



FIX Integration Information

Please confirm that you are looking for a FIX session to Interactive Brokers for the purposes of routing orders. IB supports FIX sessions for the use of order routing only. Market data and account data subscriptions are handled by the TWS API. If you prefer to route your orders via FIX and market data/account data is a requirement, you will need a second TWS configured user linked to that account. Also, note that all FIX integration testing is done in the IB QA system. IB Paper Trading accounts are not compatible with FIX.

Review the \$1500/month minimum commission requirements that IB imposes on clients with a FIX session linked to their account in the special connections section of the Required Minimums page. Go to ibkr.com/special-connections

To view the IB FIX Users' Guide, go to ibkr.com/fixctci and select "I agree" under the section "FIX/CTCI Users' Guide Disclaimer" at the bottom of the page.

FIX INTEGRATION TESTING IN QA:

The general procedure for implementing a FIX connection is as follows:

1. The FIX Engineering Team creates a test FIX session for you in our QA system.
2. Begin independent message testing to see what message configurations, formats, values etc., if any, need to be changed.
3. When both you and the FIX Engineering Team are comfortable with the messaging, schedule a supervised FIX certification test with an Integration Team member. The certification test will replicate all order types, instructions, etc., that you plan to send in production. The test will also include unsolicited cancels, simulated trade busts, and recovery testing (simulated line failure).
4. Upon successful completion of the certification test, we begin converting an existing production TWS user to FIX. Once converted, we test connectivity to the session to verify that heartbeats are successful, and send a few small test orders through. If everything works correctly, production order flow can continue at the pace you choose.



FIX Integration Information

NETWORK CONNECTIVITY OPTIONS IN PRODUCTION:

- Leased line/Dedicated line: A dedicated network line from the client site to IB. The client must contact a local telecommunications company to get pricing and place an order. The IB network team will assist the telecommunications firm with the installation. IB's global datacenters with client points of presence are: Secaucus NJ (NY5), Chicago IL (CH4), Zurich Switzerland (Zh4), Hong Kong (HK3), Singapore (SG1)
- Extranet: Get a network firm such as Radianz or TNS privately owned network of dedicated lines to manage a connection from client site to IB. The IB network team will work with the extranet firm on the installation. The client is responsible for contacting the extranet providers, owning and paying for the line.
- Equinix Cross Connect (must be approved by IB management): IB supports intra-datacenter cross-connects at Equinix's Secaucus NJ (NY5), Chicago IL (CH4), Zurich Switzerland (Zh4), Hong Kong (HK3), Singapore (SG1). Clients who are located in these datacenters can order a cross-connect from the datacenter to IB's cage there. The client is responsible for the costs of the cross-connect. Once the client orders the cross connect, IB's network engineers will work with the client and the datacenter.
- VPN (must be approved by IB management): IB supports hardware VPNs from the client site to IB. Network engineers on the client side will work with the IB network group to share keys, and configure routers. VPN connections are for FIX/CTCI clients only. IB does not support VPN connectivity for TWS users.
- IB Gateway client: A lightweight java application that the client installs on the machine that houses the FIX engine (or another machine on the client's network), and that connects to IB via a tunnel created over the internet, with data encrypted. The client connects their FIX engine to a port that the IB Gateway client is listening on, and the connection is passed through the tunnel created by the gateway to IB. The IB Gateway client does not have an auto login feature. It requires a manual login each day with a username and password. Here is a link containing information on the IB Gateway client: <http://www.ibkr.com/download/newMark/PDFs/gateway.pdf>

FIX INTEGRATION QUESTIONNAIRE

1. What is your IBKR Account Number?

2. Please provide the following details:

Main Business Contact

Title

Phone

Email

Main Technical Contact

Title

Phone

Email

(If different than technical contact) Main FIX Contact

Main FIX Contact

Title

Phone

Email

3. Do you agree to the FIX minimum monthly commission fees explained above?

Yes

No

4a. Which network connectivity option will you use to connect in production?

Leased Line/Dedicated Line

Extranet

Equinix Cross-Connect

VPN

IB Gateway Client (For Individual clients Only)

4b. Please provide your internet source IP (for QA testing) if the answer above was anything other than IB Gateway Client.

5. What kind of FIX engine will you use to connect to IB?

Open source product such as QuickFix

Proprietary Engine

Questions? Please contact IB FIX Engineering Team - fixengineering@interactivebrokers.com



FIX INTEGRATION QUESTIONNAIRE

6. Who develops your software?

- In-house
- Bought off-shelf
- Third-party developer/consultant
- Name of the third-party developer/consultant

7. How do you run the software?

- In-house
- By vendor
- Name of vendor
- Application service provider (ASP)
- ASP company name

8. What kinds of instruments will you be trading over the FIX session?

We support stocks, options, futures, FX and spreads.

Note: If you plan on trading FUT contracts, we require inbound FIX order messages to include the External Operator ID (CME Rule Tag 50) in tag 8089 that uniquely identifies the operator who entered the order message along with tags 1028 (Automated/Manual Entry Indicator) and 142 (SenderLocation). Our FIX Engineering Team will provide more details on this topic once the form is returned.

List all

9. What order types will you be sending?

Examples: MKT, LMT, STP, STP LMT, iceberg, hidden, MOC, LOC.

List all

10. Will you be sending any time-in-force other than DAY orders?

For example, GTC, GTD, IOC etc.

List all

11. How will you be resetting sequence numbers? Choose one of the following methods:

- Nightly hard reset
- Weekly hard reset

12. How do you want to handle unexpected session disconnects?

- Cancel orders on disconnect
- Keep orders working?

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04-IB24-1557

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13. Do you plan to trade outside of Regular Trading Hours (RTH)?

Note: Our default is to configure FIX sessions to be able to trade during RTH only

Yes

No

14. Can your FIX engine handle 7 digit sequence numbers (Tag 34)?

Yes

No

15. Do you plan on sending IBALGO orders? If so, please list the types below

16. When your FIX engine observes a seq # lower than expected, we require that you reject the too low seq # with a session level reject (35=3) and disconnect. Please confirm if your system currently does this.

Yes

No

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