18.341|5447=Req1|20038=1-20200619-0000

8=FIX.4.4|9=743|35=8|49=MATCH|56=FIXTestUtil|34=69|52=20200619-
08:58:23.713|17=00000000006031645|150=9|39=8|103=99|58=1287: IB trade rejected by GCM|
453=13|447=I|448=IB1|452=60|447=N|448=IB1@rib.co.uk|452=36|447=N|448=IB1@rib.co.uk|452=11|447=D|448=ABC|452=1|
447=D|448=XXX|452=17|447=N|448=1234|452=3|447=N|448=CODE1111|452=24|447=P|448=5678|452=3|447=P|448=9999|452=12
2|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303|1=1111|581=3|5681=0|
7931=0|1301=LME|5179=08:17:00.000|75=20200619|60=20200619-08:58:23.713|20023=1|897=1|11=GUI-20200619-00ZTMI-
0000013|37=00000000001980|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20200918|20020=0|423=0|1
0051=DEAL|10052=GB|820=1-20200619-000000002-1|20038=1-20200619-000000002-1|20040=M|
54=1|555=1|20005=1|624=1|10003=1|637=5000|20030=5000|10=047|

8=FIX.4.4|9=743|35=8|49=MATCH|56=FIXTestUtil|34=70|52=20200619-
08:58:23.744|17=00000000006031646|150=9|39=8|103=99|58=1287: IB trade rejected by GCM|
453=13|447=I|448=IB1|452=60

3. Trade between two different GCMs – Reversed by RIB after entry

This sort of RIB trade will generate one individual trades:

Member ABC – Member XYZ (exchange trade)

This example shows the FIX messages sent to one of the GCMs (ABC).

a. RIB enters the trade

The GCM gets one Trade Execution Report (TER) in the Pending Acceptance state (39=9). This represents their half of the exchange trade. This contains the FIX tag for the Trade Module Id (20038).

```
8=FIX.4.4|9=663|35=8|49=MATCH|56=FIXTestUtil|34=15|52=20250311-  
15:52:30.145|17=00000000009068595|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@ib1.co.uk|452=36|447=N|44  
8=IB1@ib1.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303  
|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=15:52:00.000|75=20250311|60=202503  
11-15:52:30.145|20023=1|897=1|11=GUI-20250311-JPVRG7-  
00000022|37=000000001992720|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20250611|20020=0|423=0|1  
0051=DEAL|820=1-20250311-000000005-1|54=1|555=1|20005=1|624=1|10003=1|637=1000|20030=1000|20038=1-2025031
```

4. Trade between two different GCMs – Reversed and Corrected by RIB after entry

This sort of RIB trade will generate one individual trades:

Member ABC – Member XYZ (exchange trade)

This example shows the FIX messages sent to one of the GCMs (ABC).

a. RIB enters the trade

The GCM gets one Trade Execution Report (TER) in the Pending Acceptance state (39=9). This represents their half of the exchange trade. This contains the new FIX tag for the Trade Module Id (20038).

```
8=FIX.4.4|9=662|35=8|49=MATCH|56=FIXTestUtil|34=2|52=20250312-  
10:49:43.147|17=00000000009068621|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@ib1.co.uk|452=36|447=N|44  
8=IB1@ib1.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303  
|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=10:49:00.000|75=20250312|60=202503  
12-10:49:43.147|20023=1|897=1|11=GUI-20250312-FYN042-  
0000001|37=00000001992724|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20250612|20020=0|423=0|1  
0051=DEAL|820=1-20250312-00000001-1|54=1|555=1|20005=1|624=1|10003=1|637=1000|20030=1000|20038=1-20250312-  
00000001-1|10=092|
```

8=FIX.4.4|9=699|35=8|49=MATCH|56=FIXTestUtil|34=10|52=20250312-
10:51:55.178|17=0000000009068624|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@ib1.co.uk|452=36|447=N|44
8=IB1@ib1.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303
|447=D|448=ABC|452=1|447=D|448=XXX|452=17|581=2|5681=0|7931=0|1301=LME|5179=10:49:00.000|75=20250312|60=202503
12-10:51:55.178|20023=1|897=1|11=GUI-20250312-FYN042-
00000004|37=000000001992727|55=CAD|167=F|461=FCEPS|10010=1|20004=1|10004=R|10000=3M|541=20250612|20020=0|423=0|1
0051=DEAL|820=1-20250312-000000002-2|20032=R|20033=1-20250312-000000001-
1|54=2|555=1|20005=1|624=2|10003=1|637=1000|20030=1000|20038=1-20250312-000000002-2|10=090|

8=FIX.4.4|9=699|35=8|49=MATCH|56=FIXTestUtil|34=11|52=20250312-
10:51:55.194|17=0000000009068625|150=9|39=9|453=9|447=I|448=IB1|452=60|447=N|448=IB1@ib1.co.uk|452=36|447=N|44
8=IB1@ib1.co.uk|452=11|447=P|448=1111|452=300|447=E|448=GB|452=302|447=P|448=2222|452=301|447=E|448=US|452=303
|