

MiFID II WINNER FIX message requirements

In preparation for the MiFID II release on the 3rd January 2018, Winterflood is updating our systems and FIX specification to support the new directives.

Winterflood will make changes to include additional FIX 4.2 tag/values listed below on New Orders and Execution Reports where necessary.

Changes

New Order (35=D)

FIX Tag	Attribute	Value
54	Side	1 = Buy 2 = Sell <i>Newly supported -</i> <i>H= Sell Undisclosed</i> <i>5 = Sell Short</i> <i>6 = Sell Short Exempt</i>

Execution Report (35=8)

FIX Tag	Attribute	Value	Notes
29	LastCapacity	4=DEAL (Principal)	Trading Capacity – Required for Transact Reporting

Clarifications

Execution Report (35=8)

FIX Tag	Attribute	Value	Notes
30	LastMkt	Market Identifier Code	XLON / XLOM / AIMX / NEXX
76	ExecBroker	Broker code	WINS

Timestamp Granularity - The following granularities can be supported on FIX tags containing timestamps, (tags 52, 60, 112, etc) and will apply on all FIX messages sent by Winterflood.

Time	Format
Milli-seconds	yyyymmdd-hh:mm:ss.000