

GPW WATS 4.01 Drop Copy Gateway (FIX 5.0).

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CONTENTS

Contents.....	2
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1. Disclaimer	3
----------------------------	----------

2. Preface.....	4
------------------------	----------

2.1. Target Audience.....	4
---------------------------	---

2.2. Document Purpose.....	4
----------------------------	---

2.3. Associated Documents.....	4
--------------------------------	---

3. Document History	6
----------------------------------	----------

4. Service Description	7
-------------------------------------	----------

4.1. Drop Copy Gateway Service Introduction	7
---	---

4.2. Drop Copy Gateway Information Scope	8
--	---

4.3. Parties	8
--------------------	---

5. Drop Copy Gateway Configuration.....	10
--	-----------

5.1. Connection Information.....	10
----------------------------------	----

5.2. Service Configuration	10
----------------------------------	----

5.3. Failover And Recovery	10
----------------------------------	----

6. Session Layer	11
-------------------------------	-----------

6.1. Drop Copy Session Messages.....	11
--------------------------------------	----

7. Application Layer	12
-----------------------------------	-----------

7.1. Drop Copy Gateway Application Messages	12
---	----

7.2. Behavior Model.....	12
--------------------------	----

8. FIX Message Formats and mapping from Native Protocol.....	14
---	-----------

8.1. Binary messages and their FIX equivalents in DC.....	15
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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.
1.7.11-1.7.12		No changes in the document.
1.7.13	15.07.2026	In section 8.1 Binary messages and their FIX equivalents in DC the TradingSessionStatus messages has been added In section 8.1.2 Mass Quote Ack (b) the field CopyMsgIndicator (797) has been added In section 8.1.3 Order Mass Cancel Report (r) the field CopyMsgIndicator (797) has been added In section 8.1.5 Trade Capture Report Ack (AR) the field CopyMsgIndicator (797) has been added New section 8.1.6 Trading Session Status (h) has been added
1.7.17	27.08.2026	Publication of version 1.7.17. No changes in the document.
1.7.6.20	17.09.2026	Publication of version 1.7.6.20. No changes in the document.

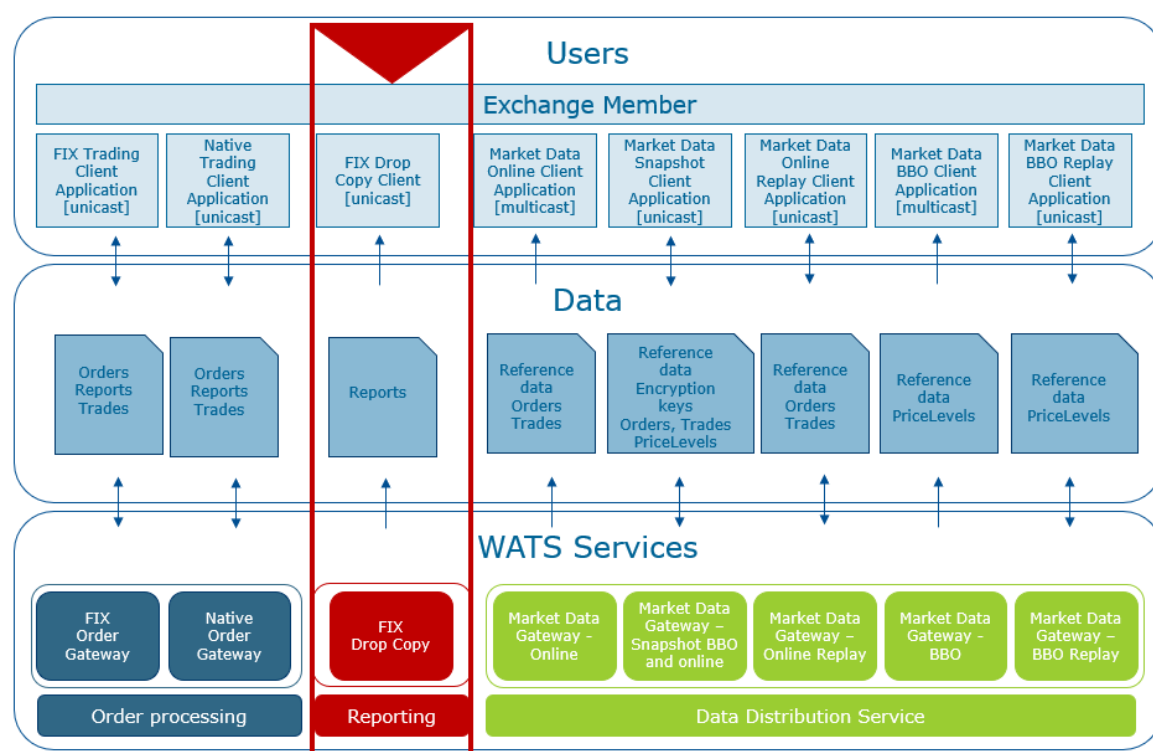
4. SERVICE DESCRIPTION

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.

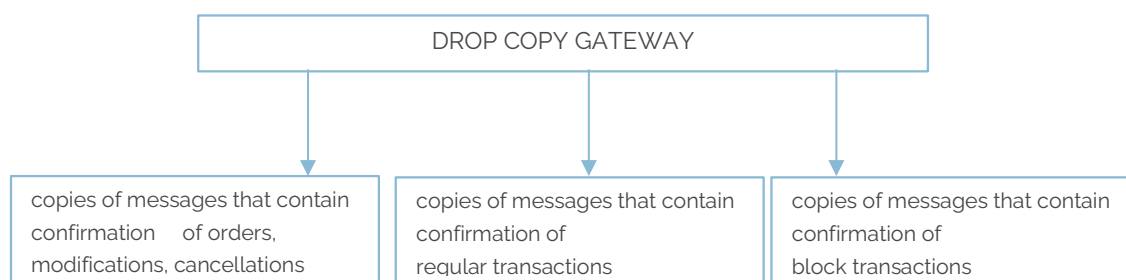
The service implements FIX 5.0 SP2 protocol.

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)
- Trading Session Status (h)

In order to identify that outgoing 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 statuses), Mass Quote Ack (b), Order Mass Cancel Report (AE) as well as Trade Capture Report (AE) & Trade Capture Report Ack (AR) messages (all statuses).

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

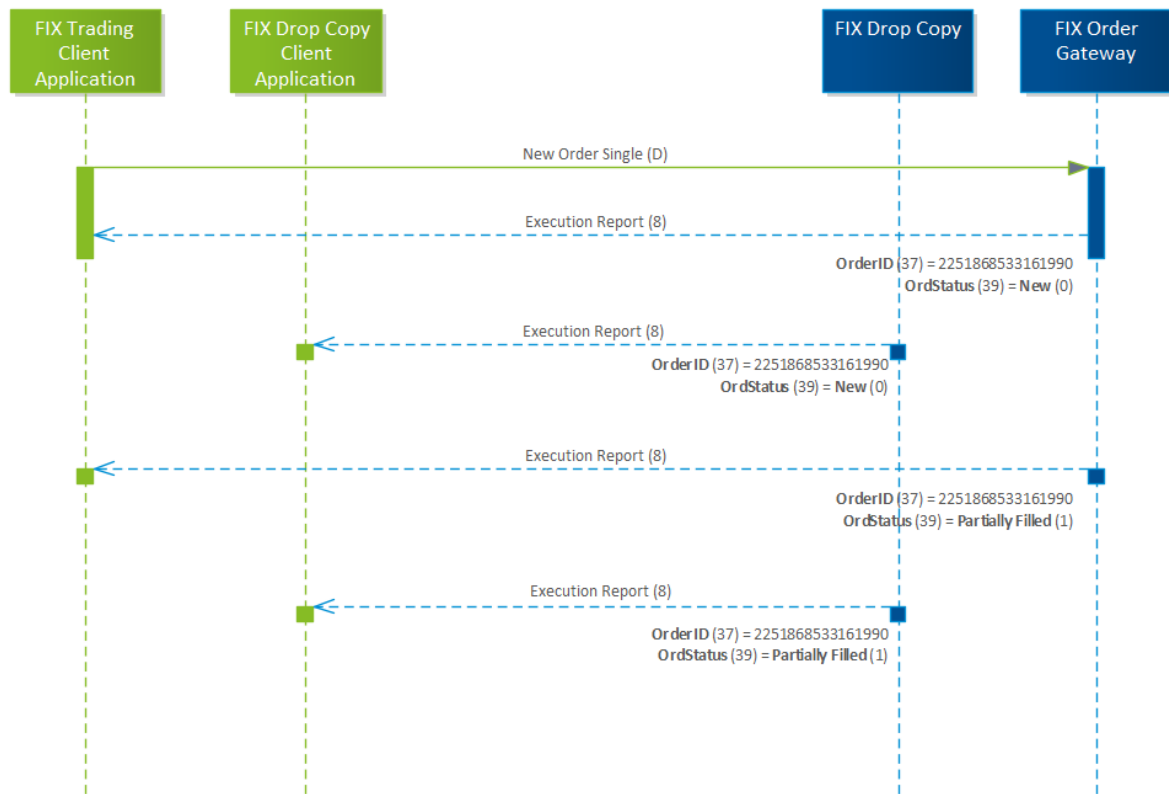
Notification of transaction cancellations is carried out through the following messages:

- 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
TradingSessionStatus	Trading Session Status (h)	
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 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) The following values are reserved for applicable use. Applicable to PartyRole = 3: 1 = AGGR (an aggregation of multiple client orders) 2 = PNAL (clients are pending allocation) Applicable to PartyRole = 12: 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 P - Short code identifier	mifidFields, clearingMemberClearingIdentifier	OrderAdd, OrderModify, OrderCancel, OrderMassCancel

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
→452	PartyRole	R	For PartyIDSource (447) - D: 4 - Clearing Firm 33 - Interested Party For PartyIDSource (447) - P: 3 - Client ID 12 - Executing Trader 122 - Investment Decision Maker	mifidFields, clearingMemberCode, interestedParty	OrderAdd, OrderModify, OrderCancel, OrderMassCancel
→237 6	PartyRoleQualifier	CR	22 - Algorithm (applicable to PartyRole values 12 or 122) 23 - Firm or legal entity (LEI) (applicable to PartyRole value 3) 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 4 = Canceled 5 = Replaced 8 = Rejected C = Expired D = Restated F = Trade G = Trade Correct H = Trade Cancel L = Triggered	status OrderAddResponse --> New (0), Rejected (8), Restated (D), Triggered (L) OrderModifyResponse --> Replaced (5) OrderCancelResponse --> Canceled (4), Expired (C) OrderExecute --> Trade (F), Trade Correct (G) Trade Bust --> Trade Cancel (H) Reject --> Rejected (8)	OrderAddResponse, OrderModifyResponse, OrderCancelResponse, OrderExecute, TradeBust, Reject
2431	ExecTypeReason	C	100 - GT order restatement 101 - Iceberg order refill 102 - Cancel IOC/FOK order 103 - Cancel by STP 104 - Cancel by Market Operations 105 - Cancel on Trading Halt 106 - Cancel on Disconnect	execTypeReason OrderAddResponse --> 100, 101, 110, 114 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
			107 - Cancel by Corporate Action 108 - Cancel by Mass Cancel 109 - Cancel on Buy Only 110 - First trade on aggressive order 111 - Cancel on Knock out 112 - Cancel by Risk management 113 - Cancel on DC disconnect 114 - Released from hybrid queue		
39	OrdStatus	R	0 = New 1 = Partially Filled 2 = Filled 4 = Canceled 8 = Rejected C = Expired	status OrderAddResponse --> New (0), Partially Filled (1), Filled (2), Rejected (8) OrderModifyResponse --> New (0), Partially Filled (1), Filled (2) OrderCancelResponse --> Canceled (4), Expired (C) OrderExecute --> Partially Filled (1), Filled (2) Trade Bust --> Trade Cancel (H) Reject --> Rejected (8)	OrderAddResponse, OrderModifyResponse, OrderCancelResponse, OrderExecute, Reject
103	OrdRejReason	C	Values for OrdRejReason are presented in the <i>GPW WATS 2.03 Rejection Codes</i> document.	reason	OrderAddResponse, OrderModifyResponse, OrderCancelResponse, Reject
2667	AlgorithmicTradeIndicator	C	0 = Non-algorithmic trade 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 3 = House trader	accountType	OrderAdd
C	Instrument	R			
48	SecurityID	R	integer, 4 bytes	instrumentId	OrderAdd, OrderExecute

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
22	SecurityIDSource	R	8 - exchange symbol	-	n/a
54	Side	R	1 - Buy 2 - Sell	side	OrderAdd, Order Execute
C	OrderQtyData	R			
38	OrderQty	R	Integer, 8 bytes	quantity	OrderAdd, OrderModify
40	OrdType	R	1 - Market 2 - Limit 3 - Stop Loss 4 - Stop Limit K - Market With Left Over as Limit	orderType 1 - Limit --> 2 2 - Market --> 1 3 - MarketToLimit --> K 4 - Iceberg --> 2 (with InitialDisplayQty filled) 5 - StopLimit --> 4 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) 1 - Triggered 2 - Stop order triggered	execTypeReason 4 - Triggered --> 2 20 - VFAactivated --> 1	OrderAddResponse
15	Currency	R	XXX	currency	instrument reference data, OrderExecute
59	TimeInForce	R	0 - Day 1 - Good Till Cancel (GTC) 2 - At The Opening (VFA) 3 - Immediate Or Cancel (IOC) 4 - Fill Or Kill (FOK) 6 - Good Till Date (GTD) 7 - At The Closing (VFC)	timeInForce 1 - Day --> 0 2 - GTC --> 1 3 - IOC --> 3 4 - FOK --> 4 5 - VFA --> 2 6 - GTD --> 6 7 - VFC --> 7 8 - GTT --> 6	OrderAdd
432	ExpireDate	C	The following formats are accepted: YYYYMMDD (local)	expire	OrderAdd, OrderModify

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
126	ExpireTime	C	The following formats are accepted: YYYYMMDD-HH:MM:SS (UTC)	expire	OrderAdd, OrderModify
18	ExecInst	O	o = Cancel on connection loss	execInst	OrderAdd
528	OrderCapacity	R	A - Agency (mapped to AOTC) P - Principal (mapped to DEAL) R - Riskless Principal (mapped to MTCH)	capacity 1 - Agency --> A 2 - Principal --> P 3 - RisklessPrincipal --> R	OrderAdd
529	OrderRestrictions	O	5 - Acting as Market Maker or Specialist in the security	flags : MarketMakerOrSpecialist obx0xx --> empty obx1xx --> 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 N - No	obxxx0 --> N obxxx1 --> 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: YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC) YYYYMMDD-HH:MM:SS.uuuuuu (UTC) YYYYMMDD-HH:MM:SS.mmm (UTC)	sourceTimestamp	message header

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
2362	SelfMatchPreventionID	O	1-255	stpld	OrderAdd
C	DisplayInstruction				
1138	DisplayQty	O	integer, 8 bytes	-	matching engine data
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 1 = Lost priority as a result of order change	priorityFlag 1 - Lost --> 1 2 - Retained --> 0	OrderModifyResponse
851	LastLiquidityInd	C	1 = Added liquidity 2 = Removed liquidity 4 = Auction execution	liquidityIndicator 1 - BuyOrderExecution --> for buy 2, for sell 1 2 - SellOrderExecution --> for buy 1, for sell 2 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 obxx0x --> empty obxx1x --> 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	quoteld	MassQuote
297	QuoteStatus	R	0 - Accepted 5 - Rejected	status 1 - Accepted --> 0 2 - Rejected --> 5	MassQuoteResponse
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 For clients, the following values are reserved for applicable use: Applicable to PartyRole value 3: 1 = AGGR (an aggregation of multiple client orders) 2 = PNAL (clients are pending allocation) Applicable to PartyRole value 12: 3 = NORE (timing and location of the execution determined by the client of the participant)"	mifidFields, clearingMemberCode, interestedParty	MassQuote
→447	PartyIDSource	R	D - Proprietary / Custom code N - Legal Entity Identifier (LEI) P - Short code identifier	mifidFields, clearingMemberClearingIdentifier	MassQuote
→452	PartyRole	R	For PartyIDSource (447) - D: 4 - Clearing Firm 33 - Interested Party For PartyIDSource (447) - P: 3 - Client ID 12 - Executing Trader 122 - Investment Decision Maker	mifidFields, clearingMemberCode, interestedParty	MassQuote

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
→237 6	PartyRoleQualifier	C	"For PartIDSource (447) = P: 22 = Algorithm (applicable to PartyRole values 12 or 122) 23 = Firm or legal entity (LEI) (applicable to PartyRole value 3) 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
581	AccountType	O	1 - Account is carried on customer side of the books 3 - House trader	accountType 1 - Missing --> empty 2 - Customer --> 1 3 - House --> 3	MassQuote
60	TransactTime	R	The following formats are accepted: YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC) YYYYMMDD-HH:MM:SS.ffffff (UTC) YYYYMMDD-HH:MM:SS.mmm (UTC)	sourceTimestamp	message header
528	OrderCapacity	R	A - Agency (mapped to AOTC) P - Principal (mapped to DEAL) R - Riskless Principal (mapped to MTCH)	capacity 1 - Agency --> A 2 - Principal --> P 3 - RisklessPrincipal --> R	MassQuote
529	OrderRestrictions	O	5 - Acting as Market Maker or Specialist in the security	flags : MarketMakerOrSpecialist obx0xx --> empty obx1xx --> 5	MassQuote
1724	OrderOrigination	O	5 - Order received from a direct access or sponsored access customer	flags : DirectOrSponsoredAccess obxx0x --> empty obxx1x --> 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

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
→1168	TotNoCxlQuotes	R		-	
→1169	TotNoAccQuotes	R		-	
→1170	TotNoRejQuotes	R		-	
→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	-	
→→174 7	BidQuoteID	O	integer, 8 bytes	bidOrderId	MassQuoteResponse
→→174 8	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
→→116 7	QuoteEntryStatus	O	0 - Accepted 5 - Rejected	status 1 - New --> 0 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
797	CopyMsgIndicator	O	Y = Yes	Y	n/a
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			

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
11	ClOrdID	R	ASCII: 0-9, A-Z, a-z	clientOrderId	OrderMassCancelResponse
1369	MassActionReportID	R	integer, 8 bytes	massCancelId	OrderMassCancelResponse
530	MassCancelRequestType	R	1 - Cancel orders for a security 7 - Cancel all orders 9 - Cancel orders for a market segment	massCancelRequestType 1 - CancelForSecurity --> 1 7 - CancelAllOrders --> 7 9 - CancelOrdersForMarketSegment --> 9	OrderMassCancelResponse
531	MassCancelResponse	R	0 - Cancel request rejected 1 - Cancel orders for a security 7 - Cancel all orders 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	-	
→→4 48	PartyID	R	integer 4 - 4.294.967.295 (4 bytes)	executingTrader.shortCode	OrderMassCancel
→→4 47	PartyIDSource	R	P - Short code identifier	-	
→→4 52	PartyRole	R	For PartyIDSource (447) - P: 12 - Executing Trader	-	
→→2 376	PartyRoleQualifier	R	22 - Algorithm (applicable to PartyRole value 12) 24 - Natural person (applicable to PartyRole value 12)	executingTrader.qualifier 2 - Algorithm --> 22 4 - NaturalPerson --> 24	OrderMassCancel
C	TargetParties	O			
1461	NoTargetPartyIDs	O	Always 1	-	
→→14 62	TargetPartyID	C		targetPartyId	OrderMassCancelResponse
→→14 63	TargetPartyIDSource	C	D = Proprietary / Custom code P = Short code identifier	-	

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
→→14 64	TargetPartyRole	C	For PartyIDSource (447) - D: 35 - Liquidity Provider 54 - Sender Location 66 - Market Maker For PartyIDSource (447) - P: 3 - Client ID 12 - Executing Trader 122 - Investment Decision Maker	targetPartyRole 0 - None --> [NoTargetPartyID absent] 35 - LiquidityProvider --> 35 54 - SenderLocation --> 54 66 - MarketMaker --> 66 3 - ClientID --> 3 12 - ExecutingTrader --> 12 122 - 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: YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC) YYYYMMDD-HH:MM:SS.ffffff (UTC) YYYYMMDD-HH:MM:SS.mmm (UTC)	sourceTimestamp	message header
797	CopyMsgIndicator	O	Y = Yes	Y	n/a
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, TradeCaptureReportDual
1003	TradeID	O	integer, 4 bytes	tradeId	TradeCaptureReportSingle, TradeCaptureReportDual
487	TradeReportTransType	R	0 = New 1 = Cancel 2 = Replace	tradeReportTransType 1 = New --> 0	TradeCaptureReportSingle, TradeCaptureReportDual

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

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
22	SecurityIDSource	R	8 - exchange symbol	-	
32	LastQty	R	integer, 8 bytes		
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: YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC) YYYYMMDD-HH:MM:SS.ffffff (UTC) YYYYMMDD-HH:MM:SS.mmm (UTC)	sourceTimestamp	message header
64	SettlDate	C	YYYYMMDD (local) 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 2 = Both Sides	TradeCaptureReportSingle --> 1 TradeCaptureReportDual --> 2	TradeCaptureReportSingle, TradeCaptureReportDual
→54	Side	R	1 - Buy 2 - Sell	TradeCaptureReportSingle : side 1 - Buy --> 1 2 - Sell --> 2 TradeCaptureReportDual always both sides (first Buy, then Sell)	TradeCaptureReportSingle, TradeCaptureReportDual
→C	Parties	R			
→453	NoPartyIDs	R	1-7	[calculated]	TradeCaptureReportSingle, TradeCaptureReportDual
→→448	PartyID	R	"integer For clients, the following values are reserved for applicable use: Applicable to PartyRole value 3: 1 = AGGR (an aggregation of multiple client orders) 2 = PNAL (clients are pending allocation)	counterpartyCode, tcrParty.mifidFields, tcrParty.clearingMemberCode, tcrParty.interestedParty	TradeCaptureReportSingle, TradeCaptureReportDual

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
			Applicable to PartyRole value 12: 3 = NORE (timing and location of the execution determined by the client of the participant)*		
→→447	PartyIDSource	R	D = Proprietary / Custom code N = Legal Entity Identifier (LEI) P = Short code identifier	counterpartyCode, tcrParty.mifidFields, tcrParty.clearingMemberClearingIdentifier	TradeCaptureReportSingle, TradeCaptureReportDual
→→452	PartyRole	R	"For PartyIDSource (447) = D: 1 = Executing Firm 4 = Clearing Firm 17 = Contra Firm 33 = Interested Party For PartyIDSource (447) = P: 3 = Client ID 12 = Executing Trader 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) 23 = Firm or legal entity (LEI) (applicable to PartyRole value 3) 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 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) P - Principal (mapped to DEAL) R - Riskless Principal (mapped to MTCH)	tcrParty.orderCapacity 1 - Agency --> A	TradeCaptureReportSingle, TradeCaptureReportDual

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
				2 - Principal --> P 3 - Riskles Principal --> R	
→→529	OrderRestrictions	O	5 - Acting as Market Maker or Specialist in the security	tcrParty.flags : MarketMakerOrSpecialist obx0xx --> empty obx1xx --> 5	TradeCaptureReportSingle, TradeCaptureReportDual
→→1724	OrderOrigination	O	5 - Order received from a direct access or sponsored access customer	tcrParty.flags : DirectOrSponsoredAccess obxx0x --> empty obxx1x --> 5	TradeCaptureReportSingle, TradeCaptureReportDual
→C	OrderAttributeGrp	O			
→2593	NoOrderAttributes	R	1	n/a	
→→2594	OrderAttributeType	R	2 - Liquidity provision activity order	tcrParty.flags : LiquidityProvisionActivity	TradeCaptureReportSingle, TradeCaptureReportDual
→→2595	OrderAttributeValue	R	Y - Yes N - No	obxxx0 --> N obxxx1 --> Y	TradeCaptureReportSingle, 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 1 = Cancel 2 = Replace	tradeReportTransType 1 = New --> 0 2 = Cancel --> 1 3 = Replace --> 2	TradeCaptureReportSingle, TradeCaptureReportDual
856	TradeReportType	R	0 = Submit 1 = Alleged 2 = Accept 3 = Decline	tradeReportType 1 - Submit --> 0	TradeCaptureReportSingle, TradeCaptureReportDual

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
			6 = Trade Report Cancel 7 = Trade Break	2 - Alleged --> 1 3 - Accept --> 2 4 - Decline --> 3 7 - Trade Report Cancel --> 6 8 - Trade Break --> 7	
828	TrdType	R	22 = Privately negotiated trade (Cross trade) 38 = Block trade	tradeType 22 - PrivatelyNegotiatedTrade --> 22 38 - BlockTrade --> 38	TradeCaptureReportSingle, TradeCaptureReportDual
1123	TradeHandlingInstr	R	0 = Trade confirmation 1 = Two-party report 3 = One-party report for pass-through	TradeCaptureReportSingle --> 3 TradeCaptureReportDual --> 1 TradeCaptureReportSingle (execType = Trade, TradeCorrect, TradeCancel) --> 0 TradeCaptureReportDual (execType = Trade, TradeCorrect, TradeCancel) --> 0	TradeCaptureReportSingle, TradeCaptureReportDual
572	TradeReportRefID	O	ASCII: 0-9, A-Z, a-z	tradeReportRefId	TradeCaptureReportSingle, TradeCaptureReportDual
939	TrdRptStatus	R	0 = Accepted 1 = Rejected	status 2 - Accepted --> 0 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, 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, 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: YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC) YYYYMMDD-HH:MM:SS.uuuuuu (UTC) YYYYMMDD-HH:MM:SS.mmm (UTC)	sourceTimestamp	message header

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

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
			17 = Contra Firm 33 = Interested Party For PartyIDSource (447) = P: 3 = Client ID 12 = Executing Trader 122 = Investment Decision Maker		
→→2376	PartyRoleQualifier	R	For PartIDSource (447) = P : 22 = Algorithm (applicable to PartyRole values 12 or 122) 23 = Firm or legal entity (LEI) (applicable to PartyRole value 3) 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 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) P - Principal (mapped to DEAL) R - Riskless Principal (mapped to MTCH)	tcrParty.orderCapacity 1 - Agency --> A 2 - Principal --> P 3 - Riskless Principal --> R	TradeCaptureReportSingle, TradeCaptureReportDual
→→529	OrderRestrictions	O	5 - Acting as Market Maker or Specialist in the security	tcrParty.flags : MarketMakerOrSpecialist obx0xx --> empty obx1xx --> 5	TradeCaptureReportSingle, TradeCaptureReportDual
→→1724	OrderOrigination	O	5 - Order received from a direct access or sponsored access customer	tcrParty.flags : DirectOrSponsoredAccess obxx0x --> empty obxx1x --> 5	TradeCaptureReportSingle, TradeCaptureReportDual
→C	OrderAttributeGrp	O			

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
→→2593	NoOrderAttributes	R	1	n/a	TradeCaptureReportSingle, TradeCaptureReportDual
→→2594	OrderAttributeType	R	2 - Liquidity provision activity order	tcrParty.flags : LiquidityProvisionActivity	TradeCaptureReportSingle, TradeCaptureReportDual
→→2595	OrderAttributeValue	R	Y - Yes N - No	obxxx0 --> N obxxx1 --> Y	TradeCaptureReportSingle, TradeCaptureReportDual
64	SettlDate	C	YYYYMMDD (local) In case of block trades (for all asset classes except for derivatives) values from T+0 to T+30 are allowed.	settlementDate	TradeCaptureReportSingle, TradeCaptureReportDual
797	CopyMsgIndicator	O	Y - Yes		
C	StandardTrailer	R			

8.1.6. TRADING SESSION STATUS (H)

Tag	Field	Req	Values	Field and values (BIN to FIX)	BIN messages
C	StandardHeader	R			
336	TradingSessionID	R	1 - Day	n/a	
340	TradSesStatus	R	100 -Start of trading day 101- Start of order restatement 102 – End of order restatement 103 – End of trading day	TradingSessionEvent 1 - PreviousDayRestateStart --> 101 2 - PreviousDayRestateEnd --> 102 3 - StartOfTradingSessionMIC --> 100 4 - EndOfTradingSessionMIC --> 103	TradingSessionStatus
60	TransactTime	R	YYYYMMDD-HH:MM:SS.nnnnnnnnn (UTC)	sourceTimestamp	message header
75	TradeDate	R	YYYYMMDD (local)	date	TradingSessionStatus
1301	MarketID	C	Segment MIC Provided only in case of TradSesStatus=100 (start of trading day) and 103 (end of trading day), otherwise empty.	marketId	TradingSessionStatus
C	StandardTrailer	R			

