EURONEXT

Document title
OPTIQ DROP COPY SERVICE

Document type or subject
Interface Specification - Euronext Cash and Derivatives Markets

Version number
5.33.1

Date
8 Mar 2024

Number of pages
135

Related SBE version
333

PREFACE

ABOUT THIS DOCUMENT

This document is about the Drop Copy Service that provides, nearly, a real-time copies of required information produced by Optiq under trade reports and order messages format.

To be able to connect to the Drop Copy gateway, clients will have a dedicated connection setup that fits their needs with a Drop Copy configuration allowing them to access to various "Logical Accesses", for one, or across different Optiq Segments.

DOCUMENT AUDIENCE

This document must be read by Euronext's clients or Teams developing business on Risk Management, Back-Office, and Compliance domains.

SCOPE

The scope of this document is listed below (✔ In scope, ✖ Out of scope):

Optiq Segment	Segment Value	In/Out of Scope
Euronext Cash Market		
Equities EQ	1	✔
Funds FND	2	✔
Fixed Income FXI	3	✔
Warrants and Certificates SP	4	✔
Block BLK	14	✔
Irish Bonds and Funds IBF	16	✖
Euronext Derivatives Market		
Commodity Derivatives CMO	8	✔
Index Derivatives IDD	11	✔
Equity Derivatives EQD	12	✔
Euronext Indices		

Indices Indices	9	✔
Euronext Approved Publication Arrangement (APA) Facility		
Trade Reporting and Publication TRP	10	✖
Other Markets		
Luxembourg Stock Exchange BDL	5	✔

ASSOCIATED DOCUMENTS

The following list of the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- Optiq OEG FIX 5.0 Messages - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Cash Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Derivatives Markets
- Optiq OEG TCS Error List – Technical Specification - Euronext Cash and Derivatives Markets (.csv)
- Optiq Files - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG Connectivity Specifications – Euronext Cash and Derivatives Markets

Clients are additionally advised to also refer to the Euronext Rules and Regulations documents for more details.

For the latest version of documentation please visit the IT Documentation page.

SUPPORT

Operational Client Services Desk

Email: clientsupport@euronext.com
Telephone N° by country:
- Belgium +32 2 620 0585
- France +33 1 8514 8585
- Ireland +353 1 617 4289
- Netherlands +31 20 721 9585
- Portugal +351 2 1060 8585
- UK +44 20 7660 8585

WHAT'S NEW?

The following lists only all recent modifications made to this version.

For the Document History table see the Document History in Appendix.

Version	Changes Description
5.33.1	The following changes have been made to this version of the document: ■ Section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order – missing Ack Type values (23 and 24) used for the Dark Trading now available in the section's mapping between SBE and FIX

CONTENTS

1.   FUNCTIONAL OVERVIEW

1.1.   INTRODUCTION

Drop Copy is a service, providing near real-time copies of trade reports and order messages, usually used by risk management, back-office and compliance teams.

Clients require a dedicated connection to receive Drop Copy messages, which can be setup with configuration that fits their needs. Drop Copy set up for a firm is independent from its Optiq access configuration.

Drop Copy Sessions can monitor multiple Optiq Order Entry Sessions / Logical Accesses, both within or across Optiq Segments within a market (Cash or Derivatives).

Drop Copy can only be used to receive messages. A Drop Copy connection cannot be used to submit any trading activity entry or to perform any other operation on the market. The scope of data in Drop Copy could supply messages to clients for various Logical Accesses, for one, or across different Optiq Segments. The data provided in these messages is based on the same one carried in private messages of a regular client's Order Entry Session, however, it is provided separately to:

- Allow the use of a different network /connectivity bandwidth from the one used by the private Order Entry messages for trading purposes,
- Protect from inadvertent provision of commands as it doesn't accept any order and command data entry, but only, allows the reception of events that have occurred on the market for follow-up purposes,
- Simplify the integration as only a limited number of messages are provided.

1.2.   GLOSSARY

This section provides a list of some terms and abbreviations commonly used in this document.

Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Order Entry Gateway (OEG):** is the software that manages the access for Exchange's Clients, and acts as the private interface between the clients and the Optiq Matching Engine.
- **Market Data Gateway (MDG):** is the software that provides high-speed and real-time market data (public messages) for the Exchange's Markets.
- **Matching Engine (ME):** is the software that manages the trading services for the Exchange's Markets.
- **MyENX platform**: MyEuronext is a digital platform that incorporates several digital applications built in it, where the Logical Access Application is one of the application.

■ **Optiq Segment:** defines a universe of instruments habitually sharing common trading properties. An Optiq Segment can contain one or several asset classes. An Optiq Segment Access is setup through a Logical Access.

■ **Partition:** is a technical subdivision of an Optiq Segment which may be comprised of at least one or several partitions, physically independent one from another, but connected to each other within the context of the Optiq Segment. Instruments may move from one partition to another within an Optiq Segment.

■ **Logical Access:** is an Order Entry Gateway (OEG) entry point, setup for clients to connect to a single Optiq Segment, containing the technical configuration for the client's connectivity. Multiple Logical Accesses can share the same SFTI line. Individual Logical Accesses are required for connection to the trading OEG and the Drop Copy gateways.

■ **OE Session:** is the individual physical connection, to a single Partition. A single Logical Access may have as many Order Entry (OE) sessions as there are partitions in the Optiq Segment. The OE sessions connectivity rules are different for the OEG and Drop Copy gateways, for more details please review the Euronext Markets – Optiq OEG Connectivity Specifications document.

■ **Central Order Book (COB):** is the Euronext Trading Platform's order book, managed in Optiq, in which all On-exchange, On-book submitted or modified orders are held until matched, expired or withdrawn.

■ **Euronext Trade Confirmation System (TCS):** is used for declaring, publishing and reporting all transactions made Off the Central Order book (COB) but On-the exchange, for all instruments (Equities, ETFs, Warrants, Certificates and Bonds) listed on Euronext Cash Markets and, more generally, for other regulated market trades, such as negotiated deals.

1.3.   SUBSCRIBING TO THE SERVICE

Clients should use the "Drop copy Access creation form" that is available in the MyENX platform Logical Access Application to subscribe to the Drop Copy service.

Drop Copy may require clients to order extra bandwidth on their SFTI® infrastructure. If in doubt, clients wishing to set up one or more Drop Copy logical accesses should therefore liaise with Operational Client Services Desk at clientsupport@euronext.com in order to validate that they have sufficient bandwidth.

For any additional information associated to the setup of access to the Drop Copy service, clients should contact Customer Access Services at cas@euronext.com.

1.4.   MAIN FUNCTIONAL FEATURES OF THE SERVICE

The Drop Copy service itself is provided in the FIX 5.0 protocol.

While Drop Copy is provided in FIX protocol, the service can receive data from (or monitor), trading Order Entry sessions / Logical Accesses that use either SBE or FIX protocol. Notes on SBE and FIX compatibility are provided later in this document.

For various Euronext markets, this service in Optiq is provided for Order and Trade messages using the FIX **ExecutionReport** (8) and **OrderCancelReject** (9) messages for COB and Euronext MTFs and **TradeCaptureReportAck** (AR) message for TCS.

Clients will have the ability to select the scope of instruments and Member Code activity that their Drop Copy access will receive. During the creation or the modification of the individual Drop Copy connections' configuration, clients may select:

- The Market (Cash or Derivatives)
- One or more Optiq Segments of the Market
- The Firm ID (Member Code)
- The Logical Access
- The Type of Messages to receive

Clients may order multiple Drop Copy Logical Accesses.

1.4.1   Selection of Market

Clients may choose to obtain their Drop Copy Logical Access for Cash or Derivatives markets. The Logical Accesses are dedicated for each market. The data for each market can be provided across segments that are part of the market selected.

1.4.2   Selection of Optiq Segment

Clients may choose to assign to their Drop Copy Logical Access one or more Optiq Segments setup for the Market on which they have trading rights or are setup as the Risk Manager. As such a single Drop Copy Logical Access can receive messages from multiple segments of Optiq (cross-segment) of the same Market.

The list of Optiq Segments that can be selected is available in "Scope" section under this table.

1.4.3   Member Code (or Firm ID)

A Drop Copy Logical Access may be assigned to a Member Code (or Firm ID) with which the client is setup to trade on the Euronext Markets, or which is identified as Risk Manager role.

In case a single legal entity possesses multiple Member Codes (Firm IDs), or if those Member Codes are managed by the same Risk Manager, then a single Drop Copy Logical Access per Market can be setup to receive data for multiple Member Codes.

For maximum flexibility, data for the same Member Code may be setup (and provided) to multiple different Drop Copy Logical Accesses.

For Example: A back-office handling a specific Member Code for the Derivatives Markets may setup a Drop Copy Access, and the same Member Code may be assigned to a Drop Copy Access for the Risk Manager following that Member Code).

1.4.4   Logical Access

A Drop Copy Logical Access is assigned at least to one Trading Logical Access (OEG) that belongs, at least, to one of the Member Codes setup for that Drop Copy Logical Access.

A single Member Code may trade on Euronext Markets with multiple Logical Accesses, either for back-up and reduction of operational risk purposes, or when accessing multiple segments.

The default Optiq Drop Copy Logical Access setup, for the Cash and Derivatives markets, is to assign (and to receive data for) all defined Trading Logical Accesses (OEG) for that Member Code.

Information for a Single Trading Logical Access (OEG), or all Trading Logical Accesses (OEG) belonging to a Member Code for a Market, may be setup to be sent to multiple different Drop Copy Logical Accesses.

If required, clients could choose to segregate their Drop Copy connections to receive information for a single Trading Logical Accesses (OEG), a sub-set, but not all trading Logical Accesses, per Drop Copy account.

For Example: A Sponsored Access client of a member firm "A" may request a Drop Copy Logical Access for their own activity performed under a dedicated trading Logical Access, at the same time back-office handling all activity of that member firm "A" may setup a separate Drop Copy Logical Access which will receive data for all activity, including that of the Sponsored Access client.

1.4.5   Type of Messages

Clients will be able to choose in the configuration of their Drop Copy Logical Access the type of messages they would like to receive, from the list below:

- Order messages from the COB (Cash and Derivatives), and Euronext MTFs (Cash);
- Trade messages from COB (Cash and Derivatives), and the various Non-COB trades[1] (Derivatives) [default service];
- Trade Confirmation System (TCS) for filled or Pre-matched declarations (Cash).

The message types listed above could be combined to be received by a single Drop Copy Logical Access.

---

[1] Non-COB trades for Derivatives cover various Off-book On-exchange Facilities – including Wholesales (EMM 4) and Request for Cross (EMM 7)

                                  5.33.1

For more details on the events covered in scope of messages sent via Drop Copy for the various levels of service identified please refer to the dedicated section within this document.

2.   TECHNICAL OVERVIEW

2.1.   CONNECTIVITY TO DROP COPY

To receive Drop Copy (DC) messages client should connect to the gateway(s) dedicated to Drop Copy services for the appropriate Market.

More information on DC connectivity is provided below.

2.1.1   Connection Information

To connect to the Drop Copy service clients require a dedicated DC Logical Access which can be obtained using existing Connectivity request forms. Please see section "Subscribing to the Service".

With the creation of this DC Logical Access clients will also be provided with the Drop Copy ID, and the associated connectivity information to which they have to connect.

Drop Copy connectivity for Cash and Derivatives Markets is separate and different.

As Drop Copy service may provide cross-segment information for a Market (Cash or Derivatives), connectivity information for the appropriate Market's service is included in the Cash and Derivatives Standing data files, provided for each Optiq Segment in the section associated to connectivity.

While the Order Entry connectivity information provided for each Optiq Segment is specific only to that segment, the Drop Copy connectivity information included in the individual segment standing data files is the same for all Optiq Segments of a specific Market (e.g. Cash).

For more details on the standing data files clients should review the *Euronext Markets – Optiq File Specification* document.

Standing data files may contain connectivity information for multiple Drop Copy IDs, which represent different Drop Copy connectivity information. Clients must use only the connectivity information for the Drop Copy ID to which they were assigned. Any attempts at connecting to other Drop Copy IDs will be rejected.

For more information about connectivity, clients should refer to the *Euronext Markets – Optiq OEG Connectivity Specification* document.

2.1.2   Drop Copy Logon & Administrative Messages

■   **Message Header:**

Drop Copy services for Euronext and Luxembourg Stock Exchanges use the same infrastructure. So, for Drop Copy use, the client should set the Exchange ID with value "**EURONEXT**" in all environments:

- For **SBE**: The field *Exchange ID* will be used for this. It is provided in outgoing messages.
- For **FIX**: Fields *TargetCompID* (Tag: 56) and *SenderCompID* (Tag: 49) will be used for this. They are needed in incoming and outgoing messages.

■ **Logon (A) message**:

To receive Drop Copy messages clients first need to successfully connect to the Drop Copy gateway, by sending a **Logon** (A) message.

Upon a successful logon, client will receive a **Logon** (A) message providing the **sequence number** of the last message received from the client. While, in case of an unsuccessful logon clients will receive a **Reject** (3) message.

Drop Copy gateway is available only for sending copies of messages to clients, and not for any instructions to be submitted to Euronext. As such some of the fields in the **Logon** (A) message (listed below) are not relevant or applicable when connecting to the Drop Copy Gateway, and if provided will be handled as described below.

Field Name	FIX Tag	Use in Drop Copy
HeartBtInt	108	While FIX allows clients to set a value for Heartbeat interval, in Optiq this value will be restricted to the maximum allowed by the exchange and made available in configuration of the segment.
EncryptMethod	98	Always set to zero (0)
OEPartitionID	21019	Field used, and must be specified with OE Partition ID setup for the Drop Copy gateway ID. If not provided or provided with an incorrect Drop Copy gateway ID, then the Logon will not be accepted.
LogicalAccessID	21021	Field used, and must be specified with the Logical Access ID setup for the Drop Copy connection.
NextExpectedMsgSeqNum	789	Mandatory to be provided. The field always indicates the sequence number of the next message the client is expecting to receive from the Drop Copy gateway. For the first logon of the day the field must be set to one (1).
Queueing Indicator	21020	Mandatory to be provided and while it won't be functionally used for Drop Copy the value provided in the field must be set to one of the possible values for this field as described in the FIX specifications.
DefaultApplVerID	1137	Mandatory to be provided and should be set by default to 9 = FIX50SP2
Software Provider	21050	Optional field in which clients may provide details of the software provider used for their solution. This field may be used by the Exchange for improved troubleshooting and service purposes.

■ **Heartbeat (0) / TestRequest (1) messages:**

As a limited number of messages is received by the Drop Copy gateway from clients, in order to maintain their Drop Copy connection active, just like on the trading OEG, it is expected that the clients' system either sends **Heartbeat** (0) messages within the pre-defined delay of inactivity interval, or replies to the Exchange's **TestRequest** (1) messages.

The Drop Copy gateway behaves in a similar manner to the one of the Optiq trading OEG. As with the trading OEG the delay of inactivity parameter for the Drop Copy gateway is provided in the Optiq OEG Connectivity specifications document.

■ **ResendRequest (2) / SequenceReset (4) messages:**

The **ResendRequest** (2) and the **SequenceReset** (4) behaviour in Drop Copy gateway follows the same behaviour as for a trading OEG. The handling of the main cases for these messages is provided in the *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document.

2.1.3   Throughput Limits

The messages sent via Drop Copy are targeted to be provided in near real-time, as events on the trading platform occur.

Drop Copy Logical Accesses do not have a throughput limit. Inbound throttling is not applicable to the Drop Copy connections and outbound messages are not subject to throttling and will be sent as soon as processed.

The performance of a single Drop Copy Access monitoring multiple Logical Accesses and / or across segments will encounter increased latency.

2.1.4   Conformance Testing for Drop Copy

Drop Copy sessions are an optional part of the overall Full Conformance for the SBE and FIX Interfaces.

The conformance script contains specific test cases to validate that orders and/or trades generated by the exchange via trading (OEG) Logical Accesses are received by the customer's Drop Copy Logical Access. Clients using SBE for their trading (OEG) Logical Accesses may use these tests to validate data compatibility between their SBE incoming messages, and the outgoing FIX message sent to Drop Copy.

2.2.   DATA COMPATIBILITY BETWEEN PROTOCOLS

Clients are urged to carefully review the guidelines of format identified in the message specifications for both SBE and FIX on format in which data should be sent in private messages, to ensure the most appropriate correct interpretation of the data.

2.3.   SCOPE OF EVENTS & ASSOCIATED MESSAGES

This document provides details of the Drop Copy Service provided to the clients of Euronext covered by Optiq.

Page **14** of **139**   5.33.1

Via the Drop Copy Service clients receive messages associated only to the application messages (e.g. New Order, Fill) exchanged through the trading Order Entry Gateways / partitions.

Administrative messages (e.g. Logon (A)) are only used to technically connect to the Drop Copy Service. The sending of copies equivalent to the administrative messages, from the trading Order Entry Gateways / partitions to the clients is not in the Drop Copy Service scope.

When setting up their Drop Copy connection clients may choose the type of application messages to receive via the service. Sections below provide more details about the possible scope associated to the selection of messages.

Acknowledgement LP Quote (Cash and Derivatives), Wholesale and Request for Cross (

) submissions (Derivatives) are not sent via the Drop Copy, but when quotes generate a trade it would be sent via the service as any other trade.

2.3.1   Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order

For order related Drop Copy, the clients will receive all order related messages which are submitted to COB for Cash and Derivatives markets, and Dark Trades for Euronext's Equities Cash market .

The Order messages in Drop Copy Service provide clients with a copy of orders submitted by the client to the selected segment(s) and Market.

The scope of order copies sent will be defined by the Member Code(s), trading (OEG) Logical Access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical Access.

The client can choose to receive either order messages only, or both trade and order messages. In both cases, they will receive copies of acknowledgement, triggering, modification and cancellation of orders using the FIX **ExecutionReport** (8) messages.

- ■ **For Orders Cancellation:**
  - – Orders that are cancelled due to a command submitted by a **RiskGuard risk manager** can be recognized by the value in the **ExecType** (tag: 150) set to **P** (Cancelled by Member Risk Manager).
  - – The cancellation of orders with validity type equal to **GTD** or **GTC,** that are eliminated for the previous session, and those eliminated due to Corporate Events, are sent in the Drop Copy at the start of the next trading session, with the field **OrdStatus** (tag: 39) set to value **3** (Done for Day).
- ■ **For Request of Quote (RFQ) Ack:**

In Drop Copy, the acknowledgement of RFQ messages are sent for the **Derivatives markets only**, upon submission of requests for liquidity by the clients to market via **ExecutionReport** (8) message. The

messages are not sent for Cash markets or for any other events. These messages have a **ExecType** (tag: 150) set to **j** (RFQ Ack).

■ **For LP Quote:**

The Drop Copy **ExecutionReport** (8) messages are not generated for **LP Quote** (Cash and Derivatives) submissions, however corresponding messages are sent in case such submission matches and generates a trade.

■ **Order Rejection:**

As part of the order message service, Drop Copy provides an **ExecutionReport** (8) for the rejection of new orders. While it provides an **OrderCancelReject** (9) **for the rejection of orders modification or cancellation**.

The events (and associated SBE messages) that trigger the sending of **ExecutionReport** (8) for orders are:

Event	Cash Market	Derivatives Market
An Acknowledgement of a new order submission for Central Order Book (COB)	Y	Y
An Acknowledgement of a new submission for Wholesales using EMM 4	N	N
An Acknowledgement of a new submission for Request for Cross (RFC) using EMM 7	N	Y
Triggering or conversion of previously submitted orders (*e.g. Stop*)	Y	N[2]
Notification generated by client's use of **Ownership Request** (18) / (FIX U18) message	Y	Y
Cancellation of an order Please note, that GTD / GTC orders eliminated for the end of the previous session, and those eliminated due to Corporate Events will be sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day)	Y	Y
Modification of an order	Y	Y
Confirmation of an Order that breached collars	Y	N
An Acknowledgement of a Request for Liquidity (RFQ)	N	Y
Rejection of New Orders, Modification of Orders, Cancellation of Orders	N	Y

The Mapping of SBE and FIX messages and values are provided in the table below for various cases.

Event	SBE			FIX (ExecutionReport (8))		Cash	Derivatives
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value		
Acknowledgement of a new order submission	Ack (03)	Ack type	0 = New Order Ack	0 = New	0 = New	Y	Y
Triggering or conversion of previously submitted orders	Ack (03)	Ack type	3 = Stop Triggered Ack [C]	L = Triggered or Activated by System	S = Stop Triggered Ack	Y	N[2]
	Ack (03)	Ack type	5 = Refilled Iceberg Ack [C]	e = Refilled Iceberg Ack	0 = New	Y	N
	Ack (03)	Ack type	6 = MTL Second Ack [C]	L = Triggered or Activated by System	T = MTL Second Ack	Y	N[2]

                   5.33.1

| Event | SBE | | | FIX (ExecutionReport (8)) | | Cash | Derivatives |
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value		
	Ack (03)	Ack type	14 = Iceberg Transformed to Limit due to Minimum size [C]	h = Iceberg Transformed to Limit due to Minimum size	0 = New	Y	N
	Ack (03)	Ack type	16 = VFU/VFC Triggered Ack [C]	L = Triggered or Activated by System	Q = VFA VFC Triggered Ack	Y	N
	Ack (03)	Ack type	23 = Move Dark to COB – Limit Ack	L = Triggered or Activated by System	K = Move Dark to COB as Limit	Y	N
	Ack (03)	Ack type	24 = Move Dark to COB – Market Ack	L = Triggered or Activated by System	K = Move Dark to COB as Market	Y	N
Notification generated by client recovery messages	Ack (03)	Ack type	15 = Ownership Request Ack [C]	k = Ownership Request Ack	I = Order Status	Y	Y
	Kill (05)	Kill Reason	1 = Order Cancelled by Client	4 = Cancelled	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	25 = Order cancelled by member risk manager	P = Cancelled by Member Risk Manager	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	24 = Order cancelled by clearing risk manager	v = Order cancelled by clearing risk manager	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	11 = Order Cancelled due to Cancel On Disconnect Mechanism	b = Order Cancelled due to Cancel On Disconnect Mechanism	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	8 = Remaining quantity killed (IOC)	X = Remaining quantity killed (IOC)	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	7 = Cancelled by STP	a = Cancelled by STP	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	5 = Done for day	3 = Done for Day	3 = Done for Day	Y	Y
	Kill (05)	Kill Reason	4 = Order Eliminated due to Corporate Event	O = Eliminated by corporate event	4 = Cancelled	Y	N
	Kill (05)	Kill Reason	3 = Order Cancelled by Market Operations	U = Order Cancelled by Market Operations	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	23 = Order cancelled due to Market Maker Protection	u = Order cancelled due to Market Maker Protection	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	26 = Order cancelled due to	w = Order Cancelled due to	4 = Cancelled	N	Y

Cancellation of an order

                             5.33.1

Event	SBE			FIX (ExecutionReport (8))		Cash	Derivatives
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value		
			Trade Price Validation	Trade Price Validation			
	Kill (05)	Kill Reason	36 = Order Cancelled due to a potential trade outside FSP limits	n = Order Cancelled due to a potential trade outside FSP limits	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	9 = Beginning of PAKO Period	Y = Beginning of PAKO Period	4 = Cancelled	Y	N
	Kill (05)	Kill Reason	2 = Order Expired	C = Expired	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	17 = Order cancelled due to a Kill command	V = Cancelled due to a Kill command	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	41 = Order cancelled due to Order Price Control Collar breach	"-" = Order cancelled due to Order Price Control Collar breach attempt	4 = Cancelled	Y	N
	Kill (05)	Kill Reason	43 = Cancelled due to Breach of MEP set by a clearing risk manager	* = Cancelled due to Breach of MEP set by a clearing risk manager	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	44 = Cancelled due to Breach of MEP set by a member risk manager	# = Cancelled due to Breach of MEP set by a member risk manager	4 = Cancelled	N	Y
Modification of an order	Ack (03)	Ack type	1 = Replace Ack	5 = Replaced	5 = Replaced	Y	Y
Confirmation of a breached collar order	Ack (03)	Ack type	4 = Collar Confirmation Ack	d = Collar Confirmation Ack	5 = Replaced	Y	N
Request for Liquidity	Ack (03)	Ack type	11 = RFQ Ack	j = RFQ Ack	0 = New	N	Y
Request for Cross	Ack (03)	Ack type	22 = Cross Order Ack	2 = Cross Order Ack	0 = New	N	Y

2.3.2 Trade Messages [Default Service]

For trade related Drop Copy, the clients will receive all trade execution messages from:

- (1) COB for Cash and Derivatives markets,
- (2) Dark trades for Euronext Equities Cash market,
- (3) the various Non-COB trades for the Derivatives markets.

The default level of the Drop Copy Service for trade messages is that the service provides the clients with a copy of their COB trades, Dark trades and Off Book On Exchange trades.

The scope of the trade copies sent will be defined by the Member Code(s), trading (OEG) Logical Access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical Access.

The client can choose to receive either trade messages only, or both trade and order messages. In both cases, they will receive copies of trade confirmation messages using the FIX **ExecutionReport** (8) message.

As for any other trades, Drop Copy **ExecutionReport** (8) messages are sent when an **LP Quote** (Cash and Derivatives), **Wholesales** submissions (Derivatives) or **Request for Cross** transactions (Derivatives) are matched and generate a trade.

The trading events that trigger the sending of **ExecutionReport (8)** messages for trades are:

- Trade execution.
- Cancellation of a Trade (Trade Bust).

Case of strategy trade:

- **Strategy trade execution:**

For Derivatives Market, the trade is sent for the strategy with the list of all legs. In this case, an Individual execution message will be sent for the strategy trade listing individual legs in the same message.

- **Strategy trades cancellation:**

For the Derivatives Market, the strategy trade cancellation is sent for each individual leg of the strategy. In this case an individual execution message will be sent for each strategy's leg with:

  − The field *ParentExecID* (21094) identifies the *ExecID* (17) provided in the original trade message,
  − The *ParentSecurityID* (21093) represents the Symbol Index of the strategy from the original trade message.

This allows to map all cancellations of individual legs to the original message sent for the strategy trade. The individual *ExecRefID* (19), in such trade cancellation messages, is the Execution ID of each individual leg provided in the repeating group of the original trade message in field *LegExecID* (1893).

Trade Cancellation of Leg 1		
ExecID	Leg 1	456
ParentExecID	Strategy	123
ExecRefID	Leg 1	456

Trade		
ExecID	Strategy	123
LegExecID	Leg 1	456
	Leg 2	951

Trade Cancellation of Leg 2		
ExecID	Leg 1	951
ParentExecID	Strategy	123
ExecRefID	Leg 1	951
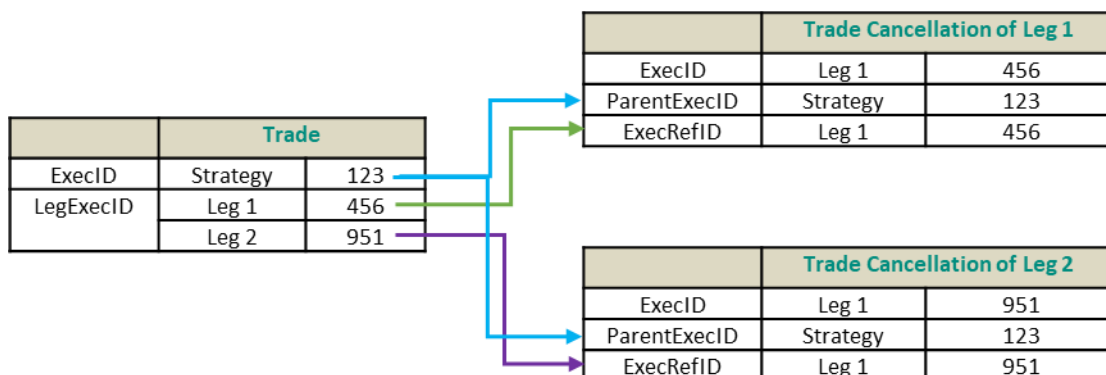
Case of LIS wholesale trade:

 5.33.1

For cancellation of a LIS wholesale trade, the trade cancellation messages include the *LISTransactionID* (21085) to enable the mapping of the individual cancellation to the overall wholesale transaction.

The mapping of SBE and FIX messages and values for the trade related events are provided in the table below:

Event	SBE Message	FIX (ExecutionReport (8))		Cash	Derivatives
		ExecType (150) Value	OrdStatus (39) Value		
Trade Execution	Fill (04)	F = Trade (partial fill or fill)	1 = Partially filled	Y	Y
	Fill (04)	F = Trade (partial fill or fill)	2 = Filled	Y	Y
Trade Cancellation	Trade Bust Notification (19)	H = Trade Cancel	H = Trade Cancel	Y	Y

2.3.3   Clear Book following a Failover

In case of failover with Halt on instruments, Market Operations team has the possibility to trigger a 'Clear Book' command. This command is triggered when too many orders/trades are lost during the failover. This command generates in Dropcopy a **ClearBook** (U75) message for each Book to be cleared.

2.3.4   TCS Messages (Cash Market)

To receive messages associated to the Filled or Pre-Matched declarations from TCS, the clients must, specifically, request for this configuration to be setup in the Euronext System. This should be identified on the setup of the type of messages to receive for the Drop Copy trade service either on the creation of the associated Logical Access, or on the request to modify it.

In TCS messages scope, the Drop Copy connection would transmit a copy of the **TradeCaptureReportAck** (AR) messages. The events that trigger the sending of **TradeCaptureReportAck** (AR) messages for TCS Declaration are:

- Pre-Matching of a Declaration
- Declaration being Filled
- Cancellation of a Matched Declaration

Mapping of SBE and FIX values for the declarations are provided in the table below:

Event	SBE (Declaration Notice (42)) Values in Field *Declaration Status*	FIX (TradeCaptureReportAck (AR)) Values in Field *TrdRptStatus* (939)
Declaration Filled	7 = Filled	19 = Filled
Declaration Pre-Matched	13 = Pre-Matched	18 = Pre-Matched
Trade Cancelled	5 = Cancelled	2 = Cancelled

2.3.5   Order & Trade Messages

If a client subscribes to receive both Order and Trade messages, they will receive all messages identified as available by default in scope of the two individual services of: Orders messages and the Trade messages.

Selecting Order and Trade messages can also be combined with the selection of other scope of messages, namely Declarations from TCS (for the Cash Markets).

2.3.6   What is Not in Scope

With exception of messages and functionalities identified in this document, other messages that may be in use on the trading OEG are not in scope of the Drop Copy. Messages used in Drop Copy may be used for multiple functionalities in the trading OEG and as such have a wider range of values, fields and features. The following functionalities and messages are <u>not</u> in scope of the Drop Copy:

- Euronext RiskGuard (ERG) management associated messages (User Notification, Acks of ERG Risk manager messages),
- Implied prices,
- Request for Implied Execution,
- Acknowledgement of Quotes submission messages,
- Market Maker Sign-in,
- Market Maker protection,
- Acknowledgement of Wholesale and Request for Cross (RFC) submissions.

2.4.   "START OF DAY" BEHAVIOUR

Following a successful logon to Drop Copy Gateway, for the first connection of the Trading Session, the Drop Copy will send to the clients the messages that were processed during the end of the previous trading sessions as described below.

Regular OEG will send cancellation (Kill) messages for any GTD / GTC orders that expired at the end of the previous trading session, as well as any orders that were cancelled after the trading session due to corporate action at the start of the trading session. Drop copy will also send these order cancellation messages.

In addition to this, Drop copy will, also, send out messages for orders that are cancelled at the end of the previous trading session (i.e. expiring Day orders, Delta Neutral orders, etc).

All these are sent via message: **ExecutionReport** (8), which is flagged with the field *OrdStatus* (tag 39) set with one of the following values:

- 3 = Done for Day
- 4 = Cancelled

■ C = Expired

2.5. DROP COPY BEHAVIOUR IN CASE OF FAILURE

The behaviour of Drop Copy in case of failure is described in the *Euronext Markets – Optiq OEG Connectivity Specifications* document.

3. MESSAGE STRUCTURE FOR INDIVIDUAL CASES

The FIX **ExecutionReport** (8) message covers multiple cases of messages sent back to the clients. For Drop Copy, the list of cases is limited, and the list of fields, and possible values, is provided in the sections below on a case by case basis.

3.1. COMPATIBILITY BETWEEN SBE AND FIX

- Due to differences in representation of fields and values available between SBE and FIX, in case the original OEG messages are submitted in SBE protocol, the fields listed below in Drop Copy are provided with values "Not Applicable" (99 and 999):
  - PartyRole (452),
  - PartyRoleQualifier (2376),
  - NestedPartyRole (538),
  - NestedPartyRoleQualifier (2384).
- Values present in SBE in the field Trade Type that are identified as not in use, or in use only by Market Data messages are not present in FIX, and are not used in Drop Copy.
- Timestamps in Drop Copy messages are provided as follows:
  - All COB messages contain either *BookINTime* (21002) or *TransactTime* (60),
  - The actual time of the message being sent out to the client by the Drop Copy Gateway, is in the header of the FIX message in the field *SendingTime* (52).

3.2. NOTES ON REPRESENTATION OF MESSAGES & CASES

- While full set of usable fields and values are present in the overall message structure, described in the FIX message specifications to accommodate all required cases, only the fields and values that are used in each individual case are listed in the tables below.
- The graphic representation conventions used in this section are the same as those used in *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document, notably the use of table border outlines to represent repeating sections. Where useful and applicable, tables below provide multiple repetitions of the rows, to represent data provided via the repeating sections.

- The "M/C" column in the tables for each message below provides presence of the field in each individual case, and uses the notation identified below. The values in this field may differ from the overall presence value provided in the FIX message specifications documents.
  - M: Mandatory for FIX 5.0 protocol,
  - A: Always provided by Euronext even if not Mandatory for FIX protocol,
  - C: Conditional,
  - O: Optional,
  - F: Future Use.
- Future Use fields are provided in the structure, to indicate fields that would become active in future versions of Optiq, but are not going to be provided for the current version of implementation. These fields will NOT be present in the messages sent by the Drop Copy until the implementation of the associated functionalities.
- In the tables for each case, column "Value Examples" is left blank where the fields are either not applicable to the case, or are for future use.

3.3. ORDER MESSAGES FOR COB

Examples of various Order message cases are provided below in individual sections.

3.3.1 Acknowledgement of New Order and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order

Message: ExecutionReport (8)

Sample values provided in this example represent an acknowledgement of a newly entered Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

In case of an order in a strategy, the field *SecurityID* (48) will provide the Symbol Index of that strategy

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	*20190214-15:28:52.833883664*
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	*20190214-15:28:52.834193232*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	*20190214-15:28:52.840530924*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20190214-15:28:52.840568733*
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	*20190214-15:28:52.833883664*
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	*10*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Exchange Market Mechanism	*1*
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME. For acknowledgement of RFQ populated with the same value as in field QuoteReqID (131)	*5*
39	OrdStatus	Char	1	0 = New	M	Order status	*0*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	2
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	0 0 0
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	1050
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution). For RFQ Ack field populated with value -1	1050
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	0 = New i = Order Creation By Market Operations j = RFQ Ack e = Refilled Iceberg Ack h = Iceberg Transformed to Limit due to Minimum size	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	0
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	Stop Trigger Price / Mandatory for Stop orders	
20004	*UndisclosedPrice*	*Price*	*20*		F	**CASH ONLY** *Future Use*	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	**CASH ONLY** Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*59786*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*3*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected). Only provided when submitted in the original order entry message	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order Values 5 and 8 apply only for Cash markets	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives position 0 is not applicable and is always set to 0.	*00000000*
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	*10*
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	*30597*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	Provided for: - Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ; - Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will **NOT** be provided for all events of the order **on the day of its submission**. Only in the **day after the submission** - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for **all events** *(order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF))* communicated through the ExecutionReport (8) message.	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals). For RFQ Ack field populated with value -1	0

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example

336	TradingSessionID	String	3	101 = Session 1
				102 = Session 2
				103 = Session 3
				104 = Session 4
				205 = Session 1 and Session 3
				313 = Session 1, 3 and Session 4
				123 = All Sessions, deprecated (no more used on Optiq)
					C	Defines the validity time periods for Valid For Session orders.
						Sessions represent the following:
						■ Session 1 – Normal Trading Hours (Cash)
						■ Session 2 – Normal Trading Hours (Derivatives for future use)
						■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET)
						■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET)
						For Cash:
						  - **Except Structured Products**: Only 101 = Session 1 is valid
						  - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed;
						For Derivatives:
						  - The field is not provided
							101

40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order Values , K, P, T and X are only for Cash Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	C	Indicates the side of the order. May not be populated for RFQ Ack	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	*Free Text*
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 **are only for Cash** Markets Values 14 and 15 **are only for Derivatives** Markets	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode (6399) is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0 0*
21804	LongClientID	String	16	Alphanumeric	O	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code.	*Long Client ID*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	*5*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*59*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **NonExecutionBrokerShortCode**	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	645
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	**CASH ONLY** This use of the repeating group is to provide **Client ID** provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	1158
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Client ID in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	**CASH ONLY** For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 2 = Cancel both orders 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (mid-price of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	**CASH ONLY** Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	**CASH ONLY** Tick offset for a pegged order.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21822	OrderTolerablePrice	Price	20	From -2^63+1 to 2^63-1	C	**Derivatives ONLY** RFC Initiator to provide the tolerable price that's he's willing to trade for in case of price improvement. Only provided when ExecType (150) = 2 (Cross Order Ack), for the House leg of the RFC and only when clients have provided it in the inbound message.	
	Message Trailer				**M**		

3.3.2 Triggering of a Previously Submitted Order

Message: ExecutionReport (8)

Sample values provided in this example represent triggering of a previously entered Stop Limit order (becomes Limit) with Time in Force for the triggered order set to Day on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of triggered order creation in ME	*201803120859300000011000*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20190214-15:28:52.840568733*
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	*117*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	*1110530*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	A	Exchange Market Mechanism	*1*
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	*7*
39	OrdStatus	Char	1	Q = VFU/VFC Triggered Ack S = Stop Triggered Ack T = MTL Second Ack	M	Order status	*S*
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	*95*
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	*25*
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	*1000*
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	*1000*
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	*NA*
150	ExecType	Char	1	L = Triggered or Activated by System	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	*L*
20004	*UndisclosedPrice*	*Price*	*20*		*F*	**CASH ONLY** *Future Use*	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	**CASH ONLY** Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*29636*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*12*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order Values 5 and 8 apply only for Cash markets	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	*0 0 0 0 0 0 0 0*
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	*10*
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	*617*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	Provided for: - Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ; - Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will **NOT** be provided for all events of the order **on the day of its submission**. Only in the **day after the submission** - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for **all events** *(order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF))* communicated through the ExecutionReport (8) message.	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	*0*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	101 = Session 1 102 = Session 2 103 = Session 3 104 = Session 4 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 123 = All Sessions, deprecated (no more used on Optiq)	C	Defines the validity time periods for Valid For Session orders. Sessions represent the following: ■ Session 1 – Normal Trading Hours (Cash) ■ Session 2 – Normal Trading Hours (Derivatives for future use) ■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET) ■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET) **For Cash:** - **Except Structured Products**: Only 101 = Session 1 is valid - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed; **For Derivatives:** - The field is not provided	*101*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	C	Type of Order Values , K, P, T and X are only for Cash Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	*1*
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	*1*
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	*0*
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	*Free Text*
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 **are only for Cash** Markets Values 14 and 15 **are only for Derivatives** Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Code is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 2	C	Number of NestedPartyID entries.	*2*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*678*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For InvestmentDecisionwithinshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	**CASH ONLY** For Future Use Time of order expiration for validity type GTT	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 2 = Cancel both orders 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	*1*
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	**CASH ONLY** Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	**CASH ONLY** Tick offset for a pegged order.	
	Message Trailer				**M**		

3.3.3   Notification After Ownership Request

Message: ExecutionReport (8)

Sample values provided in this example represent an notification sent for an existing Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312085930000011000
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214-15:28:52.840568733
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214-15:28:52.833883664
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	157
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	94856
39	OrdStatus	Char	1	I = Order Status	M	Order status	I
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	682
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	205
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	500
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	500
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	k = Ownership Request Ack	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	k
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	**CASH ONLY** Stop Trigger Price / Mandatory for Stop orders	
20004	*UndisclosedPrice*	*Price*	*20*		F	**CASH ONLY** *Future Use*	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	**CASH ONLY** Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*9514*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*12*
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	*23*
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	0 0 0 0 0 0 0 0
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9967

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	Provided for: - Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ; - Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will **NOT** be provided for all events of the order **on the day of its submission**. Only in the **day after the submission** - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for **all events** *(order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF))* communicated through the ExecutionReport (8) message.	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	*0*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	101 = Session 1 102 = Session 2 103 = Session 3 104 = Session 4 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 123 = All Sessions, deprecated (no more used on Optiq)	C	Defines the validity time periods for Valid For Session orders. Sessions represent the following: ■ Session 1 – Normal Trading Hours (Cash) ■ Session 2 – Normal Trading Hours (Derivatives for future use) ■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET) ■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET) **For Cash:** - **Except Structured Products**: Only 101 = Session 1 is valid - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed; **For Derivatives:** - The field is not provided	*101*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order Values , K, P, T and X are only for Cash Markets	*2*

                5.33.1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	*1*
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	*1*
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	*0*
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	*Free Text*
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	*957856*
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0 0*
21804	LongClientID	String	16	Alphanumeric	O	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code.	*Long Client ID*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	*5*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*66558*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **NonExecutionBrokerShortCode**	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: - were received in SBE protocol the value will be set to 99 (Not Applicable); - were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	**CASH ONLY** This use of the repeating group is to provide **Client ID** provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	1581
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Client ID in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	**CASH ONLY** For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 2 = Cancel both orders 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	**CASH ONLY** Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	**CASH ONLY** Tick offset for a pegged order.	
	Message Trailer				M		

3.3.4   Cancellation of an Order

Message: ExecutionReport (8)

Sample values provided in this example represent a message sent for cancellation of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	*20190214-15:28:52.833883664*
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	*20190214-15:28:52.834193232*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order cancellation by the ME	*20180312085930000011000*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20190214-15:28:52.840568733*
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	*20190214-15:28:52.833883664*
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order Cancellation message assigned by the Client when submitting the Order Cancellation message to the Exchange	*89*
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order that client is requesting to cancel	*35*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivatives On Exchange Off book 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	598
39	OrdStatus	Char	1	3 = Done for Day 4 = Cancelled C = Expired	M	Order status	4
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	27
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	56
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	10
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	10
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
150	ExecType	Char	1	3 = Done for Day 4 = Cancelled a = Cancelled by STP b = Order Cancelled due to Cancel On Disconnect Mechanism n = Order Cancelled due to a potential trade outside FSP limits u = Order cancelled due to Market Maker Protection v = Order cancelled by clearing risk manager w = Order Cancelled due to Trade Price Validation C = Expired O = Eliminated by corporate event P = Cancelled by Member Risk Manager U = Order Cancelled by Market Operations V = Cancelled due to a Kill command X = Remaining quantity killed (IOC) Y = Beginning of PAKO Period * = Cancelled due to Breach of MEP set by a clearing risk manager # = Cancelled due to Breach of MEP set by a member risk manager	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	4
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	**CASH ONLY** Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	**CASH ONLY** Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	**CASH ONLY** Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*9756*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*12*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	*23*
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	5
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	*9*
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order Values 5 and 8 apply only for Cash markets	*1*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	*0 0 0 0 0 0 0 0*
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	*12*
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	*65537*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	Provided for: - Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ; - Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will **NOT** be provided for all events of the order **on the day of its submission**. Only in the **day after the submission** - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for **all events** *(order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF))* communicated through the ExecutionReport (8) message.	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	*0*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	101 = Session 1 102 = Session 2 103 = Session 3 104 = Session 4 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 123 = All Sessions, deprecated (no more used on Optiq)	C	Defines the validity time periods for Valid For Session orders. Sessions represent the following: ■ Session 1 – Normal Trading Hours (Cash) ■ Session 2 – Normal Trading Hours (Derivatives for future use) ■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET) ■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET) **For Cash:** - **Except Structured Products**: Only 101 = Session 1 is valid - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed; **For Derivatives:** - The field is not provided	*101*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	C	Type of Order Values 3, 4, K, P, T and X are only for Cash Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	*1*
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	*1*
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	*10*
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	*Free Text*
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	19765
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	*1*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0 0*
21804	LongClientID	String	16	Alphanumeric	O	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code.	*Long Client ID*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 3	C	Number of NestedPartyID entries.	*3*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	*9976*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	*P*
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	*3*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	3674
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	**CASH ONLY** This use of the repeating group is to provide **Client ID** provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	995887
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole (538).	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	**CASH ONLY** For Future Use Time of order expiration for validity type GTT	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 2 = Cancel both orders 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	0
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	**CASH ONLY** Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	**CASH ONLY** Tick offset for a pegged order.	
21807	KillReason	Char	5	Future Use	C	Future Use	
	Message Trailer				**M**		

3.3.5   Modification of an Order

Message: ExecutionReport (8)

Sample values provided in this example represent a modification of an existing Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	*20190214-15:28:52.833883664*
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	*20190214-15:28:52.834193232*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order modification is processed by the ME	*201803120859300000011000*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20190214-15:28:52.840568733*
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	*20190214-15:28:52.833883664*
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange	*25*
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order that client is requesting to modify	*7*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	15
39	OrdStatus	Char	1	5 = Replaced	M	Order status	5
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	57
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	0 0 0
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	150
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	150
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	5 = Replaced	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	5
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	**CASH ONLY** Stop Trigger Price / Mandatory for Stop orders	
20004	*UndisclosedPrice*	*Price*	*20*		F	**CASH ONLY** *Future Use*	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	**CASH ONLY** Maximum quantity shown to market participants (for Iceberg Order only)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	**CASH ONLY** Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*6786*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*12*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionwithinFirmshortcode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	*23*
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	*7*
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order Values 5 and 8 apply only for Cash markets	*1*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	0 0 0 0 0 0 0 0
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9702

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	Provided for: - Orders submitted with TimeInForce (59) set to 6 = Good Till Date (GTD). Indicates the last day the order can trade ; - Orders submitted with TimeInForce (59) set to 1= Good Till Cancel (GTC). Indicates the last day the order can trade. Please note this information will **NOT** be provided for all events of the order **on the day of its submission**. Only in the **day after the submission** - if the order has not been fully matched or cancelled the day before – the ExpireDate (432) will be provided for **all events** *(order modification, order cancellation, partial or full execution, trade cancellation, refill of iceberg, trigger of stop, collar breach confirmation or as a result of an OrderMassStatusRequest (AF))* communicated through the ExecutionReport (8) message.	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	*0*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	101 = Session 1 102 = Session 2 103 = Session 3 104 = Session 4 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 123 = All Sessions, deprecated (no more used on Optiq)	C	Defines the validity time periods for Valid For Session orders. Sessions represent the following: ■ Session 1 – Normal Trading Hours (Cash) ■ Session 2 – Normal Trading Hours (Derivatives for future use) ■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET) ■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET) **For Cash:** - **Except Structured Products**: Only 101 = Session 1 is valid - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed; **For Derivatives:** - The field is not provided	*101*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order Values 3, 4, K, P, T and X are only for Cash Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	*1*
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	*1*
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	*0*
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	*Free Text*
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0 0*
21804	LongClientID	String	16	Alphanumeric	O	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code.	*Long Client ID*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries	*5*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*463*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **NonExecutionBrokerShortCode**	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P

         5.33.1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	*26*
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	*23*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	*809*
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	*D*
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	*4*
524	NestedPartyID	String	11	Alphanumeric	C	**CASH ONLY** This use of the repeating group is to provide **Client ID** provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	*73*
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	*D*
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	*3*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Client ID in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	**CASH ONLY** For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 2 = Cancel both orders 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	**CASH ONLY** Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	**CASH ONLY** Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	**CASH ONLY** Tick offset for a pegged order.	
	Message Trailer				M		

3.3.6 Rejection of a New Order

Message: ExecutionReport (8)

Sample values provided in this example represent a rejection of New Order on instrument with Symbol Index *1110530* in COB.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214-15:30:01.462743346*
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	*20190214-15:28:52.833883664*
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	*20190214-15:28:52.834193232*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order modification is processed by the ME	*20180312 08593000 0011000*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20190214-15:28:52.840568733*
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	*20190214-15:28:52.833883664*
11	ClOrdID	String	20	From -2^63 to 2^63-1	C	Identifier of an Order assigned by the Client when submitting an order to the Exchange	*97*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivatives On Exchange Off book	C	Exchange Market Mechanism	*1*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME Order ID is provided in case the rejection of the order is Functional. In case a FIX message is rejected for Technical reasons, it is not processed by the matching engine and then the OrderID is not allocated and not provided in the rejection message.	15
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution). For RFQ Ack field populated with value -1	1050
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals). For RFQ Ack field populated with value -1	0
39	OrdStatus	Char	1	8 = Rejected	M	Order status	8
150	ExecType	Char	1	8 = Rejected	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	8
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	6786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	*12*
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	*23*
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	*0 0 0 0 0 0 0 0*
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	A	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	*1*
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	*1*
21019	OEPartitionID	Int	5	From 0 to 2^16-1	C	Identifies uniquely an OE Optiq partition by which the engine is reached.	*10*
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	C	Identifier of the Logical Access.	*9702*
9955	ErrorCode	Int	5	From 0 to 2^16-2	A	Error code in case of rejection.	*2101*
	Message Trailer				**M**		

3.3.7   Rejection of Order Modification or Cancellation

Message: OrderCancelReject (9)

Sample values provided in this example represent a rejection of order modification on instrument with Symbol Index *1110530* in COB.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20180312 08593000 0009000*
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	
21002	BookINTime	UTCTimestamp	27	Timestamp	C	Time of order modification rejection processed by the ME	
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	
11	ClOrdID	String	20	From -2^63 to 2^63-1	C	Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange	*171*
48	SecurityID	String	10	From 0 to 2^32-2	C	Exchange defined ID of an instrument/contract	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	C	Type of the SecurityID. Always set to 8	*8*
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB)	C	Exchange Market Mechanism	*1*
37	OrderID	String	20	From 0 to 2^64-2	C	Numerical order identifier assigned by ME	*15*
9955	ErrorCode	Int	5	From 0 to 2^16-2	A	Error code in case of rejection.	*2101*
434	CxlRejResponseTo	Char	1	1 = OrderCancelRequest (F) 2 = OrderCancelReplaceRequest (G) 3 = MassQuote (i) 4 = OrderMassCancelRequest (q)	M	Identifies the type of request that the OrderCancelReject (9) is in response to.	*1*
39	OrdStatus	Char	1	8 = Rejected	M	Order status	*8*

        5.33.1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order. For Derivatives positions 0 is not applicable and is always set to 0.	0 0 0 0 0 0 0 0
21019	OEPartitionID	Int	5	From 0 to 2^16-1	C	Identifies uniquely an OE Optiq partition by which the engine is reached. Provided in case	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	C	Identifier of the Logical Access.	9702
	Message Trailer				**M**		

3.4.   TRADE MESSAGES

Examples of various trade message cases are provided below in individual sections.

3.4.1   Trading Venue Transaction Identification Code (TVTIC)

The Trading Venue Transaction Identification Code (TVTIC) is the unique identifier of a trade in the EU and UK MiFID II framework. Each individual trade has a corresponding TVTIC. As a reminder, MiFID II reporting is at leg level.

The different ways to get a trade TVTIC are:

For Cash / Outright trades:

◆ Using the public Market Data feed, getting the *Trade Unique Identifier* in the **Full Trade Information** (1004) message;

◆ Using the private Order Entry feed:

   – In SBE **Fill** (04) or SBE **Declaration Notice** (42): getting the *Trade Unique Identifier;*

   – In FIX **ExecutionReport** (8) or FIX **TradeCaptureReportAck** (AR) : getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC);

◆ Retrieving the TVTIC field from the EOD Day Trade file (**FTRRM**).

For Strategies:

◆ Using the private Order Entry feed:

   – In SBE **Fill** (04): getting the *Trade Unique Identifier* in Strategy fields section to get the "Leg" Trade Unique Identifier;

   – In FIX **ExecutionReport** (8): getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC) where *RegulatoryLegRefID* equals the corresponding *Leg ID* in NoLegs section.

For APA Trades:

◆ Using the public Market Data feed, getting the *Trade Unique Identifier* in the **APA Full Trade Information** (1028) message.

3.4.2 Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives)

Sample values provided in this example represent a newly executed trade, with details of either fully or partially filled orders. A trade message contains the required details of participated orders. Each participant receives specific data details associated to their orders. The example below is for a Full Fill of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

■ **For Wholesale Trades:**

The trade execution for a Wholesale Transaction is provided via the ExecutionReport (8) message. For an Outright or a Strategy, this message will be with EMM = 4 (Derivative Wholesales).

The executions for wholesale transactions done on strategies send individual ExecutionReport (8) messages for each leg of the strategy. This mean that for Delta-Neutral with a Cash underlying, submitted as a wholesale transaction, the client receives a private message for the Cash instrument that is part of the Delta-neutral strategy.

■   **For Request for Cross (RFC) Trades:**

The trade execution for a Request for Cross (RFC) facility is provided via the ExecutionReport (8) message, for an Outright or a Strategy. This message will be with EMM = 7 (Derivative On Exchange Off book).

Message: ExecutionReport (8)

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
60	TransactTime	UTCTimestamp	27	Timestamp	A	Indicates the time of message transmission In ExecutionReport (8) it is provided only in case of Fill or Partial Fill.	*20190214 - 15:28:49. 80223235 1*
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	A	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	*20190214 - 15:30:01. 46242585 7*
21003	BookOUTTime	UTCTimestamp	27	Timestamp	A	Matching Engine OUT time (in ns), when message leaves the Matching Engine	*20190214 - 15:28:49. 80223235 1*
41	OrigClOrdID	UTCTimestamp	27	Timestamp	A	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	*11500009 22*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Defines the Exchange Market Mechanism applied on each platform.	*1*
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. ClOrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	*9756482*
39	OrdStatus	Char	1	1 = Partially filled 2 = Filled	M	Order status	*2*
21004	OrderPriority	Int	20	򐀀򐀀򐀀򐀀򐀀򐀀򐀀򐀀򐀀򐀀򐀀	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	*2*
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	**CASH ONLY** Field used as instruction for dark order handling.	*0 0 0*
44	Price	Price	20	From -2^63 to 2^63-1	O	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals). Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. For trade prices clients should rely on field LastPx (31).	*25*
38	OrderQty	Qty	20	From 0 to 2^64-1	O	Total order quantity, per quantity unit (to be calculated with Quantity Decimals).	*100*
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
31	LastPx	Price	20	From -2^63 to 2^63-1	A	Price at which order is filled	*002475*
32	LastQty	Qty	20	From 0 to 2^64-1	A	Quantity of the fill	*100*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order, i.e. the quantity open for further execution (to be calculated with Quantity Decimals).	0
17	ExecID	String	10	From 0 to 2^32-2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.	9856741
150	ExecType	Char	1	F = Trade G = Trade Creation by Market Operation R = RFQ partially or fully matched with other counterparts	M	Describes the specific ExecutionReport while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).	F
21807	ParentRegulatoryTradeID	String	16	Trade Unique Identifier of the strategy	C	Provided for Leg Trade Cancellation	CDE234
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	12

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	*23*
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order Provided if filled in the original order is flagged with one of the possible values	
2595	OrderAttributeValue	String	1	Y = Yes	C	Provided if OrderAttributeType (2594) is specified	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	*7*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21010	TradeType	Int	3	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 9 = Exchange for Swaps Trade (Derivatives Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LIS) Trade (Cash) 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price 104 = RFQ Trade	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21080	TradeQualifier	MultipleCharValue	15	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations 5 = NAV Trade expressed in bps 6 = NAV Trade expressed in price currency 7 = Deferred Publication	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	2
375	ContraBroker	String	20	From 0 to 2^64-1	C	**CASH ONLY** ID of the Counterpart Firm in specific cases	
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9875
1907	NoRegulatoryTradeIDs	NumInGroup	1	From 1 to 33	C	Number of RegulatoryTradeIDGrp entries.	1
1903	RegulatoryTradeID	String	16	Alphanumerical ID	C	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	ABC123
1906	RegulatoryTradeIDType	Int	1	5 = TVTIC	C	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	5
2411	RegulatoryLegRefID	Int	10	From 0 to 2^32-1	C	Identifies the leg of the trade the RegulatoryTradeID applies to by referencing the leg's LegID(1788).	9999999998
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	100

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	101 = Session 1 102 = Session 2 103 = Session 3 104 = Session 4 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 123 = All Sessions, deprecated (no more used on Optiq)	C	Defines the validity time periods for Valid For Session orders. Sessions represent the following: ■ Session 1 – Normal Trading Hours (Cash) ■ Session 2 – Normal Trading Hours (Derivatives for future use) ■ Session 3 – Extended Trading Hours (for Index Derivatives segment, corresponds to the extension 17.30 CET - 22.00 CET for future use – for Structured Products segment, corresponds to the first extension 18.30 CET - 20.00 CET) ■ Session 4 – Second Extended Trading Hours (for Structured Products segment, corresponds to the second extension 20.00 CET to 22.00 CET) **For Cash:** - **Except Structured Products**: Only 101 = Session 1 is valid - **For Structured Products**: 101 = Session 1, 205 =Session 1 + Session 3, 313 = Session1, 3 and Session 4 are allowed; **For Derivatives:** - The field is not provided	*101*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order. Values , K, P, T and X are only for Cash Markets	*2*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	C	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	0
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction. Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client. Only positions 0 and 1 apply for the Cash markets	*0 0 0 0 0 0 0 0 0 0*
21804	LongClientID	String	16	Alphanumeric	O	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO for which this field is used to provide the information of the tax code.	*Long Client ID*
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 6	C	Number of NestedPartyID entries.	*6*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*463*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **NonExecutionBrokerShortCode**	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	*26*
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	*23*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	*9995*
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	*D*
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	*4*
524	NestedPartyID	String	11	Alphanumeric	C	**CASH ONLY** This use of the repeating group is to provide **Client ID** provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	*1581*
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	*D*
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	*3*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Client ID in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
21096	ESCBMembership	Int	2	0 = False 1 = True	O	For Wholesale Trades only (Outright and Strategy) Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.	0
21802	EvaluatedPrice	Price	20	From -2^63+1 to 2^63-1	C	For TRF and MOC contracts only This field is used for the Total Return Future (TRF) and Market On Close (MOC) contracts to provide the trade price calculated against provisional (a.k.a. preliminary) or final price of the underlying index or stock, while Last Traded Price provides price in Spread (in basis or index points). The value in field Trade Type allows to identify if the trade message contains provisional or final price.	35
21803	MessagePriceNotation	Enumerated	2	1=Price 2=Spread in basis points 3=Spread	C	For TRF and MOC contracts only This field provides the type of price notation used per message. For TRF and MOC products the value "Price" is used for TAM trading mode, the values "Spread in basis points" and "Spread" are used for TAIC trading mode.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21805	FinalSecurityID	String	10	From 0 to 2^32-2	C	For MOC contracts only Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade.	
21806	FinalExecID	String	10	From 0 to 2^32-2	C	For MOC contracts only Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade.	
21085	LISTransactionID	String	10	From 0 to 2^32-2	C	For Wholesale Trades only (Outright and Strategy) ID that can be used to associated Executions belonging to the same LIS Transaction	*957831*

In case the wholesale is done on a Strategy, in addition to the fields already identified in the section above for Trade Execution, the following repeating group is provided for each leg of the strategy.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
555	NoLegs	NumInGroup	2	From 1 to 7	C	For Wholesale Trades on Strategy only Provides the number of repeating groups. Maximum number of legs is 7	*1*
600	LegSymbol	String	10	From 0 to 2^32-2	M	For Wholesale Trades on Strategy only When populated should always contain the Symbol Index of the Contract	*90030000*
602	LegSecurityID	String	10	From 0 to 2^32-2	C	For Wholesale Trades on Strategy only Symbol Index of the Leg	*90030001*
603	LegSecurityIDSource	String	1	8 = Symbol Index	C	For Wholesale Trades on Strategy only Required if LegSecurityID (602) is provided. For Derivatives markets only.	8
637	LegLastPx	Price	20	From -2^63+1 to 2^63-1	C	For Wholesale Trades on Strategy only Execution price assigned to a leg	*-5*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1418	LegLastQty	Qty	20	From 0 to 2^64-2	C	For Wholesale Trades on Strategy only Execution quantity for the leg	10
624	LegSide	Char	1	1 = Buy 2 = Sell	C	For Wholesale Trades on Strategy only Indicates the side of the trade leg.	1
1893	LegExecID	String	10	From 0 to 2^32-2	C	For Wholesale Trades on Strategy only The Leg Execution ID is unique per instrument and per day. It is the unique identifier of a trade for each leg of the strategy trade. This field is provided in case of fill, partial fill or trade cancellation for a strategy.	1
	Message Trailer				M		

3.4.3   Cancellation of a Trade

Message: ExecutionReport (8)

Sample values provided in this example represent a cancellation of a previously executed trade. The details of the order that participated in the cancelled trade are for a Full Fill of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	A	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	*20180312 08593000 0020700*
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of trade cancellation is processed by the ME	*20180312 08593000 0021000*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21003	BookOUTTime	UTCTimestamp	27	Timestamp	A	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	*20180312 08593000 0021050*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Defines the Exchange Market Mechanism applied on each platform.	*1*
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. ClOrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	*9756482*
39	OrdStatus	Char	1	H = Cancel Trade	M	Order status	*H*
31	LastPx	Price	20	From -2^63 to 2^63-1	A	Price at which order is filled	*002475*
32	LastQty	Qty	20	From 0 to 2^64-1	A	Quantity of the fill	*100*
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Remaining quantity of an order is provided as value '-1' for Trade cancellation.	*-1*
17	ExecID	String	10	From 0 to 2^32-2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. In case of Cancellation this field contains the same value as the one provided in field ExecRefID, which identifies the ID of the trade being cancelled.	*587*
150	ExecType	Char	1	H = Cancel Trade	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	*H*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21094	ParentExecID	String	10	From 0 to 2^32-2	C	**Used for a Strategy only Derivatives Only** Unique identifier of a parent trade executed on the strategy.	*8789*
21093	ParentSecurityID	String	10	From 0 to 2^32-2	C	**Used for a Strategy only Derivatives Only** Unique identifier of the strategy on which the trade was executed.	*9998000*
21807	ParentRegulatoryTradeID	String	16	Trade Unique Identifier of the strategy	C	Provided for Leg Trade Cancellation	*CDE234*
1907	NoRegulatoryTradeIDs	NumInGroup	1	From 1 to 33	C	Number of RegulatoryTradeIDGrp entries.	*1*
1903	RegulatoryTradeID	String	16	Alphanumerical ID	C	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	*ABC123*
1906	RegulatoryTradeIDType	Int	1	5 = TVTIC	C	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	*5*
2411	RegulatoryLegRefID	Int	10	From 0 to 2^32-1	C	Identifies the leg of the trade the RegulatoryTradeID applies to by referencing the leg's LegID(1788).	*9999999998*
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	*1*
448	PartyID	String	11	Alphanumeric	A	In this case provides the **ExecutionWithinFirmShortCode**	*59786*
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	*P*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
452	PartyRole	Int	3	3 = Client ID 12 = Executing Trader 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified. For Execution with Firm short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 999 (Not Applicable); • were received in FIX protocol, the value will be set to 3 (Client ID) or 12 (Executing Trader)	12
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452) For ExecutionWithinFirmShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol, the value will be set to 22 (Algorithm) or 23 (Firm or Legal Entity) or 24 (Natural Person);	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	7
21010	TradeType	Int	2	24 = Trade Cancellation (Cash and Derivatives)	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading at Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21080	TradeQualifier	MultipleCharValue	15	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order *4 = Trade Creation by Market Operations (Future Use)* *5 = NAV Trade expressed in bps (Future Use)* *6 = NAV Trade expressed in price currency (Future Use)*	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	*2*
375	ContraBroker	String	20	From 0 to 2^64-1	C	**CASH ONLY** ID of the Counterpart Firm in specific cases	
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	*10*
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	*9875*
19	ExecRefID	String	10	Sequential number. From 0 to 2^32-1	C	The ExecRefID is an unique identifier of a trade being cancelled. In the original Trade message this value is provided in the field ExecID (17). This field is provided in case of trade cancellation.	*587*
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity is provided as value '-1' for Trade cancellation.	*-1*
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order. Values , K, P, T and X are only for Cash Markets	*2*
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT)* B = Good for auction (GFA)	C	Specifies the maximum validity of an order. Values 7 and B are only for Cash Markets.	*0*
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	*1*

 5.33.1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction. Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider". Only value 1 is applicable for the Derivatives Markets.	
7443	PostingAction	MultipleCharValue	19	1 = Leg 1	O	Posting action code (Open/Close) for the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 4	C	Number of NestedPartyID entries.	6

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **InvestmentDecisionwithinShortCode**	*463*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	*P*
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type of role of the NestedPartyID (524) specified.	*122*
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For Investment Decision within short code in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 22 (Algorithm) or 24 (Natural Person);	*23*
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **ClientIdentificationShortCode**	*463*
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	*P*
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	*3*
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). For ClientIdentificationShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity) or 24 (Natural person)	*23*

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **NonExecutionBrokerShortCode**	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message. For NonExecutionBrokerShortCode in Drop Copy where the values in the original trading OEG message: • were received in SBE protocol the value will be set to 99 (Not Applicable); • were received in FIX protocol the value will be set to 23 (Firm or Legal Entity);	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide **Clearing Firm ID**	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	4
	Message Trailer				**M**		

3.5.   CLEAR BOOK MESSAGE

In case of a Trading Chain Failover and under certain circumstances, Market Operations team can trigger the sending of **Clear Book** (U75) message on Cash Equities segment. Kill orders (through **ExecutionReport** message) are sent to members followed by the **ClearBook** (U75) message. Only members having orders on the halted book are concerned.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530987
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	M	Defines the Exchange Market Mechanism applied on each platform.	1
	Message Trailer				**M**		

3.6.   TCS MESSAGES (CASH ONLY)

MIFID II short codes **are not sent** back in TCS declaration messages in Drop Copy.

3.6.1   "Pre-Matched" Declaration Notice

Message: TradeCaptureReportAck (AR)

The structure of a pre-matched declaration notice is as follows:

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
571	TradeReportID	String	20	From -2^63+1 to 2^63-1	A	Unique identifier of trade capture report	15
1003	TradeID	String	20	From 0 to 2^64-2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	
939	TrdRptStatus	Int	2	18 = Pre-Matched	A	Trade Report Type	*18*
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	*1004*

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	*5*
21065	MICofSecondaryListing	String	10		C	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383 In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided. In associated outbound messages, provided only to acknowledge receipt of the original declaration	
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
60	TransacTime	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	C	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	

         5.33.1

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
2670	TrdRegPublication Reason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	Always set to '1'	M	Number of sides	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order	1
1	Account	String	12	Alphanumeric	O	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	
2015	PrincipalCode	String	20	Alphanumeric	O	Identifies the beneficiary of the transaction when trading on behalf of another establishment.	
53	Quantity	Qty	20	From 0 to 2^64-2	C	Number of traded or ordered units (to be calculated with Quantity Decimals).	
44	Price	Price	20	From -2^63+1 to 2^63-1	C	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	
453	NoPartyIDs	NumInGroup	1	Always set to '1'	M	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	M	In this case provides the **CounterParty ID**	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	M	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	M	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	M	Used to further qualify the value of NestedPartyRole(538).	23
539	NestedPartyID	NumInGroup	1	If provided, from 1 to 2	C	Number of NestedPartyID entries.	1
524	NestedPartyID	String	11	Alphanumeric	C	Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).	
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code P = Short code identifier	C	Source of NestedPartyID value.	
538	NestedPartyRole	Int	3	4 = Clearing Firm 17 = Contra Firm 122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	

      5.33.1

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	3 = General clearing member 4 = Individual clearing member 22 = Algorithm 24 = Natural person	C	Used to further qualify the value of NestedPartyRole(538).	
2670	TrdRegPublication Reason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	Always set to '1'	M	Number of sides	1
453	NoPartyIDs	NumInGroup	1	Always set to '1'	M	Number of PartyID entries.	1
539	NestedPartyID	NumInGroup	1	If provided, from 1 to 2	C	Number of NestedPartyID entries.	1
9952	PreviousDayFlag	Boolean	1	0 = False 1 = True	C	Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")	
137	MiscFeeAmt	Amt	20	From $-2^{63}+1$ to $2^{63}-$	C	Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
21068	CentralisationDate	String	10	YYYY = 0000-9999, MM = 01-12, DD = 01-31 Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.	C	Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds. Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if: - centralisation date is not specified by the client AND the session has passed its cut-off, OR - centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration. Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31 Should be provided for Euronext Funds Service: Paris instruments only.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
2104	CCPID	Char	1	0= No CCP 1 = LCH SA 2= Bilateral Settlement (Traditional) 3= LCH Limited 5= SIX x-clear 6 = EuroCCP 7 = Bilateral Settlement (Italian model) 9 = Euronext Clearing	C	Clearing House code attached to a firm	
	Message Trailer				**M**		

 5.33.1

3.6.2 "Filled" Declaration Notice

Message: TradeCaptureReportAck (AR)

Trading Venue Transaction Identification Code (TVTIC) is the unique identifier of a trade in the MiFID II framework. Each individual trade has a corresponding TVTIC.

The different ways to get a trade TVTIC are:

♦ Using the public Market Data feed, getting the *Trade Unique Identifier* field in the **Full Trade Information** (1004) message;

♦ Retrieving the TVTIC field from the EOD Day Trade file (**FTRRM**);

Using the private Order Entry feed, getting the *Regulatory Trade ID* for which *Regulatory Trade ID Type* equals 5 (TVTIC) from the FIX **TradeCaptureReportAck** (AR) message.

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
571	TradeReportID	String	20	From -2^63+1 to 2^63-1	A	Unique identifier of trade capture report	15
1003	TradeID	String	20	From 0 to 2^64-2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	
939	TrdRptStatus	Int	2	7 = Filled	A	Trade Report Type	*18*
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	*1004*

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	*5*
1907	NoRegulatoryTradeIDs	NumInGroup	1	From 1 to 33	C	Number of RegulatoryTradeIDGrp entries.	*1*
1903	RegulatoryTradeID	String	16	Alphanumerical ID	C	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	*ABC123*
1906	RegulatoryTradeIDType	Int	1	5 = TVTIC	C	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	*5*

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
21065	MICofSecondaryListing	String	10		C	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383 In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided. In associated outbound messages, provided only to acknowledge receipt of the original declaration	
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
60	TransacTime	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	C	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	
2670	TrdRegPublicationReason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	Always set to '1'	M	Number of sides	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order	1

       5.33.1

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
1	Account	String	12	Alphanumeric	O	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	
2015	PrincipalCode	String	20	Alphanumeric	O	Identifies the beneficiary of the transaction when trading on behalf of another establishment.	
53	Quantity	Qty	20	From 0 to 2^64-2	C	Number of traded or ordered units (to be calculated with Quantity Decimals).	
44	Price	Price	20	From -2^63+1 to 2^63-1	C	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	
453	NoPartyIDs	NumInGroup	1	Always set to '1'	M	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	M	In this case provides the **CounterParty ID**	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	M	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	M	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	M	Used to further qualify the value of NestedPartyRole(538).	23

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
539	NestedPartyID	NumInGroup	1	If provided, from 1 to 2	C	Number of NestedPartyID entries.	1
524	NestedPartyID	String	11	Alphanumeric	C	Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).	
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code P = Short code identifier	C	Source of NestedPartyID value.	
538	NestedPartyRole	Int	3	4 = Clearing Firm 17 = Contra Firm 122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	
2384	NestedPartyRoleQualifier	Int	2	3 = General clearing member 4 = Individual clearing member 22 = Algorithm 24 = Natural person	C	Used to further qualify the value of NestedPartyRole(538).	
10055	SettlPeriod	Int	2	From 0 to 30	C	Indicates the settlement delay in trading days, from 0 to 30 days Provided only if the SettlementFlag (9970) is set to 1 = True	1
9970	SettlementFlag	Char	1	0 = False 1 = True	C	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	1
9971	GuaranteeFlag	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	C	Indicates if the trade is guaranteed or not (for clearing purposes) Provided only if the SettlementFlag (9970) is set to 1 = True	2
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade (for future use)	C	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	
10026	VWAPBegTime	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sss.nnn	O	Start time for the Volume Weight Average price computation period.	
10027	VWAPEndTime	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sss.nnn	O	End time for the Volume Weight Average price computation period.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
381	GrossTradeAmt	Amt	9	Amount	C	Total amount of a Declaration Provided only in case the transaction is associated to Funds	
9952	PreviousDayFlag	Boolean	1	0 = False 1 = True	C	Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")	
137	MiscFeeAmt	Amt	20	From -2^63+1 to 2^63-	C	Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
21068	CentralisationDate	String	10	YYYY = 0000-9999, MM = 01-12, DD = 01-31 Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.	C	Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds. Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if: - centralisation date is not specified by the client AND the session has passed its cut-off, OR - centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration. Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31 Should be provided for Euronext Funds Service: Paris instruments only.	
2104	CCPID	Char	1	0= No CCP 1 = LCH SA 2= Bilateral Settlement 3= LCH Limited 5= SIX x-clear 6 = EuroCCP 9 = Euronext Clearing	C	Clearing House code attached to a firm	
	Message Trailer				**M**		

3.6.3 "Trade Cancelled" Declaration Notice

Message: TradeCaptureReportAck (AR)

Sample values provided in this example represent a notice that a declaration that was previously filled, has been cancelled, for an instrument with Symbol Index *1110530* in TCS, which was set on secondary listing place of XAMS.

For a Trade Cancelled (cancellation of declaration being already matched), the section *RegulatoryTradeIDs* is added with the Trade Unique Identifier (used as TVTIC) corresponding to the trade being cancelled.

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				**M**		
571	TradeReportID	String	20	From 0 to 2^64-2	A	Unique identifier of trade capture report	15
1003	TradeID	String	20	From 0 to 2^64-2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	
939	TrdRptStatus	Int	2	2 = Cancelled	A	Trade Report Type	*2*
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	*1004*
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files	*1110530*
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	*8*

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	5
1907	NoRegulatoryTradeIDs	NumInGroup	1	From 1 to 33	A	Number of RegulatoryTradeIDGrp entries.	1
1903	RegulatoryTradeID	String	16	Alphanumerical ID	A	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	ABC123
1906	RegulatoryTradeIDType	Int	1	5 = TVTIC	C	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	5
21065	MICofSecondaryListing	String	10		C	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383 In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided. In associated outbound messages, provided only to acknowledge receipt of the original declaration	
60	TransacTime	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	C	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
2670	TrdRegPublication Reason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	Always set to '1'	M	Number of sides	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order	1
1	Account	String	12	Alphanumeric	O	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Values 4, 5, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	

Tag	Field	Format	Len	Possible Values	M/C/A	Short Description, Compatibility Notes & Conditions	Value Example
2015	PrincipalCode	String	20	Alphanumeric	O	Identifies the beneficiary of the transaction when trading on behalf of another establishment.	
53	Quantity	Qty	20	From 0 to 2^64-2	C	Number of traded or ordered units (to be calculated with Quantity Decimals). Only provided if 'TrdType' (operation type) is '6'	
44	Price	Price	20	From -2^63+1 to 2^63-1	C	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals). Only provided if 'TrdType' (operation type) is '1', or '5', or '7'	
453	NoPartyIDs	NumInGroup	1	Always set to '1'	M	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	M	In this case provides the **CounterParty ID**	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	M	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	M	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	M	Used to further qualify the value of NestedPartyRole(538).	23
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade (for future use)	C	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	
9952	PreviousDayFlag	Boolean	1	0 = False 1 = True	C	Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")	
	Message Trailer				**M**		

REVISION HISTORY

Version	Change Description
5.33.1	The following changes have been made to this version of the document: ■ Section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ) and a Cross Order – missing Ack Type values (23 and 24) used for the Dark Trading now available in the section's mapping between SBE and FIX
5.33.0	The following changes have been made to this version of the document: ■ Section TCS Messages (Cash Market): clarification added – TradeCaptureReportAck (AR) message is sent for cancellation of a matched declaration ■ NoRegulatoryTradeIDs (1907) FIX Tag: number of occurrences is from 1 to 33 as for derivatives this section is used for trade leg as well.

5.31.0	The following changes have been made to this version of the document:
	■ Section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ):
	  - Correction to indicate that Dark Trades take place for Euronext Equities Cash Markets
	■ Section 2.3.2 Trade Messages [Default Service]:
	  - Correction to indicate that Dark Trades take place for Euronext Equities Cash Markets

5.30.0	The following changes have been made to this version of the document:
	■ Section 3.3.1 Acknowledgment of New Order and Request for Liquidity or Price via Quote Request (RFQ):
	  a) Field "TriggeredStopTimeInForce" – Added new possible value 'Immediate or Cancel' and removed note that the field was only applicable for "Cash Only"
	  b) Field "StopPx" – removed mention of "Cash Only"
	  c) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.3.2 Triggering of a Previously Submitted Order (Cash Markets Only):
	  a) Removed "Cash Markets Only" from the section's title
	  b) Field "TriggeredStopTimeInForce" – Added new possible value 'Immediate or Cancel' and removed note that the field was only applicable for "Cash Only"
	  c) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.3.3 Notification After Ownership:
	  a) Field "TriggeredStopTimeInForce" – Added new possible value 'Immediate or Cancel' and removed note that the field was only applicable for "Cash Only"
	  b) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.3.4 Cancellation of an Order:
	  a) Field "TriggeredStopTimeInForce" – Added new possible value 'Immediate or Cancel' and removed note that the field was only applicable for "Cash Only"
	  b) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.3.5 Modification of an Order:
	  a) Field "TriggeredStopTimeInForce" – Added new possible value 'Immediate or Cancel' and removed note that the field was only applicable for "Cash Only"
	  b) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.4.2 Trade Execution (Full or Partial Fill) - Individual Instrument (Cash) / Outright (Derivative):
	  a) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"
	■ Section 3.4.3 Cancellation of a Trade:
	  a) Field "OrdType" – removed note that "Values 3, 4 are only for Cash Markets"

5.29.0	The following changes have been made to this version of the document: ■ Value '5' (Assigned Broker) is added in FIX Tag 6399 (AccountCode) ■ Value '104' (RFQ Trade)is added in FIX Tag 21010 (TradeType)

Version	Change Description
5.28.0	The following changes have been made to this version of the document: ■ In section 3.3.4 "Cancellation of an order" -Remove: Kill Reason (Future Use), as tag 21807 already exists and is used for ParentRegulatoryTradeID ■ In section 3.7 "Trade Messages" -Tag 571 TradeReportID added in Trade Cancelled Declaration Notice, -Tag 828 TrdType added in Trade Cancelled Declaration Notice, -Tag 21065 MICofSecondaryListing added in Pre-Matched, Filled and Trade Cancelled Declaration Notice, -Tag 2670 TrdRegPublicationReason added in Pre-Matched and Trade Cancelled Declaration Notice, -Tags 552 NoSides group (with tags 54, 1, 6399, 29, 58, 2015, 53, 44) added in Trade Cancelled Declaration Notice, -Tags 539 NestedPartyID group (with tags 524, 525, 538, 2384) added in Pre-Matched, Filled Declaration Notice, -Tags 1839 TradePriceCondition added in Trade Cancelled Declaration Notice, -Tags 10026 VWAPBegTime and 10027 VWAPEndTime added in Filled Declaration Notice, -Tag 381 GrossTradeAmt added in Filled Declaration Notice, -Tag 9952 PreviousDayFlag added in Pre-Matched, Filled and Trade Cancelled Declaration Notice, -Tag 137 MiscFeeAmt added in Pre-Matched and Filled Declaration Notice. ▪ In section 2.3.1 Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ): -New kill Reasons and the equivalent ExecType (150) values added to support Maximum Exposure Position ▪ In Section 3.3.4 Cancellation of an Order: - New ExecType (150) values added on the list of possible reasons why an order might get cancelled;
5.25.0	■ The following changes have been made to this version of the document: - Tag 21804 (LongClientID) description clarification: For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.
5.21.0	The following changes have been made to this version of the document: ■ New section Drop Copy Kill Switch and Unsuspension (Cash Market) ■ New section Clear Book following a Failover New section Clear Book Message
5.16.0	Introduction of SBE 316. The following changes have been made to this version of the document: ■ In Glossary: -Added: MyENXPlatform ■ In Order Messages for COB and Request for Liquidity or Price via Quote Request (RFQ): -Mapping added for *Kill Reason* field - Order Cancelled due to Order Price Control Collar breach ■ In Trading Venue Transaction Identification Code (TVTIC): - Section updated ■ In Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives): - Added ParentRegulatoryTradeID field and NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC ■ In Cancellation of a Trade - Added ParentRegulatoryTradeID field and NoRegulatoryTradeIDs section which contains Trade Unique Identifier acting as TVTIC ■ In "Filled" Declaration Notice:

                             5.33.1

Version	Change Description
	- Added:*NoRegulatoryTradeIDs* section which contains Trade Unique Identifier acting as TVTIC ■ In "Trade Cancelled" Declaration Notice: - Added:*NoRegulatoryTradeIDs* section which contains Trade Unique Identifier acting as TVTIC
4.13.0	Introduction of SBE 313 – no impacts
4.12.0	Introduction of SBE 312. The following changes have been made to this version of the document: ■ In Order Messages for COB: - Added value 2 (Cancel both orders) in field STPAggressorIndicator
4.11.0	Introduction of SBE 311 – no impacts
4.10.0	Introduction of SBE 310 – no impacts
4.6.0	Introduction of SBE 306 – no impacts
4.5.0	Introduction of SBE 305 – no impacts
4.4.0	Introduction of SBE 304 – no impacts
2.1.1	The following changes have been made: **At Messages/Fields Level:** ■ Field TradingSessionID tag (336):the description of the field is updated. ■ Field TradeQualifier tag (21080): the length of the field is updated to 15 instead of 13. ■ Field orderStatus tag (39): the value of the field is updated to 3 (Done for Day) as kill reason instead of 4 (Cancelled) for the case of cancellation of an order with execType (150) value 3 (Done for Day). **At Descriptions Level:** ■ Preface section added. ■ Support section updated by adding phone number per country. ■ Merge the Functional Overview description and the Introduction description to have one Introduction under Functional Overview chapter. ■ Put the Glossary section under the Functional Overview chapter. ■ Remove the table of Optiq segments from Selection of Optiq Segment section and replace it by adding a link to the Optiq Segment table available and the newly added section "Scope". ■ Improving sections' 2.1.2, 2.3.1, 3.4.1 and 3.4.2 descriptions. ■ Clarifying the case of "Strategy Trade" which is available under section 2.3.2. ■ The **OrderCancelReject** (9) is provided by Drop Copy for the rejection of an Order Cancel or an Order Modification for both Cash and Derivatives Market.- updated under section 2.3.1- Order Rejection case. ■ The document format is improved.
2.1.0	The following changes have been made: **At Messages/Fields Level:** ■ PartyRole (452): - removed value 1 = Executing Firm; - added value 12 = Executing Trader; - conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol; ■ PartyRoleQualifier (2376): - conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol;

Version	Change Description
	■ NestedPartyRole (538): - conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol; ■ NestedPartyRoleQualifier (2384): - conditions adjusted to explain the field population depending if the order entry messages were submitted in SBE or FIX protocol; ■ TimeInForce (59): - conditions updated concerning the values available for Cash and/or Derivatives; ■ TradingSessionID (336): - Possible Values and conditions adjusted; ◆ Added value 205 = Session 1 and Session 3; ◆ Added value 313 = Session 1, 3 and Session 4; ◆ Flagged as Not Applicable *123 = All Sessions*; ■ ExpireDate(432): Condition adjusted; ■ OEGInFromME (7765), OEGOUTToMe (7764), OEGINFromMember (5979) removed from the case of *"Triggering of a Previously Submitted Order (Cash Market Only)"* ■ Removed repeating group cases for "Corresponding Broker" from the Trade notification; **At Descriptions Level:** ■ Added a new section *"Trading Venue Transaction Identification Code (TVTIC)"* within section *"3.4 Trades Messages"* and *"3.5 TCS Messages (Cash Only)"* ■ Sections *"Rejection of a New Order"* and *"Rejection of Order Modification"* flagged as applicable to both Cash and Derivatives.
2.0.0	The following changes have been made: **Update for the migration of Derivatives Market to Optiq:** ■ Added identification of Market (Cash and Derivatives) and segments that are available for these markets ■ Combined content of section 1.2 "Message Types Used" with section 3.3 Scope Of Events & Associated Messages ■ In section 3.1 "Connectivity to Drop Copy" – added clarification on connectivity details per Market and various segments, expectations for throughput and performance ■ In section 3.3 "Scope Of Events & Associated Messages" > "Order Messages for COB" - Update table of Order events: Added indication if events are applicable for Cash and Derivative markets - Added support for Rejection messages for the Derivatives markets - Updated mapping table of SBE and FIX Ack types: ◆ Added indication if applicable for Cash and Derivative markets; ◆ Added *Ack Type* of RFQ Ack – for Request for Quote service on Derivatives markets; ◆ Removed value of *Ack type* = '2' (Order Creation By Market Operations) for SBE (value 'i' for FIX) as it is not used; ◆ Adjusted SBE message for "Modification of an order" to be an Ack (03) with *Ack Type* = '1' (Replace Ack) ■ In section 3.3 "Scope Of Events & Associated Messages" > "Trade Messages [default service]" - Added support for Off-book On-exchange (Wholesales) trades - Update table of Trade events: Added indication if events are applicable for Cash and Derivative markets - Added explanation for handling of Strategy trades, and cancellation for Strategies in Wholesales - Added section "What is not in scope" ■ In section 4.1 "Order Messages for COB": - Throughout the messages the "Short Description, Compatibility Notes & Conditions" updated to clarify use in different cases

Version	Change Description
	- For Acknowledgement of a new order, Cancellation of an Order and Rejection of a new orders - added EMM 7 – for the RFC
	- Added sections for newly handled cases for the Derivatives markets
	♦ Rejection of a New Order via ExecutionReport (8)
	♦ Rejection of Order Modification or Cancellation via OrderCancelReject (9)
	- fields ConditionalOrderFlag (21800), DarkExecutionInstruction (20052), DisclosedQtyRandIndicator (21016), ExpireTime (126), PegOffsetValue (211), PegPriceType (1094), RFQAnswerIndicator (21037), RFQConfirmationIndicator (21038), StopPx (99), TriggeredStopTimeInForce (20175), and UndisclosedPrice (20004) are identified as Cash only in the various cases for orders
	- Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields PartyRole (452) and NestedPartyRole (2376) added value 999 = Not Applicable, and for fields PartyRoleQualifier (2376) and NestedPartyRoleQualifier (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.
	- Updated length of field *AckQualifiers* (21014) to 15
	- Added Fields for (i) Timestamps: *ClientMessageSendingTime* (21005), *OEGINFromMember* (5979), *OEGOUTToME* (7764), *BookINTime* (21002), *BookOUTTime* (21003), *OEGINFromME* (7765), (ii) Derivatives specific fields: *LongClientID* (21804), *ESCBMembership* (21096), *EvaluatedPrice* (21802), *MessagePriceNotation* (21803), *LISTransactionID* (21085), (iii) Future use *KillReason* (21807)
	■ In section 4.2 "Trade Messages"
	- Throughout the messages the "Short Description, Compatibility Notes & Conditions" updated to clarify use in different cases
	- Section "Trade Execution (Full or Partial Fill)" specified to be for Individual Instrument (Cash) / Outright (Derivatives); and NestedParties repeating group for Corresponding Broker identified as (Cash Only)
	♦ Added section "Additional Fields for Wholesale Trades (Outright and Strategy)"
	♦ Added fields ClientMessageSendingTime (21005), BookOUTTime (21003), OrigClOrdID (41), OrderPriority (21004), DarkExecutionInstruction (20052), Derivatives specific fields: LongClientID (21804), ESCBMembership (21096), EvaluatedPrice (21802), MessagePriceNotation (21803), LISTransactionID (21085), FinalSecurityID (21805), FinalExecID (21806) and NoLegs repeating group fields to support TRF and MOC contracts.
	♦ Removed field *CustOrderCapacity* (582) as unused
	♦ Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields *PartyRole* (452) and *NestedPartyRole* (2376) added value 999 = Not Applicable, and for fields *PartyRoleQualifier* (2376) and *NestedPartyRoleQualifier* (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.
	♦ Removed value "4" from the possible values for field *TradeType* (21010)
	♦ Updated length of field *TradeType* (21010) to 3 and added values 100 through 101 to support TRF and MOC
	■ In section 4.2 "Trade Messages" > "Cancellation of a Trade"
	- Added fields *ParentExecID* (21094) and *ParentSecurityID* (21093) for cancellation of strategy trades, and fields *OEGINFromMember* (5979), *BookOUTTime* (21003) for the timestamps provided in the message
	- Removed fields *OrderQty* (38), *TradingSessionID* (336), *CustOrderCapacity* (582), and NoOrderAttributes and NestedParties repeating groups for ClientID as unused
	■ Sections for TCS Messages renamed TCS Messages (Cash Markets)
	■ Added support for Derivatives COB orders and trades and Off-book On-exchange trades
	■ Throughout the document:
	- References to "Cash Markets" only updated to Cash and Derivatives Markets where applicable, and added clarification for differences in messages, and specific uses and behaviour for the individual markets
	- Updated references to the documentation, that covers both Cash and Derivatives markets

                             5.33.1

Version	Change Description
	- Changed contact reference for CCC to Operational Client Services Desk at with email clientsupport@euronext.com - Formatting updates and correction of phrasing, typos and cosmic changes

1.3.0	The following changes have been made:
	
	ETF Access / Dark updates :
	■ Tag 39 OrdStatus
	  - In *Cancellation of an order* message: remove "Future Use" for values
	  - M = RFQ expired
	  - O = RFQ cancelled by the issuer
	■ Tag 40 **OrdType** : remove "Future Use" for values
	  - P = Peg
	  - T = Average Price
	■ Tag 131 **QuoteReqID** remove "Future Use" and add description
	■ Tag 150 **ExecType** : remove "Future Use" for values
	  - In Acknowledgement of a new order message: j = RFQ Ack
	  - In *COB Trade Execution (Fill or Partial Fill)* message: R = RFQ partially or fully matched with other counterparts
	  - In *Cancellation of an order* message: Q = RFQ expired, and S = RFQ cancelled by the issuer
	■ Tag 150 **ExecType** : Addition of values
	  - In *Cancellation of an order* message: r = LP Order cancelled due to RFQ expiration / f = LP Order cancelled due to RFQ cancellation / q = RFQ Remaining quantity killed / s = LP Order cancelled due to RFQ confirmation
	■ Tag 211 **PegOffsetValue** : remove "Future Use" and add description
	■ Tag 1080 **TradeQualifier**: Remove "Future Use" for values
	  - In *COB Trade Execution (Fill or Partial Fill)* message: 4 = Trade Creation by Market Operations / 5 = NAV Trade expressed in bps / 6 = Trade expressed in price currency
	■ Tag 1080 **TradeQualifier**: addition of value 7 = Deferred Publication
	■ Tag 1094 **PegPriceType** : remove "Future Use" and add description
	■ Tag 1839 **TradePriceCondition** : remove "Future Use" from value 103 = Dark Trade
	■ Tag 20005 **UndisclosedIcebergType** has been removed
	■ Tag 20020 **EMM** : remove "Future Use" for value 8 = ETF MTF - NAV Central Order Book
	■ Tag 20021 **LPRole**: add value 12 = RFQ Liquidity Provider [C] in Order Messages for COB (Acknowledgment, Triggering, Ownership, Cancellation, Modification) and Trade Messages for COB (Trade, Trade Cancellation)
	■ Tag 20052 **DarkExecutionInstruction** : remove "For Future Use" and add description
	■ Tag 21010 **TradeType** :
	  - In COB Trade Execution (Fill or Partial Fill) message :
	    ♦ remove "Future Use" for value 33 = Dark Trade
	    ♦ remove values : 37 = ETF-MTF NAV Trade (price in basis points) (Future use) / 38 = ETF-MTF NAV Dark Trade (price in basis points) (Future use)
	■ Tag 21014 **Ack Qualifiers** : Future Use" and add description
	■ Tag 21037 **RFQAnswerIndicator** : remove "Future Use" and add description
	■ Tag 21038 **RFQConfirmationIndicator** : remove "Future Use" and add description
	
	Block updates:
	■ Tag 150 **ExecType** addition of value c = Conditional Order cancelled due to Potential Matching
	■ Tag 21013 **AckPhase** addition of value 8 = Random Uncrossing Phase In *Cancellation of an order* message
	■ Tag 21800 **ConditionalOrderFlag** is added in Order Messages for COB (Acknowledgment, Triggering, Ownership, Cancellation, Modification)

        5.33.1

Version	Change Description
	Miscellaneous updates : ■ Tag 126 **ExpireTIme** : remove "Future Use" ■ Tag 432 **ExpireDate** : remove "Future Use
1.2.0	The following changes have been made: **Update with clarifications and corrections:** ■ Added section "4.4 - "Start of Day" Behaviour" ■ ExpireTime was flagged as a field for Future Use
1.1.0	The following changes have been made: **Update with clarifications and corrections:** ■ Added clarification on value for Exchange ID in section "Drop Copy Logon & Administrative Messages" ■ Removed repeating group cases for "Corresponding Broker" from the Cancellation of a Trade ■ In TCS messages added field for Centralization date ■ Spelling & grammar corrections
1.0.0	First Version for Optiq