

*Atlas platform (Ap)*  
FIX 4.4 Specification

SIGMA X MTF & SIGMA X Europe MTF  
Equities

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Version	Description	Publication Date
1.0	Initial version of Atlas platform FIX 4.4 Specification.	27/05/2021
1.01	Added TransactTime (Tag 60) to New Order Single message.	08/06/2021
1.02	Removed BookIndicator (Tag 10078) from New Order Single and Execution Report Removed Party Role (Tag 452) = 26 from Parties repeating group Updated 'RPW book' wording to Non displayed book Added LastMkt (Tag 30) on Drop copy execution report	01/07/2021
1.03	Removed PegOffsetValue (Tag 211) from New Order Single Added MinQty (Tag 110) to Execution Reports Removed OnBehalfOfCompID (Tag 115) from Message Header Removed DeliverToCompID (Tag 128) from Message Header Removed NextExpectedMsgSeqNum (Tag 789) from Logon message Updated parties entries table with valid variations Removed Symbol (Tag 55) from Order Cancel Request Removed OrderId (Tag 37) from Order Cancel/Replace Request Removed OrderId (Tag 37) from Order Cancel Request Removed Currency (Tag 15) from Order Cancel Request Added OnBehalfCompID (Tag 115) to Drop copy Execution Report	20/07/2021
1.04	Added Note on Parties group validation for DEA orders	13/08/2021
1.05	Clarified that the value in ExecID (Tag 17) is the Execution ID sent to CCPs on Trade Messages	17/09/2021

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# 1 Introduction

This document describes the FIX 4.4 interface for SIGMA X MTF and SIGMA X Europe MTF *Order Entry* and *Drop-Copy*. Both MTFs are operated separately but built on Goldman Sachs' Atlas platform ("Ap"). Members initiate a connection to the relevant MTF FIX gateway.

## 1.1 Intended Audience

This guide is intended to be read by those with responsibility for implementing and supporting interfaces to SIGMA X MTF and SIGMA X Europe MTF. It is assumed the reader is familiar with FIX 4.4. protocol.

## 1.2 Supporting Documentation

This document should be read in conjunction with the latest SIGMA X MTF and SIGMA X Europe MTF documents on <http://gset.gs.com/Sigmamaxmtf/InfoParticipants>. For initial go-live please refer to the Member-Migration document.

## 1.3 General Overview

### 1.3.1 Symbology

Symbols are identified using the following mandatory FIX 4.4 tags:

- Symbol/55 = ISIN
- Currency/15 = ISO 4217 currency identifier. This is the trading currency of the instrument on the Primary Market (e.g. *GBX* or *GBP* for pence or pound listed instruments respectively)
- SecurityExchange/207 = ISO 10383 Market identifier Code (MIC). This is the MIC of the instrument Primary Market (e.g. XLON)

### 1.3.2 Segment MICs

The MIC for SIGMA X MTF and SIGMA X Europe MTF are:

MIC	Operating MIC	Market	Country
SGMX	SGMX	SIGMA X MTF Non-Displayed Book	United Kingdom
SGMY	SGMX	SIGMA X MTF Auction Book	United Kingdom
SGMU	SGMU	SIGMA X Europe MTF Non-Displayed Book	France
SGMV	SGMU	SIGMA X Europe MTF Auction Book	France

### 1.3.3 Trading Venue Transaction Identification Code (TVTIC)

The TVTIC is returned in the relevant Execution Report in FIX tag 880/TrdMatchID. This is an alphanumeric value that is unique, consistent and persistent per ISO10383 segment MIC and per trading day.

### 1.3.4 Timestamps

All FIX timestamps are Universal Time Coordinated (UTC), also known as GMT as per the FIX standard. Microsecond level resolution.

### 1.3.5 Cancel On Disconnect

All Order Entry sessions are configured to Cancel (all open orders) on Disconnect. Cancel on Disconnect is a mandatory feature and cannot be disabled.

## 1.4 Contact Information

Please reach out to the SIGMA X team via [GSSIGMAXMTF@gs.com](mailto:GSSIGMAXMTF@gs.com) for assistance with the migration.

## 2 FIX Order Entry

### 2.1 Message Header and Trailer

#### 2.1.1 Message Header

Tag	Field	Mandatory	Description
8	BeginString	Yes	FIX 4.4 Identifies beginning of a new message and protocol version. Always the first field in a message.
9	BodyLength	Yes	Message length, forward to the CheckSum <10> field. Always the second field in a message.
35	MsgType	Yes	Defines message type. Always the third field in a message. <ul style="list-style-type: none"> <li>0 = Heartbeat</li> <li>A = Logon</li> <li>1 = Test Request</li> <li>2 = Resend Request</li> <li>3 = Reject</li> <li>4 = Sequence Reset (Gap Fill)</li> <li>5 = Logout</li> <li>D = New Order Single</li> <li>G = Order Cancel / Replace Request</li> <li>F = Order Cancel Request</li> <li>q = Order Mass Cancel Request</li> <li>8 = Execution Report</li> <li>9 = Order Cancel Reject</li> <li>r = Order Mass Cancel Report</li> <li>j = Business Message Reject</li> </ul>
34	MsgSeqNum	Yes	Integer message sequence number.
43	PossDupFlag	No	Indicates possible re-transmission of message with this sequence number.
49	SenderCompID	Yes	Assigned value used to identify firm sending message.
52	SendingTime	No	Time of message transmission (always expressed in UTC (Universal Time Coordinated, also known as "GMT")).
56	TargetCompID	Yes	Assigned value used to identify receiving firm
97	PossResend	No	Indicates that message may contain information that has been sent under another sequence number. Valid values: <ul style="list-style-type: none"> <li>Y = Possible resend</li> <li>N = Original transmission</li> </ul>

#### 2.1.2 Message Trailer

Tag	Field	Mandatory	Description
10	Checksum	Yes	Three byte, simple checksum. Always last field in a message

## Administrative Messages

With the exception of Reject (Session level) MsgType/35=3, which is an outbound only message, Administrative messages are both inbound and outbound messages.

### 2.1.3 Logon / 35=A

Trading members initiate logon request.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
98	EncryptMethod	Yes	0 = None
108	HeartBtInt	Yes	HeartBeat interval (seconds). Cannot exceed 60 seconds.
141	ResetSeqNumFlag	No	<ul style="list-style-type: none"> <li>Y = Reset sequence numbers for both sides of FIX session</li> <li>N = No reset</li> </ul>
-	<Message Trailer>	Yes	

### 2.1.4 Heartbeat / 35=0

The issuer of this message can be either the Member or the MTF. The Heartbeat message monitors the status of the communication link during inactivity periods. The HeartBtInt field of the Logon (A) message is used to declare at logon the timeout Interval for generating heartbeats. If HeartBtInt is set to zero, then no regular heartbeat messages are generated.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
112	TestReqID	No	Required for heartbeats in response to a Test Request message
-	<Message Trailer>	Yes	

### 2.1.5 Test Request / 35=1

The issuer of this message can be either the Member or the MTF. This message forces a Heartbeat (0) message from the opposite side. The test request message checks the sequence numbers or verifies the status of the communication line.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
112	TestReqID	Yes	Test request message ID
-	<Message Trailer>	Yes	



### 2.1.6 Resend Request / 35=2

The issuer of this message can be either the Member or the MTF. This message is sent by the receiving application to initiate the retransmission of messages. This function is used when a gap in the sequence numbers is detected, if the receiving application loses a message, or as a function of the initialization process.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
7	BeginSeqNo	Yes	Sequence number beginning of messages to be resent
16	EndSeqNo	Yes	Sequence number ending of messages to be resent
-	<Message Trailer>	Yes	

### 2.1.7 Reject / 35=3

The issuer of this message can only be the MTF. The MTF generates this message if a Member sends a message that violates session-level rules (e.g. incorrect message type, invalid CheckSum).

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
45	RefSeqNum	Yes	Reference message sequence number
58	Text	No	Request Status or error text
371	RefTagID	No	The tag number of the FIX field being referenced
372	RefMsgType	No	The MsgType/35 of the FIX message being referenced
373	SessionRejectReason	No	Code to identify reason for a session level reject message <ul style="list-style-type: none"> <li>• 0 = Invalid tag number</li> <li>• 1 = Required tag missing</li> <li>• 3 = Undefined tag</li> <li>• 5 = Value is incorrect</li> <li>• 10 = SendingTime accuracy problem</li> <li>• 11 = Invalid MsgType</li> <li>• 99 = Other</li> </ul>
-	<Message Trailer>	Yes	

### 2.1.8 Sequence Reset / 35=4

The issuer of this message can be either the Member or the MTF. This message can be sent in two modes according to the GapFillFlag value: the GapFill mode if GapFillFlag = 'Y' and the Reset mode if GapFillFlag = 'N' or if GapFillFlag is not present.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	

Tag	Field	Mandatory	Description
36	NewSeqNo	Yes	New Sequence number
123	GapFillFlag	No	<ul style="list-style-type: none"><li>N = Sequence reset; ignore MsgSeqNum field</li><li>Y = Gap fill message; MsgSeqNum field valid</li></ul>
-	<Message Trailer>	Yes	

### 2.1.9 Logout / 35=5

This message is used to initiate and confirm termination of the session by either the Member or the MTF. Disconnection without the exchange of Logout messages should be interpreted as an abnormal condition.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
58	Text	No	Logout text
-	<Message Trailer>	Yes	

## 2.2 Application Messages – Members to MTF

Application message inbound requests are sent by Members to the MTF.

### 2.2.1 New Order Single / 35=D

The New Order Single Message is used to create a new order.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
11	ClOrdId	Yes	Client order ID
15	Currency	Yes	Trading currency of the instrument, i.e. GBX for pence listed instruments and GBP for pound listed instruments
18	ExecInst	No	Execution instruction for order handling; required for Pegged orders (40=P), not allowed on limit orders (40=2) <ul style="list-style-type: none"> <li>• M = Mid-price peg</li> <li>• R = Primary peg (<i>Auction Book only</i>)</li> <li>• P = Market peg (<i>Auction Book only</i>)</li> </ul>
38	OrderQty	Yes	Total order quantity
40	OrdType	Yes	<ul style="list-style-type: none"> <li>• 2 = Limit (<i>Auction Book only</i>)</li> <li>• P = Pegged</li> </ul>
44	Price	No	Instrument price per unit of quantity; only required for Limit orders (40=2).
54	Side	Yes	<ul style="list-style-type: none"> <li>• 1 = Buy</li> <li>• 2 = Sell</li> </ul>
55	Symbol	Yes	Instrument ID (ISIN)
59	TimeInForce	Yes	<ul style="list-style-type: none"> <li>• 0 = Day</li> <li>• 3 = Immediate Or Cancel (IOC) (<i>Non-Displayed Book only</i>)</li> <li>• 4 = Fill or Kill (FOK) (<i>Non-Displayed Book only</i>)</li> <li>• 9 = Good for Auction (GFA) (<i>Auction Book only</i>)</li> </ul>
60	TransactTime	Yes	<ul style="list-style-type: none"> <li>• Transaction time in YYYYMMDD-hh:mm:ss.dddddd</li> </ul>
100	ExDestination	Yes	Indicates venue order should be sent <ul style="list-style-type: none"> <li>• SGMX = requests placed on Non-Displayed Book of the UK Venue</li> <li>• SGMY = requests placed on Auction Book of the UK Venue</li> <li>• SGMU = requests placed on Non-Displayed Book of the EU Venue</li> <li>• SGMV = requests placed on Auction Book of the EU Venue</li> </ul>
110	MinQty	No	Minimum quantity to be executed. This is implemented as MAQ per <a href="#">Trading Participant Manual</a> . MinQty is not supported on FOK Orders.
207	SecurityExchange	Yes	Market Identification Code
528	OrderCapacity	Yes	<ul style="list-style-type: none"> <li>• P = Principal (maps to 'DEAL')</li> <li>• R = Riskless Principal (maps to 'MTCH')</li> <li>• A = Agency (maps to 'AOTC')</li> </ul>
581	AccountType	Yes	Account Type associated with the order <ul style="list-style-type: none"> <li>• 1 = Client</li> <li>• 3 = House</li> </ul>
1	Account	No	CCP Account Identifier. Max length is 32 characters.
9952	FreeText	No	Free Text
453	NoPartyIDs	Yes	Number of Parties for repeating group below. Must be 1-3.

Tag	Field	Mandatory	Description
448	PartyID	Yes	<p>The short code representing the client or decision maker represented by this block Party identifier/code; must be between 4 and <math>2^{32}-1</math>. In the event a Member provides a string value with leading 0s, example 0010542 we will convert this to a valid integer resulting in 10542. GS will not be held responsible for any error this may cause.</p> <p>Applicable to PartyRole 3 (ClientID):</p> <ul style="list-style-type: none"> <li>0 = NONE – No Client for this order</li> <li>1 = AGGR – In case of Aggregated orders</li> <li>2 = PNAL – In case of Pending Allocation</li> </ul> <p>Applicable to PartyRole 12 (Executing Trader)</p> <ul style="list-style-type: none"> <li>3 = NORE – Execution decision taken by the client</li> </ul>
447	PartyIDSource	Yes	P = Short Code Identifier
452	PartyRole	Yes	<p>Identifies the type or role of the PartyID (448) specified.</p> <ul style="list-style-type: none"> <li>3 = Client ID</li> <li>12 = Executing trader</li> <li>122 = Investment decision maker</li> </ul>
2376	PartyRoleQualifier	No	<p>Used to further qualify the value of PartyRole (452).</p> <ul style="list-style-type: none"> <li>22 = Algorithm</li> <li>23 = Firm or Legal Entity</li> <li>24 = Natural Person</li> </ul>
1724	OrderOrigination	No	<p>DEA Flag indicator. It should contain one of the following values:</p> <ul style="list-style-type: none"> <li>5 = Yes</li> <li>0 = No (Default)</li> <li>Other values are unsupported and will be rejected</li> </ul>
8015	OrderAttributeType	No	<p>The presence of a supported value indicates that condition applies to the order</p> <ul style="list-style-type: none"> <li>2 = Liquidity Provision Activity (for future use)</li> <li>4 = Algorithmic order</li> </ul>
-	<Message Trailer>	Yes	

## Parties component usage

The **Parties** component is composed of the fields: NoPartyIDs, PartyID, PartyIDSource, PartyRole and PartyRoleQualifier. These fields when grouped together with the combinations represented below are used to populate the fields required for MiFID II:

Combinations outside validations below will be rejected.

Party Identifier	PartyID (448)	PartyIDSource (447)	PartyRole (452)	PartyRoleQualifier (2376)	OrderCapacity (528)
Client – Legal Entity (LEI)	Shortcode	P	3	23	Allow all
Client – Natural Person	Shortcode	P	3	24	Allow all
No client on order (NONE)	0	P	3	-	DEAL(P)
An aggregation of multiple client orders (AGGR)	1	P	3	-	Allow all
Client pending allocation (PNAL)	2	P	3	-	Allow all
Investment Decision Maker - Natural Person	Shortcode	P	122	24	Allow all
Investment Decision Maker – Algorithm	Shortcode	P	122	22	Allow all
No Investment Decision Maker (NONE)	0	P	122	-	MTCH(R) or AOTC(A)
Executing Trader - Natural Person	Shortcode	P	12	24	Allow all
Executing Trader - Algorithm	Shortcode	P	12	22	Allow all
Executing Trader on behalf of client (NORE)	3	P	12	-	Allow all

Note:

- Shortcodes must be between 4 and  $2^{32} - 1$
- For DEA orders, a party block entry matching 'Executing Trader on behalf of client (NORE)' is expected along with the Client.
- For Non DEA orders a Client or Investment Decision Maker is expected along with the Executing Trader

## 2.2.2 Order Cancel/Replace Request / 35=G

The Cancel/Replace request is used to change a valid attribute on an open order.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
1	Account	No	CCP Account Identifier. Max length is 32 characters.
11	ClOrdId	Yes	Client order ID
15	Currency	Yes	Trading currency of the instrument, i.e. GBX for pence listed instruments and GBP for pound listed instruments

Tag	Field	Mandatory	Description
18	ExecInst	No	Execution instruction for order handling; required for Pegged orders (40=P), not allowed on limit orders (40=2) <ul style="list-style-type: none"> <li>• M = Mid-price peg</li> <li>• R = Primary peg (<i>Auction Book only</i>)</li> <li>• P = Market peg (<i>Auction Book only</i>)</li> </ul>
38	OrderQty	Yes	New order quantity
40	OrdType	Yes	<ul style="list-style-type: none"> <li>• 2 = Limit (<i>Auction Book only</i>)</li> <li>• P = Pegged</li> </ul>
41	OrigClOrdId	Yes	ClOrdId of the order to be modified
44	Price	No	New instrument price per unit of quantity; only required for Limit orders (40=2).
54	Side	Yes	<ul style="list-style-type: none"> <li>• 1 = Buy</li> <li>• 2 = Sell</li> </ul>
55	Symbol	Yes	Instrument ID (ISIN)
59	TimeInForce	No	<ul style="list-style-type: none"> <li>• 0 = Day</li> <li>• 9 = Good for Auction (GFA) (<i>Auction Book only</i>)</li> </ul> TimeInForce cannot be amended on ( <i>Non-Displayed Book</i> )
60	TransactTime	Yes	<ul style="list-style-type: none"> <li>• Transaction time in YYYYMMDD-hh:mm:ss.ddddd</li> </ul>
207	SecurityExchange	Yes	Market Identification Code
9952	FreeText	No	Free Text
-	<Message Trailer>	Yes	

### 2.2.3 Order Cancel Request / 35=F

The order cancel request message requests a cancellation of the entire remaining quantity of an existing order.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
11	ClOrdId	Yes	Client order ID
41	OrigClOrdId	Yes	Previous value for ClOrdId
60	TransactTime	Yes	Transaction time in YYYYMMDD-hh:mm:ss.ddddd
-	<Message Trailer>	Yes	

### 2.2.4 Order Mass Cancel Request / 35=q

The order mass cancel request message requests the cancellation of the entire remaining group of orders that match criteria within the request. Either Symbol or ClassID must be present on the message.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
11	ClOrdId	Yes	Request Id
54	Side	No	<ul style="list-style-type: none"> <li>• 1 = Buy</li> <li>• 2 = Sell</li> </ul>

Tag	Field	Mandatory	Description
55	Symbol	No	Instrument ID (ISIN)
60	TransactTime	Yes	Transaction time in YYYYMMDD-hh:mm:ss.dddddd
207	SecurityExchange	No	Market Identification Code; mandatory if symbol provided
15	Currency	No	Trading currency of the instrument; mandatory if symbol provided
528	OrderCapacity	No	<ul style="list-style-type: none"> <li>P = Principal (maps to 'DEAL')</li> <li>R = Riskless Principal (maps to 'MTCH')</li> <li>A = Agency (maps to 'AOTC')</li> </ul>
9945	ClassID	No	Integer Class ID value
-	<Message Trailer>	Yes	

## 2.3 Application Messages – MTF to Members

Application messages outbound responses and unsolicited messages are sent by the MTF to Members.

### 2.3.1 Execution Report / 35=8

The Execution report is used in the following scenarios:

- Response to New order single (D) requests
- Responses to Order Cancel/Replace (G) requests
- Responses to Order Mass Cancel (q) requests
- Unsolicited reports
- Response to a Trade cancellation

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
1	Account	No	Echoed from order
6	AvgPx	Yes	Calculated average price on all fills on order
11	ClOrdId	Yes	Echoed from order
14	CumQty	Yes	Total quantity filled on order
15	Currency	No	Echoed from order
17	ExecID	Yes	Execution report ID <ul style="list-style-type: none"> <li>• For trade execution reports, ExecID is equivalent to execution Id used in CCP reports.</li> </ul>
18	ExecInst	No	Echoed from order
19	ExecRefID	No	Execution report reference ID
30	LastMkt	No	Order segment MIC
31	LastPx	No	Price of last execution

Tag	Field	Mandatory	Description
32	LastQty	No	Quantity of last execution
37	OrderID	No	Engine Order ID
38	OrderQty	No	Echoed from order
39	OrdStatus	Yes	<ul style="list-style-type: none"> <li>• 0 = New</li> <li>• 1 = Partially filled</li> <li>• 2 = Filled</li> <li>• 3 = Done for day</li> <li>• 4 = Canceled</li> <li>• 8 = Rejected</li> </ul>
40	OrdType	No	Echoed from order
41	OrigClOrdId	No	Echoed from order
44	Price	No	Echoed from order
54	Side	No	Echoed from order
55	Symbol	Yes	Echoed from order
58	Text	No	Request status or error text
59	TimInForce	No	Echoed from order
60	TransactTime	Yes	Transaction time in YYYYMMDD-hh:mm:ss.dddddd
103	OrdRejReason	No	<ul style="list-style-type: none"> <li>• 1 = Unknown symbol</li> <li>• 5 = Unknown order</li> <li>• 6 = Duplicate order</li> <li>• 8 = Stale order</li> <li>• 11 = Unsupported order characteristics</li> <li>• 99 = Other</li> <li>• I = Instrument Suspension</li> </ul>
110	MinQty	No	Echoed from order
150	ExecType	Yes	<ul style="list-style-type: none"> <li>• 0 = New</li> <li>• 3 = Done for day</li> <li>• 4 = Cancelled</li> <li>• 5 = Replaced</li> <li>• 8 = Rejected</li> <li>• F = Trade</li> <li>• H = Trade Cancel</li> </ul>
151	LeavesQty	Yes	Remaining quantity open for further execution
382	NoContraBrokers	No	Number of Contra Brokers for repeating group below
375	ContraBroker	No	CCP of member; either <i>LCHL</i> , <i>ECCP</i> , <i>XCLR</i> or Member ID (for internalized trades).
453	NoPartyIDs	No	Echoed from order
448	PartyID	No	Echoed from order
447	PartyIDSource	No	Echoed from order
452	PartyRole	No	Echoed from order
2376	PartyRoleQualifier	No	Echoed from order
528	OrderCapacity	Yes	Echoed from order
581	AccountType	Yes	Echoed from order
880	TrdMatchID	No	This is a value that is unique, consistent and persistent per ISO10383 segment MIC and per trading day.



Tag	Field	Mandatory	Description
1724	OrderOrigination	No	Echoed from order
8015	OrderAttributeType	No	Echoed from order
9730	LiquidityIndicator	No	<ul style="list-style-type: none"> <li>A = Add liquidity - passive</li> <li>R = Remove liquidity –aggressive</li> <li>P = Periodic Auction</li> </ul>
9952	FreeText	No	Echoed from order
10080	IMPTimestamp	No	Indicates the time the Indicative Matching Price was set. <ul style="list-style-type: none"> <li>Transaction time in YYYYMMDD-hh:mm:ss.dddddd</li> <li>Blank</li> </ul>
10801	TradeType	No	<ul style="list-style-type: none"> <li>LIS</li> <li>RPW</li> </ul>
-	<Message Trailer>	Yes	

### 2.3.2 Order Cancel Reject / 35=9

This message is sent on the receipt of a cancel / replace request which cannot be honored.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
1	Account	No	Echoed from order
11	ClOrdId	Yes	Echoed from cancel or cancel / replace request
18	ExecInst	No	Echoed from cancel or cancel / replace request
37	OrderID	No	Engine Order ID
39	OrdStatus	Yes	<ul style="list-style-type: none"> <li>0 = New</li> <li>1 = Partially filled</li> <li>2 = Filled</li> <li>3 = Done for day</li> <li>4 = Canceled</li> <li>8 = Rejected</li> </ul>
41	OrigClOrdId	No	Echoed from cancel or cancel / replace request
55	Symbol	No	Echoed from cancel or cancel / replace request
58	Text	No	Request status or error text
60	TransactTime	Yes	Transaction time in YYYYMMDD-hh:mm:ss.dddddd
102	CxlRejReason	Yes	<ul style="list-style-type: none"> <li>0 = Too late to cancel</li> <li>1 = Unknown order</li> <li>3 = Order already in pending cancel or replace status</li> <li>4 = Amend/Cancel not allowed in Call Phase</li> <li>6 = Duplicate ClOrdId/11</li> <li>99 = Other</li> </ul>
434	CxRejResponseTo	Yes	<ul style="list-style-type: none"> <li>1 = Order Cancel Request</li> <li>2 = Order Cancel / Replace Request</li> </ul>
-	<Message Trailer>	Yes	

### 2.3.3 Order Mass Cancel Report / 35=r

This message is sent out after the processing of mass cancel request. Individual execution reports are also sent out for each product affected.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
11	ClOrdId	Yes	Echoed from mass cancel request
54	Side	No	Echoed from order
55	Symbol	No	Echoed from order
207	SecurityExchange	No	Echoed from order
15	Currency	No	Echoed from order
528	OrderCapacity	No	Echoed from order <ul style="list-style-type: none"> <li>• P = Principal</li> <li>• R = Riskless Principal</li> <li>• A = Agency</li> </ul>
530	MassCancelRequestType	Yes	<ul style="list-style-type: none"> <li>• 7 = Cancel all orders belonging to the specified class or symbol</li> <li>• 8 = Cancel all orders matching specified criteria</li> </ul>
533	TotalAffectedOrders	Yes	Number of orders cancelled upon mass cancel request
9945	ClassID	No	Echoed from order
-	<Message Trailer>	Yes	

### 2.3.4 Business Message Reject / 35=j

Response to any received message type that is not supported as specified in this document.

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
45	RefSeqNum	Yes	Reference message sequence number
58	Text	No	Reject text
372	RefMsgType	No	The MsgType/35 of the FIX message being referenced
379	BusinessRejectRefID	No	ClOrdID of the rejected message
380	BusinessRejectReason	Yes	<ul style="list-style-type: none"> <li>• 0 = Other</li> <li>• 3 = Unsupported message type</li> <li>• 4 = Application not available</li> </ul>
-	<Message Trailer>	Yes	

### 2.3.5 Trade Bust / 35=8, 150=H

All cancellations on SIGMA X and SIGMA X Europe MTF are carried out in accordance with the Rules and procedures set out in the [Trading Participant Manual](#). When a trade bust occurs:

- The ExecQty of a Partially or Fully Filled Order will not be adjusted as the result of a Trade Bust.
- An execution report message is sent out with details of the trade bust.
- Trade cancellations do not alter live orders state.

Note: To properly identify a trade bust execution report and aid trade look up, ExecType/150 is set to Trade Cancel ('H') and the ExecRefId/19 tag will hold the ExecID/17 of the execution being canceled



# 3 FIX Drop Copy

A FIX Drop-Copy of Order Events (Accepts, Replaces, Cancels, Partial Fill or Fully Filled) and Trade Cancellations is available upon request; this includes all such events for a particular Member (which may span multiple Order Entry logical sessions)

## Execution Report / 35=8

Tag	Field	Mandatory	Description
-	<Message Header>	Yes	
1	Account	No	Echoed from order
6	AvgPx	Yes	Calculated average price on all fills on order
11	ClOrdId	No	Echoed from order
14	CumQty	Yes	Total quantity filled on order
15	Currency	No	Echoed from order
17	ExecID	Yes	Execution report ID <ul style="list-style-type: none"> <li>For trade execution reports, ExecID is equivalent to execution Id used in CCP reports.</li> </ul>
18	ExecInst	No	Echoed from order
19	ExecRefID	No	Execution report reference ID
30	LastMkt	No	Order segment MIC
31	LastPx	No	Price of last execution
32	LastQty	No	Quantity of last execution
37	OrderID	No	Engine Order ID
38	OrderQty	No	Echoed from order
39	OrdStatus	Yes	<ul style="list-style-type: none"> <li>0 = New</li> <li>1 = Partially filled</li> <li>2 = Filled</li> <li>4 = Canceled</li> <li>5 = Replaced</li> </ul>
40	OrdType	No	Echoed from order
41	OrigClOrdId	No	Echoed from order
44	Price	No	Echoed from order
54	Side	No	Echoed from order
55	Symbol	Yes	Echoed from order
58	Text	No	Request status or error text
59	TimeInForce	No	Echoed from order
60	TransactTime	Yes	Transaction time in YYYYMMDD-hh:mm:ss.dddddd
110	MinQty	No	Echoed from order
115	OnBehalfOfCompID	Yes	SenderCompID associated with order

Tag	Field	Mandatory	Description
150	ExecType	Yes	<ul style="list-style-type: none"> <li>0 = New</li> <li>4 = Cancelled</li> <li>5 = Replaced</li> <li>F = Trade</li> <li>H = Trade Cancel</li> </ul>
151	LeavesQty	Yes	Remaining quantity open for further execution
382	NoContraBrokers	Yes	Number of Contra Brokers for repeating group below
375	ContraBroker	Yes	CCP of member; must be LCHL, ECCP, XCLR or Member ID (for internalized trades).
453	NoPartyIDs	No	Echoed from order
448	PartyID	No	Echoed from order
447	PartyIDSource	No	Echoed from order
452	PartyRole	No	Echoed from order
2376	PartyRoleQualifier	No	Echoed from order
528	OrderCapacity	Yes	Echoed from order
581	AccountType	Yes	Echoed from order
880	TrdMatchID	No	This is a value that is unique, consistent and persistent per ISO10383 segment MIC and per trading day.
1724	OrderOrigination	No	Echoed from order
8015	OrderAttributeType	No	Echoed from order
9730	LiquidityIndicator	No	<ul style="list-style-type: none"> <li>A = Add liquidity / passive</li> <li>R = Remove liquidity / aggressive</li> <li>P = Periodic Auction</li> </ul>
9952	FreeText	No	Echoed from order
10080	IMPTimestamp	No	Indicates the time the Indicative Matching Price was set. <ul style="list-style-type: none"> <li>Transaction time in YYYYMMDD-hh:mm:ss.dddddd</li> <li>Blank</li> </ul>
10801	TradeType	No	<ul style="list-style-type: none"> <li>LIS</li> <li>RPW</li> </ul>
-	<Message Trailer>	Yes	