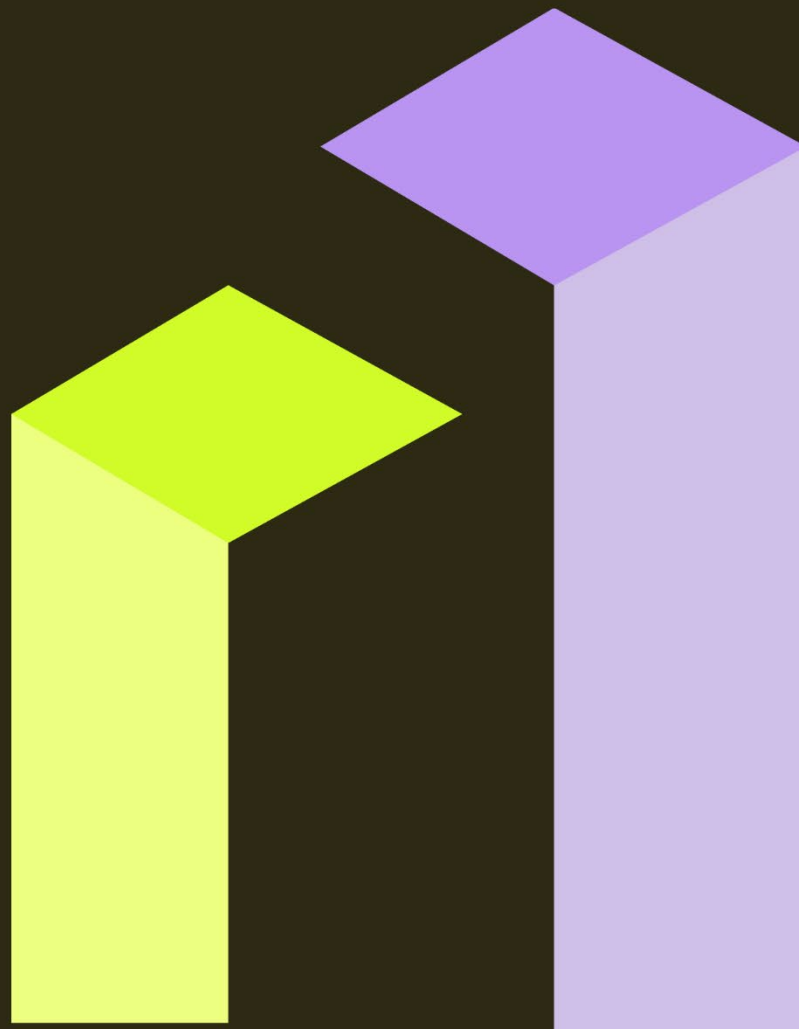


base

EXCHANGE

DROPPORT



VERSION HISTORY

Version	Change Description	Date
1.0	Original version	11/08/2024
2.0	Added Memo tag to all messages; Added EnteringTrader party group on Execution Report; Changed rejection and cancellation codes.	07/21/2025

Dropport

This document aims to provide the required information of Base Exchange's drop copy service 'Dropport'.

Authorized market participants will send orders to buy or sell through ALO/FIX Order Entry Gateway, all outbound messages sent by each participant session can be copied and sent back via a Dropport session.

Base Exchange uses FIX 4.4 as the protocol for this service and the application messages sent will use the same schema/fields as the FIX Order Entry Gateway. Session layer follows the standard FIX 4.4 protocol (administrative messages: Logon/Logout, etc), standard message header and trailer are expected in inbound messages according to the FIX 4.4 protocol rules.

Disclaimer: This document is a work in progress and should not be considered as final. It is subject to further revisions and modifications pending approval from regulatory agencies. Any information contained herein is preliminary and may be subject to change.

Last Update July, 2025

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1. Summary

Dropport is an application that delivers real-time information about order entry that takes place on Base Exchange in FIX format.

Each host can be configured to send each ALO/FIX outbound messages or only trades of one or multiple ALO/FIX order entry hosts.

No inbound messages are allowed, any inbound message sent will be silently ignored.

2. User setup

It is the Trading Member's responsibility to request the creation of its Dropport Sessions.

2.1 Parameters

1. Password
2. Network
 - The exchange shall provide the IP address, port, SenderCompId and TargetCompId where each FIX session listens for client applications to connect
 - Note: each FIX session can have only one active connection at a time
3. Connection Origin
 - Trading member, Technology Provider or Investor

3. Outbound Messages

3.1 Execution Report <8>

Tag	FieldName	Required	Comment
37	OrderID	Y	
11	ClOrdID	Y	
17	ExecID	Y	
150	ExecType	Y	
39	OrdStatus	Y	
55	Symbol	Y	
38	OrderQty	Y	
54	Side	Y	

151	LeavesQty	Y	
14	CumQty	Y	
6	AvgPx	Y	
40	OrdType	N	
44	Price	N	
59	TimeInForce	N	
1	Account	N	
111	MaxFloor	N	
2362	SelfMatchPreventionID	N	
432	ExpireDate	N	
103	OrdRejReason	N	
378	ExecRestatementReason	N	Required for unsolicited cancel reports
19	ExecRefID	N	Required for ExecType <150>=Trade Cancel.
41	OrigClOrdID	N	Required for a response to a Cancel or Cancel/Replace request.
382	NoContraBrokers	N	Required for ExecType <150>=Trade.
375	ContraBroker	N	Required for ExecType <150>=Trade. Note this field is nested in a repeating group.
32	LastQty	N	Required for ExecType <150>=Trade.
31	LastPx	N	Required for ExecType <150>=Trade.
851	LastLiquidityInd	N	Required for ExecType <150>=Trade.
58	Text	N	Free format
453	NoPartyIDs	Y	1. Used to identify entering trader
448	PartyID	Y	Entering trader code.
447	PartyIDSource	Y	D = proprietary code.
452	PartyRole	Y	36 = EnteringTrader.
5149	Memo	N	Client optional custom memo

3.2 Order Cancel Reject <9>

When dropping FIX session's messages the dropport session can also send messages of this type.

Tag	FieldName	Required	Comment
37	OrderID	Y	Unique identifier for Order as assigned by the exchange.
41	OrigClOrdID	Y	ClOrdID which could not be canceled/replaced.
11	ClOrdID	Y	Unique identifier for the Order Cancel Request or the Order Cancel Replace Request, as assigned by the client.
39	OrdStatus	Y	Order status value after this cancel reject is applied.
434	CxlRejResponseTo	Y	Identifies the type of request being replied.
102	CxlRejReason	N	Code to identify reason for cancel rejection. Codes: same as ALO +1000
103	OrdRejReason	N	Code to identify reason for new order rejection. Codes: same as ALO +1000
58	Text	N	Free format.
5149	Memo	N	Client optional custom memo

Reason Number	Code
0	TooLate
1	Unknown
2	ExchangeClosed
6	Duplicate
99	Other
1001	PortMessageRateRestriction
1002	OutOfTime
1003	Duplicate
1004	AccountNotAuthorized
1005	OperatorNotAuthorized
1020	InvalidSide
1021	InvalidDate
1022	InvalidQuantity

1023	InvalidVolume
1024	InvalidSymbol
1025	InvalidPrice
1026	InvalidTimeInForce
1027	InvalidPostOnly
1028	InvalidAttributable
1040	Halted
1041	NoRefPrice
1042	PriceOutsideRange
1043	PostOnly
1044	MaximumNumOrders
1510	InternalGTErrors