

FIX Simple Open Framing Header

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Technical Proposal

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Table of Contents

[Document History 5](#_Toc398016630)

[1 Introduction 6](#_Toc398016631)

[1.1 Authors 6](#_Toc398016632)

[2 Requirements 6](#_Toc398016633)

[2.1 Business Requirements 6](#_Toc398016634)

[2.2 Technical Requirements 6](#_Toc398016635)

[3 Issues and Discussion Points 7](#_Toc398016636)

[4 References 7](#_Toc398016637)

[5 Relevant and Related Standards 7](#_Toc398016638)

[6 Intellectual Property Disclosure 7](#_Toc398016639)

[7 Definitions 7](#_Toc398016640)

[8 Simple Open Framing Header 8](#_Toc398016641)

[8.1 Simple Open Framing Header Fields 8](#_Toc398016642)

[8.1.1 Message\_Length field 8](#_Toc398016643)

[8.1.2 Encoding\_Type field 8](#_Toc398016644)

[8.1.3 Use of Private User Defined Encoding\_Types 9](#_Toc398016645)

[8.1.4 Registration of additional Encoding\_Types 9](#_Toc398016646)

[8.2 Encoding of the Simple Open Framing Header 9](#_Toc398016647)

[8.3 Visibility of Framing Header values 9](#_Toc398016648)

[Appendix A - Usage Examples (Non-normative) 9](#_Toc398016649)

[Appendix B – Compliance Strategy 9](#_Toc398016650)

Table of Figures

A Table of Figures is not required. If used, use styles to tag the captions and auto-generate the list here. If not used, remove this section.

# Document History

| **Revision** | **Date** | **Author** | **Revision Comments** |
| --- | --- | --- | --- |
| v0.1 | 2019-09-11 | Don Mendelson  Silver Flash LLC | Initial draft |
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# Introduction

The FIX High Performance Working Group set about defining a set of additional concrete encodings. The intent of these encodings was to efficiently communicate the FIX trading protocol. A decision was taken early on that none of these encodings be bound in and of themselves solely to the use of FIX Protocol. A problem and a requirement arose during the development of these additional encodings. What mechanism could be provided that would permit message processors, such as network protocol analyzers and heterogeneous communication gateways, to determine an application message boundary and the encoding of that message. After considerable deliberation, an approach was selected to create a simple and primitive message framing header that would communicate two pieces of information, the length of a message and the encoding type of that message. Additional requirements were identified. The goal was to make the framing header open and available to support existing and future encoding types and have the ability to reserve a set of encoding types to permit user defined encodings. The FIX Simple Open Framing Header (“the SOF Header”) we believe meets these requirements.

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# Requirements

## Business Requirements

Solution shall be open to support existing and future encoding types.

Solution shall permit identification of new versions of encodings.

Solution shall support FIX and non-FIX encodings.

## Technical Requirements

Provide a simple mechanism for message processing application to identify the length of a message.

Provide a simple mechanism for message processing applications to identify the encoding of the message.

Provide a mechanism to inventory and publish a list of encoding types.

### Byte Order

SOFH Version 1.0 specified byte order as big-endian (most significant byte first) to be consistent with common Internet protocols. However, Intel and compatible processors, which have dominated in recent years, follow a little-endian (least significant byte first) architecture. For these common processors, using big-endian byte order incurs a cost that is small per message but could add significant latency over thousands or millions of messages. Therefore, SOFH version 1.1 RC1 added a provision to use little-endian byte order on agreement of counterparties. (This is consistent with Simple Binary Encoding that allows either byte order.)

### New Encoding Types

Codes were added for Simple Binary Encoding version 2.0 big- and little-endian encodings.

# Issues and Discussion Points

NONE

# References

|  |  |  |  |
| --- | --- | --- | --- |
| **Reference** | **Version** | **Relevance** | **Normative** |
|  |  |  |  |

# Relevant and Related Standards

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Related Standard** | **Version** | **Reference location** | **Relationship** | **Normative** |
| SBE | 1.0, 2.0 |  | SOF Header can be used with SBE |  |
| FIX GPB | 1.0 |  | SOF Header can be used with FIX encoding using GPB |  |
| FIX | 4.2, 4.4, 5.0SP2 |  | SOF Header can be used with FIX Tag=value encodings |  |
| FAST | 1.0, 1.1, 1.2 |  | SOF Header can be used with FIX encoding using FAST |  |
| FIX ASN.1 | 1.0 |  | SOF Header can be used with FIX encoding using ASN.1 |  |
| XML |  |  | SOF Header can be used with XML |  |
| FIX JSON |  |  | FIX plans a FIX standard encoding for JSON |  |

# Intellectual Property Disclosure

No disclosures required.

# Definitions

|  |  |
| --- | --- |
| **Term** | **Definition** |
| CODEC | Encoder / Decoder – a processor that can encode and decode encoded messages. |
| Message | A stream of 1..n bytes of information of known length and identified encoding. |
| Network Byte Order | Integer values encoding using Big-Endian byte order. |

# Simple Open Framing Header

The deliverable for Simple Open Framing Header is document Simple Open Framing Header - Technical Specification v1.1 RC1.

# Appendix A - Usage Examples (Non-normative)

This is a required section where the sub-committee or working group can provide whole or fragments of example FIX messages with actual or dummy data. These examples are useful for illustrating usage or rules specific to the business domain covered in the proposal.

NONE

# Appendix B – Compliance Strategy

The technical standard must include some plan for measuring compliance with the standard. This will either be test suites, a validation tool (such as an XML Schema document as an example).

NONE