Reuters Bridge Mapping Table

VERSION 1.2

Overview

This article describes mapping rules which are applied to incoming TOF-messages in order to convert them to FIX4.4 messages.

Deal Types recognition rules

Below is the table that represents the rules for recognition of the deal type in incoming *Record Response (340).*

Deal type	Matching predicate	Field Lists	Comment
FXSpot	Pure Deal-Type (569) == '2'	501	Spot
FXFwd	Pure Deal-Type (569) == '4' and not exists(Fixing Date 1 (554))		Outright
FXSwap	Pure Deal-Type (569) == '8' and not exists(Fixing Date 1 (554)) and not exists(Fixing Date 2 (555))	502	Swap
NDF	(Pure Deal-Type (569) == '4' and exists(Fixing Date 1 (554)) or (Pure Deal-Type (569) == '8' and exists(Fixing Date 1 (554)) and exists(Fixing Date 2 (555)))	501/502	NDF Outright or NDF Swap
FXDeposit	Pure Deal-Type (569) == '16'	503	Deposit
FXFRA	Pure Deal-Type (569) == '32'	505	FRA

TOF Record Response to FIX Trade Capture Report mapping rules

Below is the table which represents rules of mapping which are applied to TOF *Record Response (340)* message in order to convert it to FIX Trade Capture Report (msgType = AE) message.

TOF		FIX 4.4					Mapping Rules	Comment
TOF field	TOF tag	FIX field	FIX tag	Req'd	Valid Values	Data Type		
-	-	TradeReportID	571	Y	-	String	FIX 571 = tcid#N, where tcid is four-character code. tcid#N is extracted from header …<US>…<GS>tcid#N<US>…	Unique identifier of Trade Capture Report ('AE')
-	-	SenderSubID	50	Y	-	String	FIX 50 = 'REUTERS'	Assigned value used to identify specific message originator
-	-	TradeReportTransType	487	N	0 = New 1 = Cancel 2 = Replace	int	FIX 487 = '0'	Identifies Trade Capture Report (AE) message transaction type
Direction	514	TrdSubType	829	N	0 = Regular Trade 12 = Exchange for Swap 22 = Privately Negotiated Trades 51 = Deposits 52 = Blank credit 53 = Repurchase agreement	int	if DealType == FXDeposit or DealType == FXFRA FIX 829=51	-

-	-	ExecID	17	N	-	String	FIX 17 = tcid#N, where tcid is four-character code. tcid#N is extracted from header …<US>…<GS>tcid#N<US>…	Unique identifier of Execution Report
-	-	SecondaryExecID	527	N	-	String	Not mapped	Identifier of original Swap for MICEX Spot
-	-	PreviouslyReported	570	Y	N = Not reported	Boolean	FIX(570) = 'N'	-
ID of the original it this is a Contra	567	TradeReportRefID	572	N	-	String	• if TOF 567 != tcid#0, FIX 572 = TOF 567 • if TOF 568 != tcid#0, FIX 572 = TOF 568	The TradeReportID (571) that is being referenced for correction or cancelation. For REPO Margin Calls in MICEX: reference to tag 818 tag of original REPO deal
ID of previous if this is a next	568							
Rate Direction	524	PriceType	423	N	-	int	• if TOF 524 = '1', FIX 423 = '20' • if TOF 524 = '2', FIX 423 = '21'	-
Price Convention	573	PriceSubType	10423	N	-	int	If Exists(TOF 573), FIX 10423 = TOF 573	-
-	-	ExecType	150	N	F = Trade G = Trade Correct H = Trade Cancel	char	FIX 150 = 'F'	-
Currency 1	517	Symbol	55	Y	Format: Crncy1/Crncy2	String	FIX 55 = concat (TOF 517, '/', TOF 518)	Crncy1, Crncy2 - 3 character ISO Currency code. Example: 'USD/JPY', 'EUR/USD'
Currency 2	518							
-	-	SecurityID	48	N	-	String	Not mapped	-
-	-	SecurityIDSource	22	N	4 = ISIN Code	String	Not mapped	-
-	-	Product	460	N	2 = Commodity 4 = Currency 5 = Equity 6 = Government 8 = Loan 11 = Municipal	int	• if DealType = FXDeposit || DealType = FXFRA FIX 460 = '9' • else FIX 460 = '4'	-
-	-	CFICode	461	N	MRCXXX = Currency ESXXXX = Common stock EPXXXX = Preferred stock DBXXXX = Bonds EUXXXX = Mutual fund "OgsCXN" = Non-standardized Option on Currency. g: C=Call / P=Put, s: A=American / E=European.	String	• if DealType = FXDeposit || DealType = FXFRA FIX 461 = 'DCXXXX' • else FIX FIX 461 = 'MRCXXX'	Indicates the type of security using ISO standard, Classification of Financial Instruments (CFI code) values.

-	-	SecurityType	167	Y	CS = Common stock PS = Preferred stock EUSOV = Eurobond MUNI = Municipal bond BN = Bank notes CORP = Corporate bond MF = Mutual fund FOR = Foreign Exchange Contract OPT = Options	String	• if DealType = FXDeposit || DealType = FXFRA FIX 167 = 'CD' • else FIX FIX 167 = 'FOR'	
Settlement	674	SecuritySubType	762	N	'DELIVERABLE' 'NON-DELIVERABLE'	String	• if TOF 674 == '1', FIX 762 == 'DELIVERABLE' • if TOF 674 == '2', FIX 762 == 'NON-DELIVERABLE' • else don't map	-
Pure-Deal type FRA Fixing Date /Fixing Date Period 1 FRA Settlement Date /Fixing Date Period 2	569 554 555	SecurityDesc	107	N	-	String	• If Deal type = 'FXSpot', FIX 107 = 'FXSPOT' • If Deal type = 'FXSwap', FIX 107 = 'FXSWAP' • If Deal type = 'FXFwd', FIX 107 = 'FXFORW' • If Deal type = 'NDF', FIX 107 = 'NDF' • If Deal type = 'FXFRA', FIX 107 = 'FXFRA' • If Deal type = 'FXDeposit', FIX 107 = 'DEPZ' Please see Deal Types recognition rules for details of Deal type recognition.	Security description
Source Reference	501	TradeID	1003	N	-	String	FIX 1003 = TOF 501	-
Secondary Source Reference	539	SecondaryTradeID	1040	N	-	String	FIX 1040 = TOF 539	-
-	-	NoEvents	864	N	-	NumInGroup	• If NoEvents repeating group is not empty /absent, create new repeating group entry NoEvents (864) = 1 • else NoEvents (864) = current tag value + 1	-
FRA Fixing Date /Fixing Date Period 1	554	EventType	=> 865	Y	-	int	FIX 865 [1] = '101'	-
		EventDate	=> 866	Y	-	LocalMktDate	FIX 866 [1] = convert2LocalMktDate(TOF 554)	-
-	-	NoUnderlyings	711	N	-	NumInGroup	Not mapped	Is used for REPO only. Absent otherwise.
-	-	UnderlyingSymbol	=> 311	N	-	String	Not mapped	Is used for REPO only. Absent otherwise.
-	-	NoUnderlyingStips	887	N	-	NumInGroup	Not mapped	-
-	-	UnderlyingStipType	=> 888	N	-	String	Not mapped	-
-	-	UnderlyingStipValue	=> 889	N	-	String	Not mapped	-

Direction Value Date Period 1 Currency 1 FRA Settlement Date	514 525 555	StartDate	916	N	-	LocalMkDate	- if (DealType = 'FXDeposit') AND Exists (TOF 525), then FIX 916 = TOF 525 - if (DealType = 'FXFRA') AND Exists(TOF 555), then FIX 916 = TOF 555	-
Direction Value Date Period 2 Currency 1 FRA Maturity Date /Payment Date /Premium Date for FXO	514 527 556	EndDate	917	N	-	LocalMkDate	- if (DealType = 'FXDeposit') AND Exists (TOF 527), then FIX 917 = TOF 527 - if (DealType = 'FXFRA') AND Exists(TOF 556), then FIX 917 = TOF 556	-
-	-	DeliveryType	919	N	-	int	Not mapped	-
Period 1	515	SettlType	63	C	0 = Regular / FX Spot settlement (T+1 or T+2 depending on currency) 1 = Cash / TOD (T+0) 2 = Next Day (T+1) / TOM (T+1) 6 = Future	char	if DealType = FXSpot: - if TOF 515 in (0, 5, 11-14, 21-80, 101-199) FIX 63 = 6 - if TOF 515 in(1, 2, 3) FIX 63 = TOF 515 - if TOF 515 = 4 FIX 63 = 0 - if TOF 515.isEmpty or not TOF 515.exist FIX 63=	The field is set for FX Spot. If 515 tag is empty or not exists, we should to map it to empty FIX. 63 tag To be able send and process empty fix tags there should be switch set following option in Fix Antenna Cpp configuration file: `Session.Default.Validation.ProhibitTagsWithoutValue = false`
Pure-Deal type Value date Period 1 Currency 1	569 525	SettlDate	64	C	Format: YYYYMMDD	LocalMktDate	if TOF 569 == '2' OR TOF 569 == '4', FIX 64 = convert2LocalMktDate (TOF 525)	-
Date of Deal Time Of Deal	502 503	TradeDate	75	N	Format: YYYYMMDD	LocalMktDate	FIX 75 = MakeLocalTimeFromUtc (TOF 502, TOF 503)	-
Deal Volume Currency 1	519	LastQty	32	N	-	Qty	FIX 32 = TOF 519	Amount of dealt currency.
Pure-Deal type Deposit Rate Swap Rate Exchange Rate Period 1	569 520 521 522	LastPx	31	Y	-	Price	- if TOF 569 == '2' OR TOF 569 == '4', FIX 31 = TOF 522 - if TOF 569 == '8', FIX 31 = TOF 521 - if TOF 569 == '16' OR TOF 569 == '32', FIX 31 = TOF 520	-
-	-	Yield	236	N	-	Percentage	Not mapped	-
-	-	Price	10044	N	-	Price	Not mapped	-
-	-	Price2	10640	N	-	Price	Not mapped	-
-	-	NoSides	552	Y	-	int	FIX 552 = '1'	For data from Bloomberg NoSides(552)=2 always. For data from Reuters can be 1 or 2 depends on Method of deal (540) field
Direction	514	Side	=>54	Y	'1' = Buy '2' = Sell 'F' = Lend 'G' = Borrow	char	- if TOF 514 in ('1','3'), FIX 54 [1] = '1' - if TOF 514 in ('2','4'), FIX 54 [1] = '2' - if TOF 514 in ('5','7'), FIX 54 [1] = 'F' - if TOF 514 in ('6','8'), FIX 54 [1] = 'G'	-

Review Reference Number	552	OrderID	=>37	Y	-	String	FIX 37 [1] = TOF 552	First entry contains deal ID as assigned by corresponding data feed (Reuters, Bloomberg or Micex). Second entry (if presents) contains ID of the matching deal as assigned by corresponding data feed (Reuters, Bloomberg or Micex)
-	-	ClOrdID	=>11	N	-	String	Not mapped	The field is provided by Bloomberg only. Absent for Trade Captures received from Reuters and Micex
Currency 1	517	Currency	=>15	N	-	Currency	FIX 15 [1] = TOF 517	3 character ISO Currency code of the Dealt Currency
Base Currency	544	SettlCurrency	=>120	N	-	Currency	FIX 120 [1] = TOF 544	3 character ISO Currency code for settlement denomination
-	-	Account	=>1	N	-	String	Not mapped	Account mnemonic
-	-	TradingSessionID	=>336	N	-	String	Not mapped	Identifier for Trading Session and Board
-	-	TradingSessionSubID	=>625	N	-	String	Not mapped	Subidentifier for Trading Session
-	-	GrossTradeAmt	=>381	N	-	Amt	Not mapped	Total amount traded
-	-	AccruedInterestAmt	=>159	N	-	Amt	Not mapped	Amount of Accrued Interest
-	-	Commission	=>12	N	-	Amt	Not mapped	Commission
-	-	CommType	=>13	N	-	char	Not mapped	Commission type
Volume Of Interest	570	EndAccruedInterestAmt	=>920	N	-	Amt	if Exists(TOF 570), FIX 920 = TOF 570	-
-	-	StartCash	=>921	N	-	Amt	Not mapped	-
-	-	EndCash	=>922	N	-	Amt	Not mapped	-
Pure-Deal type	569	PeriodCurrency1	=>9073	N	-	String	If TOF 569 in ('2', '4'), FIX 9073 = TOF 529	-
Payment Instruction Period 1 Currency 1	529							
Pure-Deal type	569	PeriodCurrency2	=>9074	N	-	String	If TOF 569 in ('2', '4'), FIX 9074 = TOF 530	-
Payment Instruction Period 1 Currency 2 /Their Premium Payment Instruction	530							
Pure-Deal type	569	TotalGrossTradeAmt	=>2369	N	-	Amt	If TOF 569 in ('2', '4'), FIX 2369 = TOF 545	-
Calculated Volume Period 1 Currency 2	545							
-	-	NoMiscFees	=>136	N	-	NumInGroup	Not mapped	Number of repeating groups of miscellaneous fees
-	-	MiscFeeAmt	=>=>137	N	-	Amt	Not mapped	Miscellaneous fee value

-	-	MiscFeeType	=>=>139	N	-	int	Not mapped	Indicates type of miscellaneous fee
Broker Dealing Code	510	NoPartyIDs	=>453	Y	There should be greater than or equal to 2 repeating groups.	int	• if not exist (TOF 510, 511), then FIX 453 [1] = '2' • if exist (TOF 510) or exist (TOF 511), then FIX 453 [1] = '3' • if exist (TOF 510, 511), then FIX 453 [1] = '4'	-
Broker Name	511							
Local TCID	551	PartyIDSource	=>=>447	N	*From Reuters and Micex:* D = Proprietary /Custom code *From Bloomberg:* C = Generally accepted	char	FIX 447[1][1] = 'D'	-
		PartyID	=>=>448	N	-	string	if exists(TOF 551), FIX 448[1][1] = TOF 551	-
		Party Role	=>=>452	N	17 = Contra Firm for counterparty 26 = Correspondent Broker 27 = Buyer/Seller for recepient 39 = Contra Investor ID	int	if exists(TOF 551), FIX 452[1][1] = '27'	-
		NoPartySubIDs	=>=>802	N	-		if exists(TOF 551), FIX 802[1][1] = '2'	-
Bank1 Name	509	Party SubID	=>=>=>523	N	-	string	• if exists (TOF 509) and trim(TOF 509) not empty, FIX 523[1][1][1] = TOF 509 • else FIX 523[1][1][1] = 'UNK'	-
		Party SubIDType	=>=>=>803	N	1 = Firm 2 = Person 9 = Contact Name 4001 = Counterparty ID 1 4002 = Counterparty ID 2 4003 = Counterparty ID 3 4004 = Counterparty ID 4	string	FIX 523[1][1][1] = '0'	-
Dealer ID	504	Party SubID	=>=>=>523	N	-	string	FIX 523[1][1][2] = trim(TOF 504)	-
		Party SubIDType	=>=>=>803	N	1 = Firm 2 = Person 9 = Contact Name 4001 = Counterparty ID 1 4002 = Counterparty ID 2 4003 = Counterparty ID 3 4004 = Counterparty ID 4	string	FIX 523[1][1][2] = '1'	-
Bank1	508	PartyIDSource	=>=>447	N	*From Reuters and Micex:* D = Proprietary /Custom code *From Bloomberg:* C = Generally accepted	char	FIX 447[1][1][2] = 'D'	-

		PartyID	=>=>448	N	-	string	if exists(TOF 508) FIX 448[1][1][2] = trim(TOF 508)	-
		Party Role	=>=>452	N	17 = Contra Firm for counterparty 26 = Correspondent Broker 27 = Buyer/Seller for recepient 39 = Contra Investor ID	int	FIX 452[1][1][2] = '17'	-
Broker Name	511	PartyIDSource	=>=>447	N	*From Reuters and Micex:* D = Proprietary /Custom code *From Bloomberg:* C = Generally accepted	char	if exists(TOF 511) FIX 447[1][FIX 453 + 1] = 'D'	-
		PartyID	=>=>448	N	-	char	if exists(TOF 511), FIX 447[1][FIX 453 + 1] = TOF 511	-
		Party Role	=>=>452	N	17 = Contra Firm for counterparty 26 = Correspondent Broker 27 = Buyer/Seller for recepient 39 = Contra Investor ID	int	if exists(TOF 511), FIX 452[1][FIX 453 + 1] = '26'	-
Broker Dealing Code	510	PartyIDSource	=>=>447	N	*From Reuters and Micex:* D = Proprietary /Custom code *From Bloomberg:* C = Generally accepted	char	if exists(TOF 511), FIX 447[1][FIX 453 + 1] = 'D'	-
		PartyID	=>=>448	N	-		if exists(TOF 511), FIX 447[1][FIX 453 + 1] = TOF 510	-
		Party Role	=>=>452	N	17 = Contra Firm for counterparty 26 = Correspondent Broker 27 = Buyer/Seller for recepient 39 = Contra Investor ID	int	if exists(TOF 511), FIX 452[1][FIX 453 + 1] = '39'	-
-	-	NoStipulations	=>232	N	1	int	FIX 232 = '1'	-
-	-	Stipulation Type	=>=>233	Y	-	String	FIX 233 [0] = 'TEXT'	-
Conversation Text	548	Stipulation Value	=>=>234	Y	-	String	FIX 234 [0] = TOF 548	-
Pure-Deal type	569	NoLegs	555	C	2	int	If TOF 569 == '8' OR TOF 569 == '16' OR TOF 569 = '32', **FIX 555 = '2'**	-
Currency 1	517	LegSymbol	=>	Y	Crncy1/Crncy2	String	FIX 600 [i] = concat(TOF 517,'/',TOF 518), i=1,2	Crncy1, Crncy2 - 3 character ISO Currency code. Example: 'USD/JPY', 'EUR/USD'

Currency 2	518		600					
-	-	LegProduct	=> 607	N		int	• if DealType = FXDeposit or FXFRA, FIX 607 = '9' • else FIX 607 = '4'	-
-	-	LegCFICode	=> 608	N	MRCXXX = Currency ESXXXX = Common stock EPXXXX = Preferred stock DBXXXX = Bonds EUXXXX = Mutual fund "OgsCXN" = Non-standardized Option on Currency. g: C=Call / P=Put, s: A=American / E=European	String	• if DealType = FXDeposit or FXFRA, FIX 608 = 'DCXXXX' • else FIX 608 = 'MRCXXXX'	-
Direction	514	LegSide	=> 624	Y	1 = Buy 2 = Sell	char	• if TOF 514 =='3', FIX 624 [1] = '1' • if TOF 514 =='3', FIX 624 [2] = '2' • if TOF 514 =='4', FIX 624 [1] = '2' • if TOF 514 =='4', FIX 624 [2] = '1'	-
Currency 1	517	LegCurrency	=> 556	Y	3 character ISO Currency code	Currency	FIX 556 [i] = TOF 517, i=1,2	-
Period 1	515	LegSettlType	=> 587	N	0 = Regular / FX Spot settlement (T+1 or T+2 depending on currency). 1 = Cash / TOD (T+0) 2 = Next Day (T+1) / TOM (T+1) 6 = Future	char	• if TOF X == '4', FIX 587 [i] = '0' • if TOF X == '1', FIX 587 [i] = '1' • if TOF X == '2', FIX 587 [i] = '2' • if TOF X == '3', FIX 587 [i] = '3' • if TOF X in ('0';'5';'11'-'14';'21'-'80';'101'-'199'), FIX 587 [i] = '6' where: X = 515, [i==1] X = 516, [i==2]	-
Period 2	516							

Value Date Period 1 Currency 1	525	LegSettlDate	=> 588	N	Format: YYYYMMDD	LocalMktDate	if DealType = FXFRA:
							
							• FIX 588[1] = convert2LocalMktDate(TOF 555)
							• FIX 588 [2] = convert2LocalMktDate(TOF 556)
							
							else:
							
							• FIX 588[1] = convert2LocalMktDate(TOF 525)
							• FIX 588 [2] = convert2LocalMktDate(TOF 527)
								-

Value Date Period 2 Currency 1	527							
FRA Settlement Date	555							
FRA Maturity Date	556							
Deal Volume Currency 1	519	LegQty	=> 687	N	-	Qty	FIX 687 [1] = TOF 519 FIX 687 [2] = TOF 547	-
Deal Volume Period 2 Currency 1	547							
Exchange Rate Period 1	522	LegLastPx	=> 637	N	-	Price	FIX 637 [1] = TOF 522 FIX 637 [2] = TOF 523	-
Exchange Rate Period 2	523							
Calculated Volume Period 1 Currency 2	545	LegTotalGrossTradeAmt	=> 2359	N	-	Amt	if TOF 569 == '8': • FIX 2359 [1] = TOF 545 • FIX 2359 [2] = TOF 546	-
Calculated Volume Period 2 Currency 2	546							
Pure-Deal type	569							
Date of Deal	502	TransactTime	60	N	Format: YYYYMMDD-HH:MM:SS	UTCTimestamp	FIX 60 = concat (convert2Timestamp(TOF 502),'-', TOF 503)	Time the transaction represented by this Trade Capture Report ('AE') occurred
Time of Deal	503							

Date Confirmed Time Confirmed	505 506	NoTrdRegTimestamps	768	N	-	TrdRegTS	if exists(TOF 505, TOF 506), FIX 768 = '1'	-
Date Confirmed Time Confirmed	505 506	TrdRegTimestamp	=> 769	N	Format: YYYYMMDD-HH:MM:SS	UTCTimestamp	FIX 769 = concat (convert2Timestamp(TOF 505),'-', TOF 506)	-
-	-	TrdRegTimestampType	=> 770	N	-	-	FIX 770 = '17'	-
Payment instruction Period 1 Currency 1 Payment Instruction Period 2 Currency 1 Pure-Deal type	529 531 569	LegPeriodCurrency1	=> 9075	N	-	String	If TOF 569 in ('7', '8', '9', '10', '16', '32') THEN: • FIX 9075 [1] = TOF 529; • FIX 9075 [2] = TOF 531.	-
Payment Instruction Period 1 Currency 2 /Payment Instruction Period 1 Currency 2 Payment Instruction Period 2 Currency 2 /Their Hedge Payment Instruction Pure-Deal type	530 532 569	LegPeriodCurrency2	=> 9076	N	-	String	IF TOF 569 in ('7', '8') THEN: • FIX 9076 [1] = TOF 530 • FIX 9076 [2] = TOF 532	-
Comment Text User-defined Title 1 User-defined Data 1 User-defined Title 2 User-defined Data 2 User-defined Title 3 User-defined Data 3	553 561 562 563 564 565 566	Text	58	N	-	String	FIX 58 = concat (TOF 553,'.','Title1:',TOF 561,'User Defined Data 1:',TOF 562,'Title2:',TOF 563,'User Defined Data 2:',TOF 564,'Title3:',TOF 565,'User Defined Data 3:',TOF 566)	-
Spot Basis Rate	560	LastSpotRate	194	N	-	Price	FIX 194 = TOF 560	-
Outright Points Premium Rate	559	LastForwardPoints	195	N	-	PriceOffset	FIX 195 = TOF 559	-
ID of previous if this is 'next'	568	SecondaryTradeReportID	818	N	-	String	if HasRelated(TOF 568), FIX 818 = TOF 568	Tag will be defined for MICEX only. Identifies REPO trade ID. *HasRelated* means that field exists and contains <TCID>#<ticket number>, where ticket number != 0.

Method of Deal	540	TrdType	828	N	Valid values: '0' Regular Trade '1' Block Trade '2' EFP (Exchange for physical) '3' Transfer '4' Late Trade '5' T Trade '6' Weighted Average Price Trade '7' Bunched Trade '8' Late Bunched Trade '9' Prior Reference Price Trade '10' After Hours Trade	int	FIX 828 = TOF 540 + 100	-
-	-	USTradeType	10001	N	R = REPO first leg r = REPO second leg D = Margin call	char	Not mapped.	Tag will be defined for MICEX only.
-	-	USTradeStatus	10002	N	M = Matched /confirmed (included into off-line settlement) C = Cancelled by the Trading System W = Withdrawn by the user	char	Not mapped.	Tag will be defined for MICEX only.
-	-	TotalAmount	10111	N	-	Amt	Not mapped.	Tag will be defined for MICEX only.
Year Length	572	CouponDayCount	1950	N	-	int	FIX 1950 = TOF 572	Coupon Day Count.
-	-	OperationType	10003	N	K = Deposit D = Withdraw	char	Not mapped.	Tag will be defined for MICEX only.
Transaction ID	585	TransactionID	2485	N		string	FIX 2485 = TOF 585	