# GPW WATS 4.01 Drop Copy Gateway (FIX 5.0)

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1. correcting errors in the documentation or in the software;
2. clarification of the documentation content or removing ambiguity;
3. implementation of approved change requests or;
4. regulatory changes.

# 2. PREFACE

This document has been prepared by Warsaw Stock Exchange in order to help in the implementation process of GPW WATS trading platform.

This section describes the basic information about the FIX Drop Copy Gateway document. You will become acquainted with the target audience, the document's purpose and all necessary documents you should read in conjunction with this Protocol specification. You will also find information in this document about the service order procedure, the Drop Copy scheme and associated use cases.

## 2.1. TARGET AUDIENCE

This document has been prepared to development staff, Independent Software Vendors who produce software integrated with GPW WATS, analysts, market participants and all clients who want to deepen their knowledge about GPW WATS.

## 2.2. DOCUMENT PURPOSE

This document provides a description of FIX Drop Copy Gateway available in GPW WATS.

## 2.3. ASSOCIATED DOCUMENTS

GPW WATS 4.01 Drop Copy Gateway (FIX 5.0) is a part of GPW WATS documentation set.

Please check the following documents to learn about the construction of Trading System.

- GPW WATS 1.01 Trading System.

Please check the documentation of the trading protocols supported by GPW WATS.

- GPW WATS 2.01 Native Order Gateway Specification (this document),
- GPW WATS 2.02 FIX Order Gateway Specification.

Please check the description of the communication with Data Distribution Service.

- GPW WATS 3.01 Market Data Protocol.

Please check the description of the communication with Internet Data Distribution System.

- GPW WATS 3.02 Internet Data Distribution System,
- GPW WATS 3.03 Streaming Messages for IDDS,
- GPW WATS 3.04 Rest API Messages for IDDS.

Please check the additional documentation, which explains other services provided within GPW WATS.

- **GPW WATS 4.01 Drop Copy Gateway** (this document),
- GPW WATS 4.02 Post Trade Gateway,
- GPW WATS 5.01 Risk Management Gateway.

Please check the additional documentation describing the following:

- GPW WATS 2.03 Rejection Codes,
- GPW WATS 2.04 BenDec Message Definition Format,
- GPW WATS 4.03 Contract Notes,
- GPW WATS 6.01 Connectivity,
- GPW WATS 6.02 (ENG) Short Code Record Keeping,
- GPW WATS 6.02 (PL) Mapowanie Short Code,
- GPW WATS 6.03 Short-Long Mapper User Guide.

It is recommended to read ***GPW WATS 1.01 Trading System*** document first.

# 3. Document History

| Version | Date | Description |
|---|---|---|
| **0.51** | 29.06.2023 | The initial publication of the documentation. |
| **0.52** | 26.07.2023 | Publication of version 0.52. |
| **0.53** | 16.08.2023 | Publication of version 0.53. |
| **0.54** | 20.09.2023 | Publication of version 0.54. |
| **0.55** | 16.10.2023 | Publication of version 0.55. |
| **0.56** | 08.11.2023 | Publication of version 0.56. |
| **0.57** | 30.11.2023 | Figure 1 updated. Minor editorial changes. |
| **0.58** | 14.12.2023 | Publication of version 0.58. |
| **0.59** | 15.01.2024 | Publication of version 0.59. |
| **0.62** | 25.03.2024 | The message MassQuoteAck has been included in the DC. |
| **1.0** | 30.04.2024 | Trade Cancellation description added. |
| **1.1** | 28.06.2024 | Publication of version 1.1. No changes in the document. |
| **1.1.2** | 9.08.2024 | Publication of version 1.1.2. No changes in the document. |
| **1.2** | 18.09.2024 | Publication of version 1.2. No changes in the document. |
| **1.3** | 17.10.2024 | Publication of version 1.3. No changes in the document. |
| **1.4** | 6.12.2024 | Unpublished version. All changes in this version have been documented in v1.5. |
| **1.5** | 3.02.2025 | 4.3 Parties: FeeStructureID added. |
| **1.5.4** | 30.04.2025 | Publication of version 1.5.4. No changes in the document. |
| **1.6** | 26.05.2025 | Publication of version 1.6. No changes in the document. |
| **1.6.5** | 18.06.2025 | Publication of version 1.6.5. No changes in the document. |
| **1.6.6** | 10.07.2025 | Publication of version 1.6.6. No changes in the document. |
| **1.6.7** | 7.08.2025 | Publication of version 1.6.7. No changes in the document. |
| **1.6.8** | 14.08.2025 | Publication of version 1.6.8. No changes in the document. |
| **1.6.12** | 12.09.2025 | Publication of version 1.6.12. No changes in the document. |
| **1.6.15** | 29.09.2025 | Publication of version 1.6.15. No changes in the document. |
| **1.6.16** | 24.10.2025 | Publication of version 1.6.16. No changes in the document. |
| **1.7.1** | 18.11.2025 | Publication of version 1.7.1. No changes in the document. |
| **1.7.1.1** | 12.12.2025 | Publication of version 1.7.1.1. No changes in the document. |
| **1.7.2-1.7.4** | | No changes in the document. |
| **1.7.5** | 06.03.2026 | Chapter 8. FIX Message Formats and mapping from Native Protocol added in order to provide translation rules from Binary Trading Port messages to FIX Drop Copy messages. |
| **1.7.6-1.7.9** | | No changes in the document. |
| **1.7.10** | 03.06.2026 | Publication of version 1.7.10. No changes in the document. |

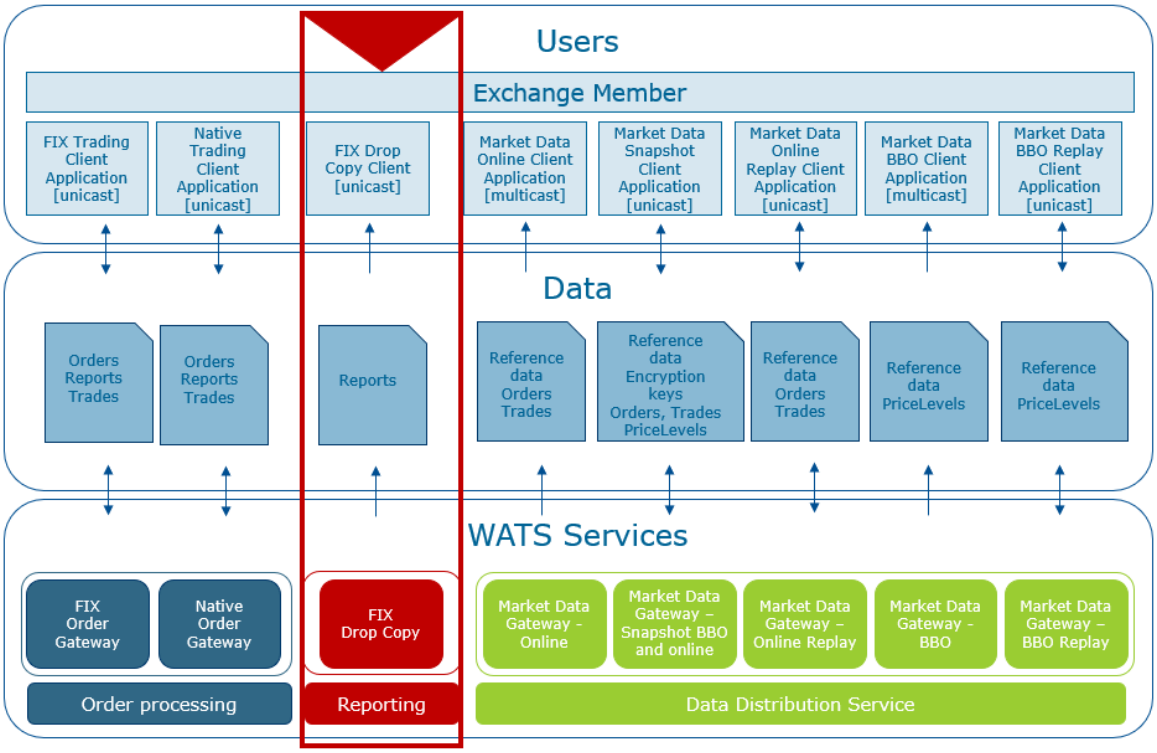
# 4. Service Description

This chapter presents the basic drop copy mechanism within GPW WATS. It provides an overview of the service, including common issues, involved parties, supported events and service protocol. The information is presented in the broader context of the system gateways. In addition this specification includes practical examples to extend understanding of the FIX Drop Copy Gateway.

## 4.1. Drop Copy Gateway Service Introduction

Drop Copy Gateway is an integral module within GPW WATS system that allows reporting activities of given exchange member users. Drop Copy enables replication of orders and/or trades reports in real-time manner and provides copies with the data directly to Trading Members. In the diagram below the drop copy service is presented in the context of other GPW WATS services.

*Figure 1. GPW WATS Services*




Drop Copy Gateway (DC) are forms of safeguards against order and trade loss. The service allows real-time receipt of execution and transaction reports of an exchange member. Drop Copy Gateway does not allow for order submission. Each exchange member is responsible for designing and maintaining Drop Copy Gateway access architecture.

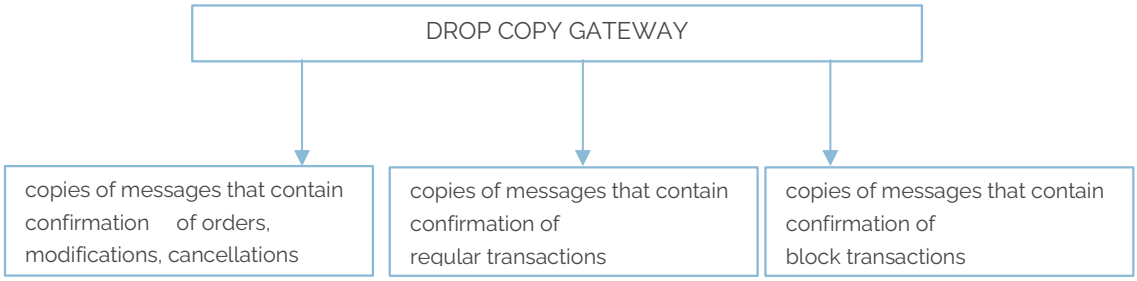
The service implements FIX 5.0 SP2 protocol.

In summary, Drop Copy Gateway allows Participants to improve maintenance and adequacy of the data through an ongoing distribution of a copy of back office information.

## 4.2. Drop Copy Gateway Information Scope

Configuration of the service is performed by the system operator. The configuration scope includes determining the list of Native or FIX Order Gateway connections monitored within the service, as well as the information scope divided into order execution and transaction reports. FIX Drop Copy Gateway has been designed for Trading Members only.

Drop Copy Gateway functionality enables the configuration of different data ranges received, including order execution reports, regular transaction reports, and block transaction reports, as depicted in the diagram below:




The drop copy aggregates transaction and order confirmation messages within its connection from the users of a given exchange member.

## 4.3. Parties

The parties involved in reported orders and transactions are consistent with the messages sent to the Order Gateways, specifically for orders and regular transactions the following roles are used in the Party (453) group:

- Client ID,
- Executing Trader,
- Investment Decision Maker,
- Clearing Firm.

For block transactions, additional information about the Contra Firm is provided.

Below is an example of the Party group:

A FIX message fragment:

453=3|448=4294967212|447=P|452=3|2376=24|448=3294967200|447=P|452=12|2376=22|448=5483847|447=P|452=122|2376=24|

The table below provides a fields description:

| Field | Description |
|---|---|
| **NoPartyIDs** | 3 |
| **PartyIDSource** | SHORT_CODE_IDENTIFIER (P) |
| **PartyID** | 4294967212 |
| **PartyRole** | CLIENT_ID (3) |
| **PartyRoleQualifier** | NATURAL_PERSON (24) |

| Field | Description |
|---|---|
| **PartyIDSource** | SHORT_CODE_IDENTIFIER (P) |
| **PartyID** | 3294967200 |
| **PartyRole** | EXECUTING_TRADER (12) |
| **PartyRoleQualifier** | ALGORITHM (22) |
| **PartyIDSource** | SHORT_CODE_IDENTIFIER (P) |
| **PartyID** | 5483847 |
| **PartyRole** | INVESTMENT_DECISION_MAKER (122) |
| **PartyRoleQualifier** | NATURAL_PERSON (24) |

From a communication perspective, it is important to note the slightly different usage of COMPID compared to the base message sent to Order Gateways. The COMPID fields utilized in Drop Copy Gateway are provided below:

| Field | Description |
|---|---|
| **TargetCompID** | An exchange member Drop Copy Gateway user COMP ID |
| **SenderCompID** | A Drop Copy Gateway service COMP ID |
| **OnBehalfOfCompID** | An connection identification of exchange member trading user, who is the primary recipient of the message. In the case of an FIX Gateway connection, it will be COMP_ID, and in the case of a Native Gateway connection, it will be information containing the connection id. |

For communication purposes, FeeStructureID is also available to use.

| Field | Description |
|---|---|
| **FeeStructureID** | The field is 1-byte integer and can take any value from 0 to 255. Optional identifier of a fee scheme for billing purposes. |

# 5. Drop Copy Gateway Configuration

This chapter provides service configuration and connectivity information.

## 5.1. Connection Information

The Drop Copy Gateway is a TCP/IP service. In order to establish a connection, it is necessary to obtain the IP address and port number.

Establishing a session with GPW WATS requires FIX protocol compliant login e.i. sending a Logon (A) message. To do this, it is necessary to have a SenderCompID (49), TargetCompID (56) and the token placed at RawData (96) field. You cannot log in with the same credentials multiple times.

The above parameters will be provided by the system operator.

A sample logon message with fields separated by '|' mark:

8=FIXT.1.1|9=94|35=A|49=2_1473|56=n8_fix_dc|34=1|52=20230421-05:27:53.191|95=8|96=ABCDEFGH|98=0|108=30|1137=9|10=026|

All parameters required for the connectivity group to connect to GPW WATS can be found in the document GPW WATS 6.01 Connectivity.

## 5.2. Service Configuration

As mentioned above, configuration of the service is performed by the system operator. An exchange member should specify which trading connections will be monitored by the drop copy service to retransmit reports.

Next, for each trading connection, the exchange member should provide the expected informational scope. It is possible to receive all order and transaction reports, but it is also possible to narrow down the information to only orders or transactions, including block transactions.

## 5.3. Failover And Recovery

Due to reduction of operational risk within GPW WATS, the failover and recovery mechanism has been designed.

When there is temporary and short unavailability of Gateway, the exchange member should attempt to re-establish the connection and login to Gateway. Subsequently the messages will be resynchronized between the exchange member and Gateway based on the typical FIX protocol resend mechanism.

When there is a long-term unavailability of the primary Gateway, the procedure of switching to a secondary will be launched. In such a situation, the exchange member will receive information from the system operator about the need to switch to the secondary Gateway. The connection will be established with the same login parameters but on a new IP address and port number. After logging in, messages will be recovered at the business level.

# 6. Session Layer

The primary objective of this chapter is to provide information on how the service functions within the context of FIX sessions.

## 6.1. Drop Copy Session Messages

The following session messages have been defined for Drop Copy Gateway:

- Logon (A)
- Logout (5)
- ResendRequest (2)
- SequenceReset (4)
- Reject (3)
- Heartbeat (0)
- TestRequest (1)

Authentication for Drop Copy sessions is carried out as previously mentioned (refer to the Connection Information section).

# 7. Application Layer

The primary objective of this chapter is to provide information on how the service functions within the context of application usage.

## 7.1. Drop Copy Gateway Application Messages

The following application messages have been defined for the Drop Copy service:

- Execution Report (8),
- Mass Quote Ack (b),
- Order Mass Cancel Report (r)
- Trade Capture Report (AE),
- Trade Capture Report Ack (AR)

In order to identify that outcoming message has been populated through Drop Copy, the field CopyMessageIndicator (FIX:797) occurs within the body of the message.

The DC connection can be configured to transmit either exclusively transaction data (Trades option) or a full range of informational content i.e., orders and transactions (Trades & Orders option). Detailed information regarding the scope of the transmitted information is provided below:

- for Trades option – Execution Report (8) with the status F (Trade) or H (Trade Cancel) and Trade Capture Report(AE) (ExecType=Trade & TradeCancel),
- for Trades & Orders option - Execution Report (8) (all statues), Mass Quote Ack (b), Order Mass Cancel Report (AE) as well as Trade Capture Report (AE) & Trade Capture Report Ack (AR) messages (all statues).

The setting of the options for a given connection is carried out by the System Operator at the request of the Exchange Member.

### 7.1.1. TRADE CANCELLATION

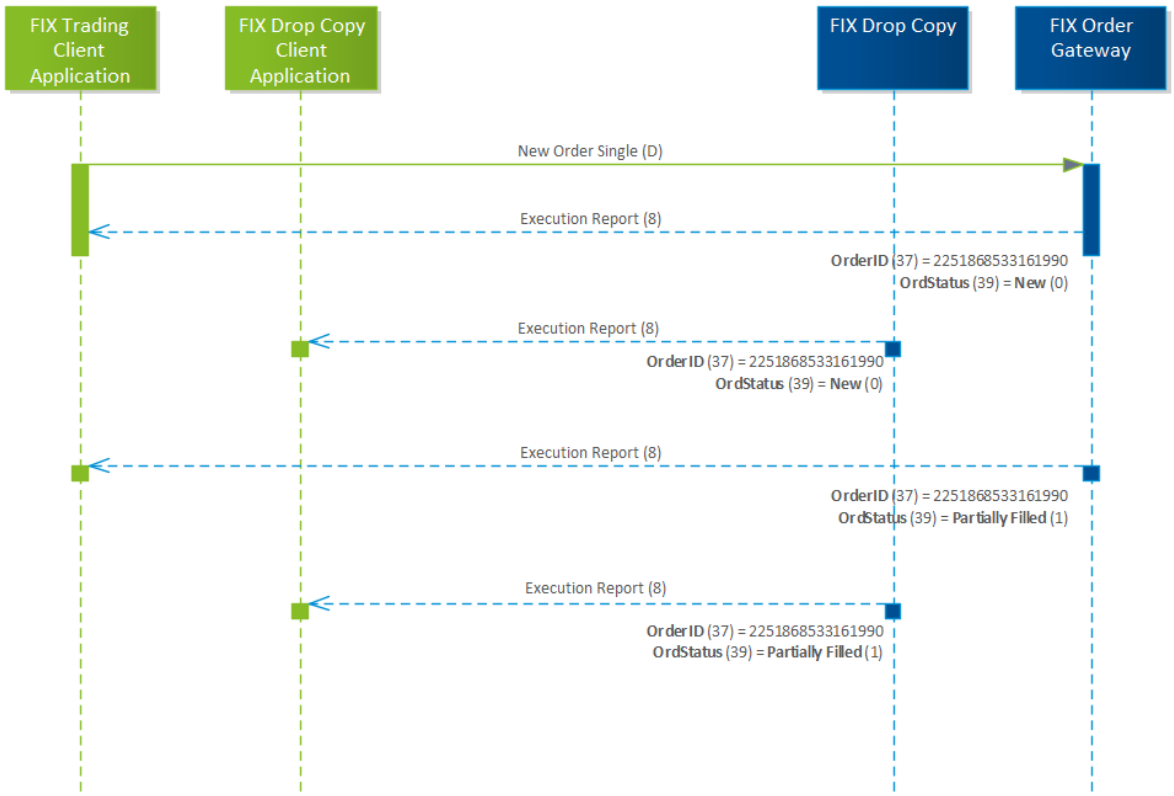
Notification of transaction cancellations is carried out through the following messages:

- ExecutionReport (8) stamped with tag 150 (ExecType) with value H (Trade Cancel) and tag 2341 (ExecTypeReason) with value 104 (Cancel by Market Operations) applicable for CLOB, Hybrid Market, Tender Offer and IPO trades,
- TradeCaptureReport (AE) stamped with tag 150 (ExecType) with value H (Trade Cancel) applicable for Block and Cross transactions.

## 7.2. Behavior Model

Drop Copy Gateway offers near real-time replicas of order and transaction reports, which ensure minimal intentional delays. The diagram below illustrates the typical behavior of Gateway:

*Figure 1 Drop Copy – behavior model*



# 8. FIX Message Formats and mapping from Native Protocol

The informational scope of messages used in Drop Copy service is the same as in FIX Order Gateway. To familiarize yourself with the specification at the level of individual message fields, please refer to document GPW WATS 2.02 FIX Order Gateway Specification (FIX 5.0).

## 8.1. BINARY MESSAGES AND THEIR FIX EQUIVALENTS IN DC

| TP BIN | DC FIX | Comments |
|---|---|---|
| **OrderAdd** | - | |
| **OrderAddResponse** | Execution Report (8) | accepted & rejected |
| **OrderModify** | - | |
| **OrderModifyResponse** | Execution Report (8) | accepted only |
| **OrderCancel** | - | |
| **OrderCancelResponse** | Execution Report (8) | accepted only |
| **OrderMassCancel** | - | |
| **OrderMassCancelResponse** | Execution Report (8) | |
| **MassQuote** | - | |
| **MassQuoteResponse** | Mass Quote Ack (b) | accepted & rejected |
| **Trade** | Execution Report (8) | ExecType (150) = F (Trade) |
| **TradeBust** | Execution Report (8) | ExecType (150) = H (Trade Cancel) |
| **TradeCaptureReportSingle** | Trade Capture Report (AE) | |
| **TradeCaptureReportDual** | Trade Capture Report (AE) | |
| **TradeCaptureReportResponse** | Trade Capture Report Ack (AR) | accepted & rejected |
| **Reject** | Execution Report (8) / Mass Quote Ack (b) / Trade Capture Report Ack (AR) | depending on the rejection reason |
| **RequestForExecution** | - | |
| **MarketMakerCommand** | - | |
| **MarketMakerCommandResponse** | - | |
| **BestBidOfferUpdate** | - | |

The following sections provide the mapping rules from native protocol messages and fields to corresponding FIX Drop Copy output. Column "Field and values (BIN to FIX)" contains binary protocol values and how they translate to FIX equivalents. Column " BIN messages" indicates binary trading port source messages.

### 8.1.1. EXECUTION REPORT (8)

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| C | StandardHeader | R | Header used in FIX TP messages | | |
| 37 | OrderID | R | integer, 8 bytes | orderId<br>bidOrderId, askOrderId | OrderAddResponse, OrderModifyResponse, OrderCancelResponse, OrderExecute, MassQuoteResponse |
| 278 | MDEntryID | O | integer, 8 bytes | publicOrderId | OrderAddResponse, OrderModifyResponse, OrderCancelResponse |
| 11 | ClOrdID | R | ASCII: 0-9, A-Z, a-z | clientOrderId | OrderAddResponse, OrderModifyResponse, OrderCancelResponse |
| 41 | OrigClOrdID | O | ASCII: 0-9, A-Z, a-z | | |
| C | Parties | R | | | |
| 453 | NoPartyIDs | R | 2-5 | [calculated] | OrderAdd, OrderModify, OrderCancel, OrderMassCancel |
| →448 | PartyID | R | integer 4 - 4.294.967.295 (4 bajts)<br>The following values are reserved for applicable use.<br>Applicable to PartyRole = 3:<br>1 = AGGR (an aggregation of multiple client orders)<br>2 = PNAL (clients are pending allocation)<br>Applicable to PartyRole = 12:<br>3 = NORE (timing and location of the execution determined by the client of the participant) | mifidFields, clearingMemberCode, interestedParty | OrderAdd, OrderModify, OrderCancel, OrderMassCancel |
| →447 | PartyIDSource | R | D - Proprietary / Custom code<br>P - Short code identifier | mifidFields, clearingMemberClearingIdentifier | OrderAdd, OrderModify, OrderCancel, OrderMassCancel |
| →452 | PartyRole | R | For PartyIDSource (447) - D:<br>• 4 - Clearing Firm<br>• 33 – Interested Party<br>For PartyIDSource (447) - P:<br>• 3 - Client ID | mifidFields, clearingMemberCode, interestedParty | OrderAdd, OrderModify, OrderCancel, OrderMassCancel |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| | | | • 12 - Executing Trader<br>• 122 - Investment Decision Maker | | |
| →2376 | PartyRoleQualifier | CR | 22 - Algorithm (applicable to PartyRole values 12 or 122)<br>23 - Firm or legal entity (LEI) (applicable to PartyRole value 3)<br>24 - Natural person (applicable to PartyRole values 3, 12, 122) | mifidFields | OrderAdd, OrderModify, OrderCancel, OrderMassCancel |
| 880 | TrdMatchID | C | integer, 4 bytes | tradeId | OrderExecute, TradeBust |
| 17 | ExecID | R | alphanumeric | [calculated] | n/a |
| 19 | ExecRefID | C | alphanumeric | [calculated] | n/a |
| 150 | ExecType | R | 0 = New<br>4 = Canceled<br>5 = Replaced<br>8 = Rejected<br>C = Expired<br>D = Restated<br>F = Trade<br>G = Trade Correct<br>H = Trade Cancel<br>L = Triggered | status<br><br>OrderAddResponse --> New (0), Rejected (8), Restated (D), Triggered (L)<br><br>OrderModifyResponse --> Replaced (5)<br><br>OrderCancelResponse --> Canceled (4), Expired (C)<br><br>OrderExecute --> Trade (F), Trade Correct (G)<br><br>Trade Bust --> Trade Cancel (H)<br><br>Reject --> Rejected (8) | OrderAddResponse, OrderModifyResponse, OrderCancelResponse, OrderExecute, TradeBust, Reject |
| 2431 | ExecTypeReason | C | 100 - GT order restatement<br>101 - Iceberg order refill<br>102 - Cancel IOC/FOK order<br>103 - Cancel by STP<br>104 - Cancel by Market Operations<br>105 - Cancel on Trading Halt<br>106 - Cancel on Disconnect<br>107 - Cancel by Corporate Action<br>108 – Cancel by Mass Cancel<br>109 – Cancel on Buy Only<br>110 - First trade on aggressive order<br>111 – Cancel on Knock out | execTypeReason<br><br>OrderAddResponse --> 100, 101, 110, 114<br><br>OrderCancelResponse --> 102, 103, 104, 105, 106, 107, 108, 109, 111, 112, 113 | OrderAddResponse, OrderCancelResponse |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| | | | 112 – Cancel by Risk management<br>113 – Cancel on DC disconnect<br>114 – Released from hybrid queue | | |
| **39** | **OrdStatus** | R | 0 = New<br>1 = Partially Filled<br>2 = Filled<br>4 = Canceled<br>8 = Rejected<br>C = Expired | status<br><br>OrderAddResponse --> New (0), Partially Filled (1), Filled (2), Rejected (8)<br><br>OrderModifyResponse --> New (0), Partially Filled (1), Filled (2)<br><br>OrderCancelResponse --> Canceled (4), Expired (C)<br><br>OrderExecute --> Partially Filled (1), Filled (2)<br><br>Trade Bust --> Trade Cancel (H)<br><br>Reject --> Rejected (8) | OrderAddResponse, OrderModifyResponse, OrderCancelResponse, OrderExecute, Reject |
| **103** | **OrdRejReason** | C | Values for OrdRejReason are presented in the *GPW WATS 2.03 Rejection Codes* document. | reason | OrderAddResponse, OrderModifyResponse, OrderCancelResponse, Reject |
| **2667** | **AlgorithmicTradeIndicator** | C | 0 = Non-algorithmic trade<br>1 = Algorithmic trade | [calculated] | n/a |
| **1** | **Account** | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | account | OrderAdd |
| **581** | **AccountType** | O | 1 = Account is carried on customer side of the books<br>3 = House trader | accountType | OrderAdd |
| **C** | **Instrument** | R | | | |
| **48** | **SecurityID** | R | integer, 4 bytes | instrumentId | OrderAdd, OrderExecute |
| **22** | **SecurityIDSource** | R | 8 - exchange symbol | - | n/a |
| **54** | **Side** | R | 1 - Buy<br>2 - Sell | side | OrderAdd, Order Execute |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **C** | **OrderQtyData** | R | | | |
| **38** | **OrderQty** | R | Integer, 8 bytes | quantity | OrderAdd, OrderModify |
| **40** | **OrdType** | R | 1 - Market<br>2 - Limit<br>3 - Stop Loss<br>4 - Stop Limit<br>K - Market With Left Over as Limit | orderType<br><br>1 - Limit --> 2<br>2 - Market --> 1<br>3 - MarketToLimit --> K<br>4 - Iceberg --> 2 (with InitialDisplayQty filled)<br>5 - StopLimit --> 4<br>6 - StopLoss --> 3 | OrderAdd |
| **44** | **Price** | C | 8 bytes (signed), 8 decimal places | price | OrderAdd, OrderModify |
| **C** | **TriggeringInstruction** | | | | |
| **1102** | **TriggerPrice** | C | 8 bytes (signed), 8 decimal places | triggerPrice | OrderAdd, OrderModify |
| **1823** | **Triggered** | C | 0 = Not triggered (default)<br>1 = Triggered<br>2 = Stop order triggered | execTypeReason<br><br>4 - Triggered --> 2<br>20 - VFAactivated --> 1 | OrderAddResponse |
| **15** | **Currency** | R | XXX | currency | instrument reference data, OrderExecute |
| **59** | **TimeInForce** | R | 0 - Day<br>1 - Good Till Cancel (GTC)<br>2 - At The Opening (VFA)<br>3 - Immediate Or Cancel (IOC)<br>4 - Fill Or Kill (FOK)<br>6 - Good Till Date (GTD)<br>7 - At The Closing (VFC) | timeInForce<br><br>1 - Day --> 0<br>2 - GTC --> 1<br>3 - IOC --> 3<br>4 - FOK --> 4<br>5 - VFA --> 2<br>6 - GTD --> 6<br>7 - VFC --> 7<br>8 - GTT --> 6 | OrderAdd |
| **432** | **ExpireDate** | C | The following formats are accepted:<br>YYYYMMDD (local) | expire | OrderAdd, OrderModify |
| **126** | **ExpireTime** | C | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS (UTC) | expire | OrderAdd, OrderModify |
| **18** | **ExecInst** | O | o = Cancel on connection loss | execInst | OrderAdd |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **528** | **OrderCapacity** | R | A - Agency (mapped to AOTC)<br>P - Principal (mapped to DEAL)<br>R - Riskless Principal (mapped to MTCH) | capacity<br><br>1 - Agency --> A<br>2 - Principal --> P<br>3 - RisklessPrincipal --> R | OrderAdd |
| **529** | **OrderRestrictions** | O | 5 - Acting as Market Maker or Specialist in the security | flags : MarketMakerOrSpecialist<br><br>0bx0xx --> empty<br>0bx1xx --> 5 | OrderAdd |
| **C** | **OrderAttributeGrp** | | | | |
| **2593** | **NoOrderAttributes** | R | 1 | n/a | |
| **→2594** | **OrderAttributeType** | R | 2 - Liquidity provision activity order | flags : LiquidityProvisionActivity | OrderAdd |
| **→2595** | **OrderAttributeValue** | R | Y - Yes<br>N - No | 0bxxx0 --> N<br>0bxxx1 --> Y | OrderAdd |
| **32** | **LastQty** | C | Integer, 8 bytes | quantity | OrderExecute |
| **31** | **LastPx** | C | 8 bytes (signed), 8 decimal places | price | OrderExecute |
| **151** | **LeavesQty** | R | integer, 8 bytes | - | matching engine data |
| **14** | **CumQty** | R | integer, 8 bytes | - | matching engine data |
| **60** | **TransactTime** | R | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) | sourceTimestamp | message header |
| **2362** | **SelfMatchPreventionID** | O | 1-255 | stpId | OrderAdd |
| **C** | **DisplayInstruction** | | | | |
| **1138** | **DisplayQty** | O | integer, 8 bytes | - | matching engine data |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **1608** | **InitialDisplayQty** | O | Integer, 8 bytes | displayQty | OrderAdd, OrderModify |
| **58** | **Text** | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | memo | OrderAdd |
| **638** | **PriorityIndicator** | O | 0 = Priority unchanged<br>1 = Lost priority as a result of order change | priorityFlag<br><br>1 - Lost --> 1<br>2 - Retained --> 0 | OrderModifyResponse |
| **851** | **LastLiquidityInd** | C | 1 = Added liquidity<br>2 = Removed liquidity<br>4 = Auction execution | liquidityIndicator<br><br>1 - BuyOrderExecution --> for buy 2, for sell 1<br>2 - SellOrderExecution --> for buy 1, for sell 2<br>3 - AuctionExecution --> 4 | OrderExecute |
| **797** | **CopyMsgIndicator** | O | Y = Yes | Y | n/a |
| **1724** | **OrderOrigination** | O | 5 - Order received from a direct access or sponsored access customer | flags : DirectOrSponsoredAccess<br><br>0bxx0x --> empty<br>0bxx1x --> 5 | OrderAdd |
| **20011** | **FeeStructureID** | O | integer, 1 byte | feeStructureId | OrderAdd |
| **C** | **StandardTrailer** | R | | | |

### 8.1.2. MASS QUOTE ACK (B)

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **C** | **StandardHeader** | R | | | |
| **117** | **QuoteID** | O | ASCII: 0-9, A-Z, a-z | quoteId | MassQuote |
| **297** | **QuoteStatus** | R | 0 - Accepted<br>5 - Rejected | status<br><br>1 - Accepted --> 0<br>2 - Rejected --> 5 | MassQuoteResponse |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| 300 | QuoteRejectReason | O | Please see ***GPW WATS 2.03 Rejection Codes*** document for the list of available codes with their descriptions. | reason | MassQuoteResponse |
| C | Parties | R | | | |
| 453 | NoPartyIDs | R | 2-5 | [calculated] | MassQuote |
| →448 | PartyID | R | "integer<br>For clients, the following values are reserved for applicable use:<br>Applicable to PartyRole value 3:<br>1 = AGGR (an aggregation of multiple client orders)<br>2 = PNAL (clients are pending allocation)<br>Applicable to PartyRole value 12:<br>3 = NORE (timing and location of the execution determined by<br>• the client of the participant)" | mifidFields, clearingMemberCode, interestedParty | MassQuote |
| →447 | PartyIDSource | R | D - Proprietary / Custom code<br>N - Legal Entity Identifier (LEI)<br>P - Short code identifier | mifidFields, clearingMemberClearingIdentifier | MassQuote |
| →452 | PartyRole | R | For PartyIDSource (447) - D:<br>• 4 - Clearing Firm<br>• 33 = Interested Party<br>For PartyIDSource (447) - P:<br>• 3 - Client ID<br>• 12 - Executing Trader<br>• 122 - Investment Decision Maker | mifidFields, clearingMemberCode, interestedParty | MassQuote |
| →2376 | PartyRoleQualifier | C | "For PartIDSource (447) = P:<br>22 = Algorithm (applicable to PartyRole values 12 or 122)<br>23 = Firm or legal entity (LEI) (applicable to PartyRole value 3)<br>24 = Natural person (applicable to PartyRole values 3, 12, 122)" | mifidFields | MassQuote |
| 1 | Account | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | account | MassQuote |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| 581 | AccountType | O | 1 - Account is carried on customer side of the books<br>3 - House trader | accountType<br><br>1 - Missing --> empty<br>2 - Customer --> 1<br>3 - House --> 3 | MassQuote |
| 60 | TransactTime | R | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) | sourceTimestamp | message header |
| 528 | OrderCapacity | R | A - Agency (mapped to AOTC)<br>P - Principal (mapped to DEAL)<br>R - Riskless Principal (mapped to MTCH) | capacity<br><br>1 - Agency --> A<br>2 - Principal --> P<br>3 - RisklessPrincipal --> R | MassQuote |
| 529 | OrderRestrictions | O | 5 - Acting as Market Maker or Specialist in the security | flags : MarketMakerOrSpecialist<br><br>0bx0xx --> empty<br>0bx1xx --> 5 | MassQuote |
| 1724 | OrderOrigination | O | 5 - Order received from a direct access or sponsored access customer | flags : DirectOrSponsoredAccess<br><br>0bxx0x --> empty<br>0bxx1x --> 5 | MassQuote |
| 58 | Text | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | memo | MassQuote |
| 20011 | FeeStructureID | O | integer, 1 byte | feeStructureId | MassQuote |
| C | QuotSetAckGrp | R | | | |
| 296 | NoQuoteSets | R | Currently always equal to 1. | - | |
| →302 | QuoteSetID | R | Currently always equal to 1. | - | |
| →304 | TotNoQuoteEntries | R | 1-30 | responses.count | MassQuoteResponse |
| →1168 | TotNoCxldQuotes | R | | - | |
| →1169 | TotNoAccQuotes | R | | - | |
| →1170 | TotNoRejQuotes | R | | - | |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| →C | QuotEntryAckGrp | O | | | |
| 295 | NoQuoteEntries | R | 1-30 | responses.count | MassQuoteResponse |
| →→299 | QuoteEntryID | R | 1-30 | - | |
| →→C | Instrument | R | | | |
| →→48 | SecurityID | R | integer, 4 bytes | instrumentId | MassQuoteResponse |
| →→22 | SecurityIDSource | R | 8 - exchange symbol | - | |
| →→1747 | BidQuoteID | O | integer, 8 bytes | bidOrderId | MassQuoteResponse |
| →→1748 | OfferQuoteID | O | integer, 8 bytes | askOrderId | MassQuoteResponse |
| →→132 | BidPx | R | 8 bytes (signed), 8 decimal places | bid.price | MassQuote |
| →→133 | OfferPx | R | 8 bytes (signed), 8 decimal places | ask.price | MassQuote |
| →→134 | BidSize | R | Integer, 8 bytes | bid.quantity | MassQuote |
| →→135 | OfferSize | R | Integer, 8 bytes | ask.quantity | MassQuote |
| →→1167 | QuoteEntryStatus | O | 0 - Accepted<br>5 - Rejected | status<br><br>1 - New --> 0<br>3 - Rejected --> 5 | MassQuoteResponse |
| →→368 | QuoteEntryRejectReason | O | Please see ***GPW WATS 2.03 Rejection Codes*** document for the list of available codes with their descriptions. | reason | MassQuoteResponse |
| 2362 | SelfMatchPreventionID | O | 1-255 | stpId | MassQuote |
| C | StandardTrailer | R | | Y | |

### 8.1.3. ORDER MASS CANCEL REPORT (R)

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| C | StandardHeader | R | | | |
| 11 | ClOrdID | R | ASCII: 0-9, A-Z, a-z | clientOrderId | OrderMassCancelResponse |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **1369** | **MassActionReportID** | R | integer, 8 bytes | massCancelId | OrderMassCancelResponse |
| **530** | **MassCancelRequestType** | R | 1 - Cancel orders for a security<br>7 - Cancel all orders<br>9 - Cancel orders for a market segment | massCancelRequestType<br><br>1 - CancelForSecurity --> 1<br>7 - CancelAllOrders --> 7<br>9 - CancelOrdersForMarketSegment --> 9 | OrderMassCancelResponse |
| **531** | **MassCancelResponse** | R | 0 - Cancel request rejected<br>1 - Cancel orders for a security<br>7 - Cancel all orders<br>9 - Cancel orders for a market segment | - | |
| **532** | **MassCancelRejectReason** | C | Please see ***GPW WATS 2.03 Rejection Codes*** document for the list of available codes with their descriptions. | reason | OrderMassCancelResponse |
| **533** | **TotalAffectedOrders** | R | | totalAffectedOrders | OrderMassCancelResponse |
| **C** | **Parties** | R | | | |
| **453** | **NoPartyIDs** | R | Always 1 | - | |
| **→→448** | **PartyID** | R | integer 4 - 4.294.967.295 (4 bytes) | executingTrader.shortCode | OrderMassCancel |
| **→→447** | **PartyIDSource** | R | P - Short code identifier | - | |
| **→→452** | **PartyRole** | R | For PartyIDSource (447) - P: 12 - Executing Trader | - | |
| **→→2376** | **PartyRoleQualifier** | R | 22 - Algorithm (applicable to PartyRole value 12)<br>24 - Natural person (applicable to PartyRole value 12) | executingTrader.qualifier<br><br>2 - Algorithm --> 22<br>4 - NaturalPerson --> 24 | OrderMassCancel |
| **C** | **TargetParties** | O | | | |
| **1461** | **NoTargetPartyIDs** | O | Always 1 | - | |
| **→→1462** | **TargetPartyID** | C | | targetPartyId | OrderMassCancelResponse |
| **→→1463** | **TargetPartyIDSource** | C | D = Proprietary / Custom code<br>P = Short code identifier | - | |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| →→1464 | TargetPartyRole | C | For PartyIDSource (447) - D:<br>• 35 - Liquidity Provider<br>• 54 - Sender Location<br>• 66 - Market Maker<br>For PartyIDSource (447) - P:<br>• 3 - Client ID<br>• 12 - Executing Trader<br>• 122 - Investment Decision Maker | targetPartyRole<br><br>0 - None --> [NoTargetPartyID absent]<br>35 - LiquidityProvider --> 35<br>54 - SenderLocation --> 54<br>66 - MarketMaker --> 66<br>3 - ClientID --> 3<br>12 - ExecutingTrader --> 12<br>122 - InvestmentDecisionMaker -->122 | OrderMassCancelResponse |
| **C** | Instrument | C | | | |
| **48** | SecurityID | C | integer, 4 bytes | instrumentId | OrderMassCancel |
| **22** | SecurityIDSource | C | 8 - exchange symbol | - | |
| **1300** | MarketSegmentID | C | integer, 4 bytes | marketSegmentId | OrderMassCancel |
| **60** | TransactTime | R | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) | sourceTimestamp | message header |
| **C** | StandardTrailer | R | | | |

### 8.1.4. TRADE CAPTURE REPORT (AE)

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **C** | StandardHeader | R | | | |
| **571** | TradeReportID | R | ASCII: 0-9, A-Z, a-z | tradeReportId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **1003** | TradeID | O | integer, 4 bytes | tradeId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **487** | TradeReportTransType | R | 0 = New<br>1 = Cancel<br>2 = Replace | tradeReportTransType<br><br>1 = New --> 0<br>2 = Cancel --> 1<br>3 = Replace --> 2 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **856** | **TradeReportType** | R | 0 = Submit<br>1 = Alleged<br>2 = Accept<br>3 = Decline<br>6 = Trade Report Cancel<br>7 = Trade Break | tradeReportType<br><br>1 - Submit --> 0<br>2 - Alleged --> 1<br>3 - Accept --> 2<br>4 - Decline --> 3<br>7 - Trade Report Cancel --> 6<br>8 - Trade Break --> 7 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **828** | **TrdType** | R | 22 = Privately negotiated trade (Cross trade)<br>38 = Block trade | tradeType<br><br>22 - PrivatelyNegotiatedTrade --> 22<br>38 - BlockTrade --> 38 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **2667** | **AlgorithmicTradeIndicator** | C | 0 = Non-algorithmic trade<br>1 = Algorithmic trade | algorithmicTradeIndicator<br><br>1 - NA --> empty<br>2 - NonAlgorithmicTrade --> 0<br>3 - AlgorithmicTrade --> 1 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **1123** | **TradeHandlingInstr** | R | 0 = Trade confirmation<br>1 = Two-party report<br>3 = One-party report for pass-through | TradeCaptureReportSingle --> 3<br>TradeCaptureReportDual --> 1<br>TradeCaptureReportSingle (execType = Trade, TradeCorrect, TradeCancel) --> 0<br>TradeCaptureReportDual (execType = Trade, TradeCorrect, TradeCancel) --> 0 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **150** | **ExecType** | C | C = Expired<br>F = Trade<br>H = Trade Cancel | execType<br><br>1 - NA --> empty<br>12 - Expired --> C<br>15 - Trade --> F<br>17 - TradeCancel --> H | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **572** | **TradeReportRefID** | C | ASCII: 0-9, A-Z, a-z | tradeReportRefId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **818** | **SecondaryTradeReportID** | C | integer, 8 bytes | secondaryTradeReportId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **C** | **Instrument** | R | | | |
| **48** | **SecurityID** | R | integer, 4 bytes | instrumentId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **22** | **SecurityIDSource** | R | 8 - exchange symbol | - | |
| **32** | **LastQty** | R | integer, 8 bytes | | |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **31** | **LastPx** | R | 8 bytes (signed), 8 decimal places | | |
| **15** | **Currency** | C | See "Appendix 6-A: Valid Currency Codes" for information on obtaining valid values. | [reference data] | TradeCaptureReportSingle, TradeCaptureReportDual |
| **60** | **TransactTime** | R | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) | sourceTimestamp | message header |
| **64** | **SettlDate** | C | YYYYMMDD (local)<br>In case of block trades (for all asset classes except for derivatives) values from T+0 to T+30 are allowed. | settlementDate | TradeCaptureReportSingle, TradeCaptureReportDual |
| **C** | **TrdCapRptSideGrp** | R | | | |
| **552** | **NoSides** | R | 1 = One Side<br>2 = Both Sides | TradeCaptureReportSingle --> 1<br>TradeCaptureReportDual --> 2 | TradeCaptureReportSingle, TradeCaptureReportDual |
| **→54** | **Side** | R | 1 - Buy<br>2 - Sell | TradeCaptureReportSingle : side<br><br>1 - Buy --> 1<br>2 - Sell --> 2<br><br>TradeCaptureReportDual<br><br>always both sides (first Buy, then Sell) | TradeCaptureReportSingle, TradeCaptureReportDual |
| **→C** | **Parties** | R | | | |
| **→453** | **NoPartyIDs** | R | 1-7 | [calculated] | TradeCaptureReportSingle, TradeCaptureReportDual |
| **→→448** | **PartyID** | R | "integer<br>For clients, the following values are reserved for applicable use:<br>Applicable to PartyRole value 3:<br>1 = AGGR (an aggregation of multiple client orders)<br>2 = PNAL (clients are pending allocation)<br>Applicable to PartyRole value 12:<br>3 = NORE (timing and location of the execution determined by | counterpartyCode, tcrParty.mifidFields, tcrParty.clearingMemberCode, tcrParty.interestedParty | TradeCaptureReportSingle, TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| | | | • the client of the participant)" | | |
| →→447 | PartyIDSource | R | D = Proprietary / Custom code<br>N = Legal Entity Identifier (LEI)<br>P = Short code identifier | counterpartyCode, tcrParty.mifidFields, tcrParty.clearingMemberClearingIdentifier | TradeCaptureReportSingle, TradeCaptureReportDual |
| →→452 | PartyRole | R | "For PartyIDSource (447) = D:<br>1 = Executing Firm<br>4 = Clearing Firm<br>17 = Contra Firm<br>33 = Interested Party<br>For PartyIDSource (447) = P:<br>3 = Client ID<br>12 = Executing Trader<br>• 122 = Investment Decision Maker" | counterpartyCode, tcrParty.mifidFields, tcrParty.clearingMemberCode, tcrParty.interestedParty | TradeCaptureReportSingle, TradeCaptureReportDual |
| →→2376 | PartyRoleQualifier | C | 22 = Algorithm (applicable to PartyRole values 12 or 122)<br>23 = Firm or legal entity (LEI) (applicable to PartyRole value 3)<br>24 = Natural person (applicable to PartyRole values 3, 12, 122) | tcrParty.mifidFields | TradeCaptureReportSingle, TradeCaptureReportDual |
| →1 | Account | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | tcrParty.account | TradeCaptureReportSingle, TradeCaptureReportDual |
| →581 | AccountType | O | 1 = Account is carried on customer side of the books<br>3 = House trader | tcrParty.accountType | TradeCaptureReportSingle, TradeCaptureReportDual |
| →58 | Text | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | tcrParty.memo | TradeCaptureReportSingle, TradeCaptureReportDual |
| →20011 | FeeStructureID | O | integer, 1 byte | tcrParty.feeStructureId | TradeCaptureReportSingle, TradeCaptureReportDual |
| →C | TradeReportOrderDetail | O | | | |
| →→528 | OrderCapacity | R | A - Agency (mapped to AOTC)<br>P - Principal (mapped to DEAL)<br>R - Riskless Principal (mapped to MTCH) | tcrParty.orderCapacity<br><br>1 - Agency --> A<br>2 - Principal --> P<br>3 - Riskles Principal --> R | TradeCaptureReportSingle, TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| →→529 | OrderRestrictions | O | 5 - Acting as Market Maker or Specialist in the security | tcrParty.flags : MarketMakerOrSpecialist<br><br>0bx0xx --> empty<br>0bx1xx --> 5 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| →→1724 | OrderOrigination | O | 5 - Order received from a direct access or sponsored access customer | tcrParty.flags : DirectOrSponsoredAccess<br><br>0bxx0x --> empty<br>0bxx1x --> 5 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| →C | OrderAttributeGrp | O | | | |
| →2593 | NoOrderAttributes | R | 1 | n/a | |
| →→2594 | OrderAttributeType | R | 2 - Liquidity provision activity order | tcrParty.flags : LiquidityProvisionActivity | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| →→2595 | OrderAttributeValue | R | Y - Yes<br>N - No | 0bxxx0 --> N<br>0bxxx1 --> Y | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| 797 | CopyMsgIndicator | O | Y = Yes | - | |
| C | StandardTrailer | R | | | |

### 8.1.5. TRADE CAPTURE REPORT ACK (AR)

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| C | StandardHeader | R | | | |
| 571 | TradeReportID | R | ASCII: 0-9, A-Z, a-z | tradeReportId | TradeCaptureReportResponse |
| 1003 | TradeID | O | integer, 4 bytes | n/a | |
| 487 | TradeReportTransType | R | 0 = New<br>1 = Cancel<br>2 = Replace | tradeReportTransType<br><br>1 = New --> 0<br>2 = Cancel --> 1<br>3 = Replace --> 2 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| 856 | TradeReportType | R | 0 = Submit<br>1 = Alleged<br>2 = Accept<br>3 = Decline<br>6 = Trade Report Cancel<br>7 = Trade Break | tradeReportType<br><br>1 - Submit --> 0<br>2 - Alleged --> 1<br>3 - Accept --> 2<br>4 - Decline --> 3 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| | | | | 7 - Trade Report Cancel --> 6<br>8 - Trade Break --> 7 | |
| **828** | **TrdType** | R | 22 = Privately negotiated trade (Cross trade)<br>38 = Block trade | tradeType<br><br>22 - PrivatelyNegotiatedTrade --> 22<br>38 - BlockTrade --> 38 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **1123** | **TradeHandlingInstr** | R | 0 = Trade confirmation<br>1 = Two-party report<br>3 = One-party report for pass-through | TradeCaptureReportSingle --> 3<br>TradeCaptureReportDual --> 1<br>TradeCaptureReportSingle (execType = Trade, TradeCorrect, TradeCancel) --> 0<br>TradeCaptureReportDual (execType = Trade, TradeCorrect, TradeCancel) --> 0 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **572** | **TradeReportRefID** | O | ASCII: 0-9, A-Z, a-z | tradeReportRefId | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **939** | **TrdRptStatus** | R | 0 = Accepted<br>1 = Rejected | status<br><br>2 - Accepted --> 0<br>3 - Rejected --> 1 | TradeCaptureReportResponse |
| **751** | **TradeReportRejectReason** | C | Please see ***GPW WATS 2.03 Rejection Codes*** document for the list of available codes with their descriptions. | reason | TradeCaptureReportResponse |
| **818** | **SecondaryTradeReportID** | C | alphanumeric, 0-9, A-Z, a-z | secondaryTradeReportId | TradeCaptureReportResponse |
| **32** | **LastQty** | R | Integer, 8 bytes | lastQty | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **31** | **LastPx** | R | Floating point number. 6 digits for integer part, decimal point, 6 digits for decimal part. Negative values and 0 allowed. | lastPx | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **C** | **Instrument** | R | | | |
| **48** | **SecurityID** | R | integer, 4 bytes | instrumentId | TradeCaptureReportResponse |
| **22** | **SecurityIDSource** | R | 8 - exchange symbol | - | |
| **15** | **Currency** | R | XXX | [reference data] | |
| **60** | **TransactTime** | R | The following formats are accepted:<br>YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)<br>YYYYMMDD-HH:MM:SS.uuuuuu (UTC)<br>YYYYMMDD-HH:MM:SS.mmm (UTC) | sourceTimestamp | message header |
| **C** | **TrdCapRptAckSideGrp** | R | | - | |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| **552** | **NoSides** | R | 1 = One Side<br>2 = Both Sides | TradeCaptureReportSingle --> 1<br>TradeCaptureReportDual --> 2 | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **→54** | **Side** | R | 1 - Buy<br>2 - Sell | TradeCaptureReportSingle : side<br><br>1 - Buy --> 1<br>2 - Sell --> 2<br><br>TradeCaptureReportDual<br><br>always both sides (first Buy, then Sell)<br>TradeCaptureReportSingle : side<br><br>1 - Buy --> 1<br>2 - Sell --> 2<br><br>TradeCaptureReportDual<br><br>always both sides (first Buy, then Sell) | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **→C** | **Parties** | R | | | |
| **→453** | **NoPartyIDs** | R | 2-7 | [calculated] | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **→→448** | **PartyID** | R | "integer<br>For clients, the following values are reserved for applicable use:<br>Applicable to PartyRole value 3:<br>1 = AGGR (an aggregation of multiple client orders)<br>2 = PNAL (clients are pending allocation)<br>Applicable to PartyRole value 12:<br>3 = NORE (timing and location of the execution determined by<br>• the client of the participant)" | counterpartyCode, tcrParty.mifidFields,<br>tcrParty.clearingMemberCode,<br>tcrParty.interestedParty | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **→→447** | **PartyIDSource** | R | D = Proprietary / Custom code<br>N = Legal Entity Identifier (LEI)<br>P = Short code identifier | counterpartyCode, tcrParty.mifidFields,<br>tcrParty.clearingMemberClearingIdentifier | TradeCaptureReportSingle,<br>TradeCaptureReportDual |
| **→→452** | **PartyRole** | R | For PartyIDSource (447) = D:<br>• 1 = Executing Firm<br>• 4 = Clearing Firm<br>• 17 = Contra Firm | counterpartyCode, tcrParty.mifidFields,<br>tcrParty.clearingMemberCode,<br>tcrParty.interestedParty | TradeCaptureReportSingle,<br>TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| | | | • 33 = Interested Party<br>For PartyIDSource (447) = P:<br>• 3 = Client ID<br>• 12 = Executing Trader<br>• 122 = Investment Decision Maker | | |
| →→2376 | PartyRoleQualifier | R | For PartIDSource (447) = P :<br>22 = Algorithm (applicable to PartyRole values 12 or 122)<br>23 = Firm or legal entity (LEI) (applicable to PartyRole value 3)<br>24 = Natural person (applicable to PartyRole values 3, 12, 122) | tcrParty.mifidFields | TradeCaptureReportSingle, TradeCaptureReportDual |
| →1 | Account | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | tcrParty.account | TradeCaptureReportSingle, TradeCaptureReportDual |
| →581 | AccountType | O | 1 = Account is carried on customer side of the books<br>3 = House trader | tcrParty.accountType | TradeCaptureReportSingle, TradeCaptureReportDual |
| →58 | Text | O | ASCII: 0-9, A-Z, a-z or ASCII 33-126 | tcrParty.memo | TradeCaptureReportSingle, TradeCaptureReportDual |
| →20011 | FeeStructureID | O | integer, 1 byte | tcrParty.feeStructureId | TradeCaptureReportSingle, TradeCaptureReportDual |
| →C | TradeReportOrderDetail | R | | | |
| →→528 | OrderCapacity | R | A - Agency (mapped to AOTC)<br>P - Principal (mapped to DEAL)<br>R - Riskless Principal (mapped to MTCH) | tcrParty.orderCapacity<br><br>1 - Agency --> A<br>2 - Principal --> P<br>3 - Riskles Principal --> R | TradeCaptureReportSingle, TradeCaptureReportDual |
| →→529 | OrderRestrictions | O | 5 - Acting as Market Maker or Specialist in the security | tcrParty.flags : MarketMakerOrSpecialist<br><br>0bx0xx --> empty<br>0bx1xx --> 5 | TradeCaptureReportSingle, TradeCaptureReportDual |
| →→1724 | OrderOrigination | O | 5 - Order received from a direct access or sponsored access customer | tcrParty.flags : DirectOrSponsoredAccess<br><br>0bxx0x --> empty<br>0bxx1x --> 5 | TradeCaptureReportSingle, TradeCaptureReportDual |
| →C | OrderAttributeGrp | O | | | |
| →→2593 | NoOrderAttributes | R | 1 | n/a | TradeCaptureReportSingle, TradeCaptureReportDual |

| Tag | Field | Req | Values | Field and values (BIN to FIX) | BIN messages |
|---|---|---|---|---|---|
| →→**2594** | OrderAttributeType | R | 2 - Liquidity provision activity order | tcrParty.flags : LiquidityProvisionActivity | TradeCaptureReportSingle, TradeCaptureReportDual |
| →→**2595** | OrderAttributeValue | R | Y - Yes<br>N - No | 0bxxx0 --> N<br>0bxxx1 --> Y | TradeCaptureReportSingle, TradeCaptureReportDual |
| **64** | SettlDate | C | YYYYMMDD (local)<br>In case of block trades (for all asset classes except for derivatives) values from T+0 to T+30 are allowed. | settlementDate | TradeCaptureReportSingle, TradeCaptureReportDual |
| **C** | StandardTrailer | R | | | |