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PREFACE

PURPOSE

This document sets out the message specifications for the Common Customer Gateway for Derivative markets (CCG-D) using the FIX 5.0 SP2 format.

More specifically, it describes the structures of the technical, administrative and application messages for the CCG Euronext RiskGuard (ERG) Functionality. The description of the CCG Derivatives protocol herein addresses all Euronext derivative-related trading engines.

TARGET AUDIENCE

This document can only be used by Members, Quote Vendors and Independent Software Vendors who have signed and returned a copy of the Trading Platform Agreement or Software Platform Agreement to their parent Exchange.

WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the APPENDIX A:

VERSION NO.	DATE	CHANGE DESCRIPTION
4.0.0	27 Sep 2016	<ul style="list-style-type: none">- Added messages PJ to PL for Maximum Exposure functionalities- Modified messages PR and PS to accommodate Maximum Exposure functionalities

ASSOCIATED DOCUMENTS

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

- UTP for Derivative Markets – Detailed Functional Specifications
- Derivatives Error List

Please visit <https://www.euronext.com/en/it-documentation/>

SUPPORT

- EUA environment: ctsg@euronext.com or +33 1 8514 8588.
- Production environment (cash markets): EMSEquities@euronext.com or +33 1 8514 8585.
- Production environment (derivative markets): EMSDerivatives@euronext.com or +31 20 721 9585.

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1. PREFACE

This document is a business description of the Euronext Derivatives CCG messages that are available using the FIX 5.0 SP2 protocol for the Euronext RiskGuard Functionality. It assumes that the reader thoroughly understands the FIX 5.0 SP2 standard available on www.fixprotocol.org.

The purpose of this document is to provide a guide to how the FIX standard has been interpreted for Euronext Derivatives.

The Financial Information Exchange (FIX) protocol is a standard for messages communication that has been developed by FIX Protocol Ltd. This FIX standard defines message behavior, field names and their formats. This interface is intended to provide a seamless integration with a Member's straight through processing systems.

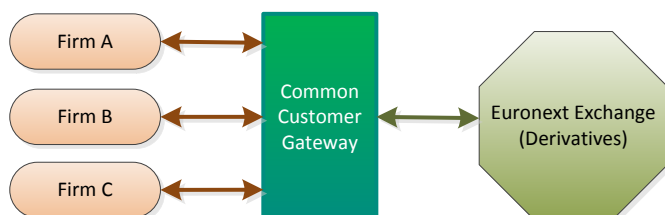
On the FIX protocol the fields are identified by the Tag numbers.

For the ERG functionalities, the Exchange will ignore any FIX fields that are not defined in this document.

2. INTRODUCTION

1.1 COMMON CUSTOMER GATEWAY

The Risk Managers send ERG related messages to their assigned ports on the CCG. The gateway then routes them to the appropriate destination.



Risk Managers (RMs) must connect to CCG via a TCP connection on the port agreed with the Exchange. During the Trading day the CCG retains the Risk Manager's messages. This means if a Risk Manager logs out during the day then when he logs back in the CCG might send any messages that occurred while the ITM was logged out.

On the FIX 5.0 SP2 protocol members may use the Resend Request (2) message to retrieve messages that occurred during the same trading day.

Note

If a Risk Manager connects to a different CCG then messages from the previous CCG will not be transferred to the new CCG. Members will need to refer to their own systems in this instance and for information from previous trading days.

Note

Field lengths actually represent the maximum length of fields in the context of this document.

2.1 EURONEXT EXCHANGE - HOURS OF OPERATION

The hours of operation for the Euronext Exchange can be found on the following website:

<https://www.euronext.com/en/trading-calendars-hours>

3. MESSAGE CONTEXT

3.1 CLIENT MESSAGE INVENTORY BY PROTOCOL

The following tables show Incoming and Outgoing messages available on FIX 5.0 SP2 for Euronext RiskGuard.

Session Messages		
Incoming Message	Outgoing Message	FIX 5.0 SP2
Logon (A)	Logon (A) or (Binary only) Logon Reject (L)	✓
Logout (5)	Logout (5) or Reject (3)	✓
Heartbeat (0)	Test Request (1)	✓
Test Request (1)	Heartbeat (0)	✓
Message not recognized	Reject (3)	✓
Sequence Reset (4)	None	✓
Resend Request (2)	Messages resent	✓

Euronext RiskGuard Messages		
Incoming Message	Outgoing Message	FIX 5.0 SP2
Either Logon (A) or None	Contract Availability (UC)	✓
ERG Suspend (PA)	ERG Status Response (PD)	✓
ERG Unsuspend (PB)	ERG Status Response (PD)	✓
ERG Get Risk Controls (PR)	ERG Risk Controls (PS)	✓
ERG Set Order Size Limits (PE)	ERG Set Order Size Limits Response (PF)	✓
ERG Block (PG)	ERG Block Response (PI)	✓
ERG Unblock (PH)	ERG Block Response (PI)	✓

3.2 SESSION MESSAGES

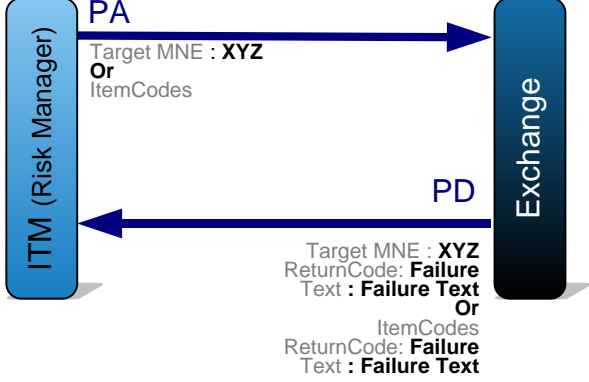
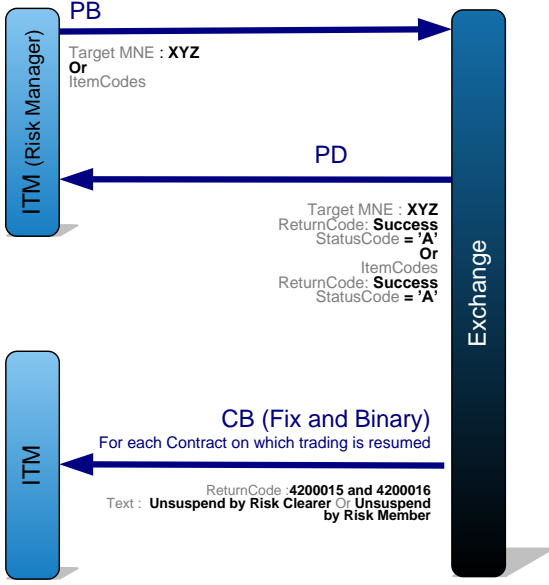
Session Messages are responsible for providing reliable, ordered transport of application messages. Session messages are used to manage sessions and with the exception of the logon/out messages, they are not passed to the Matching Engine.

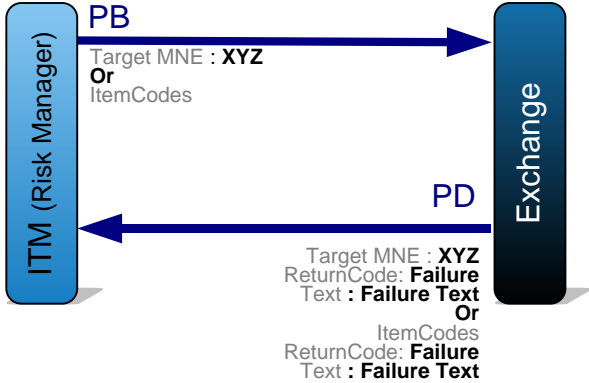
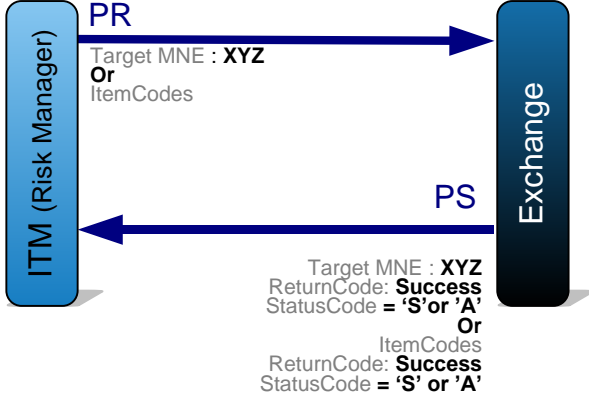
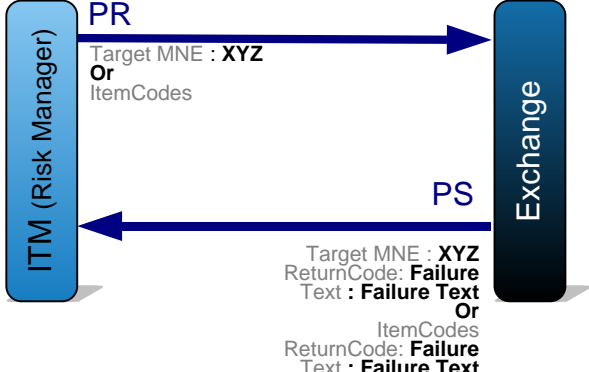
Note

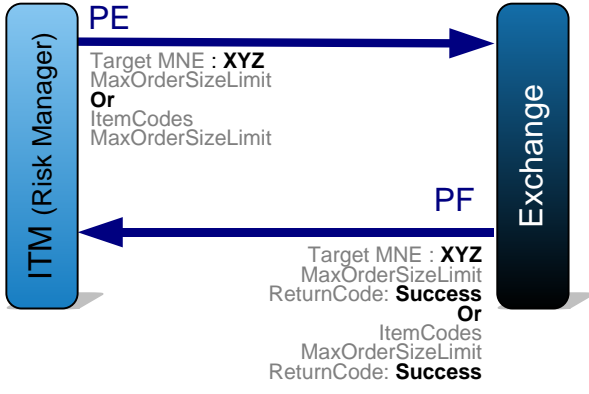
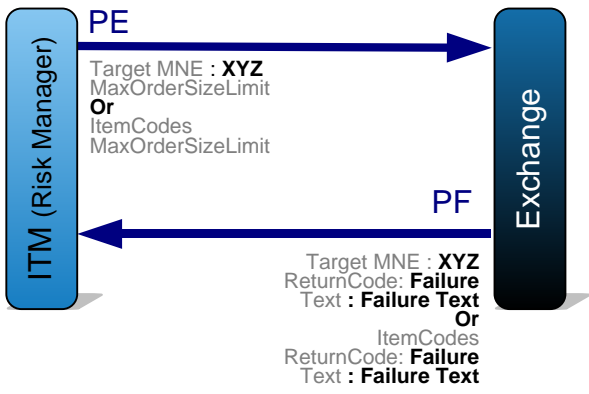
UTP-D resets inbound and outbound numbers to 1 at the Start of Day. ITMs who are connected at this time will be disconnected.

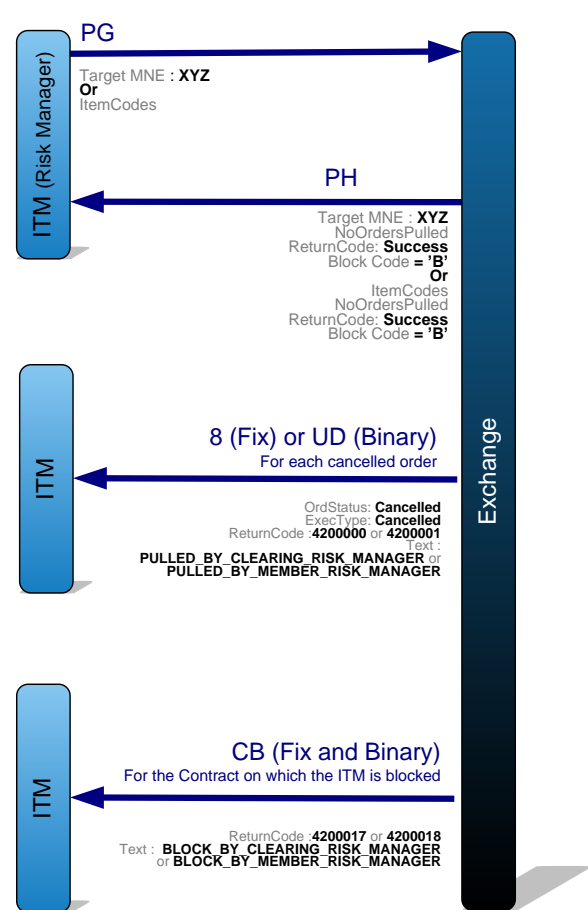
3.3 APPLICATION MESSAGE RESPONSES

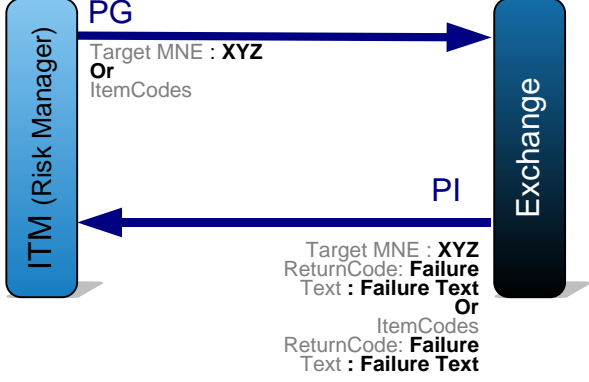
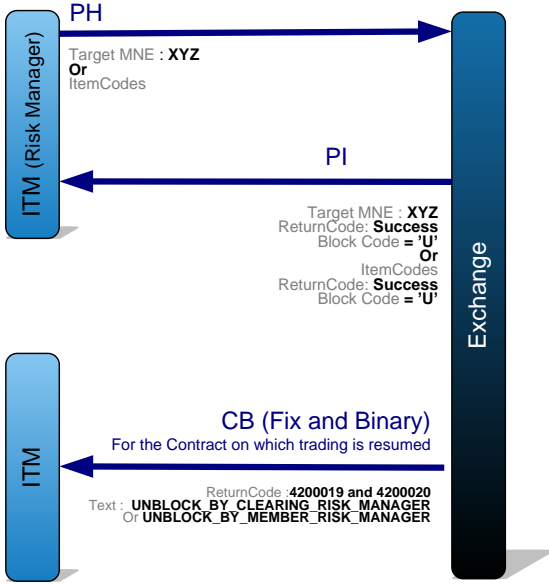
Client Message	Response Messages
ERG Suspend (PA)	<p>If the ERG Suspend Message (PA) is successfully received and processed, the Exchange responds with a ERG Status Response (PD) including the status of the member or ITMs.</p> <p>Note: The ERG Suspend Message (PA) can be sent either at member level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target MNE. The corresponding ERG Status Response (PD) message is returned at the same level, i.e. on Target MNE level or for the ITM list respectively.</p> <p>In addition, when the Exchange proceeds in pulling the orders of the Target MNE or ITMs, one cancellation message per order to the Impacted ITMs by the Exchange. For ITMs connected in the FIX protocol, they will receive Execution Report (8) messages while those in the binary protocol will receive Cancel Notification List message (UD) messages.</p> <p>Finally a User Notification (CB) message will be sent per contract to the suspended ITMs to notify that trading is now suspended on the contract :</p> <pre> sequenceDiagram participant ITM_RM as ITM (Risk Manager) participant ITM as ITM participant Exchange as Exchange ITM_RM->>Exchange: PA Target MNE : XYZ Or ItemCodes Exchange-->>ITM_RM: PD Target MNE : XYZ NoOrdersPulled ReturnCode: Success StatusCode = 'S' Or ItemCodes NoOrdersPulled ReturnCode: Success StatusCode = 'S' Exchange-->>ITM: 8 (Fix) or UD (Binary) For each cancelled order OrdStatus: Cancelled ExecType: Cancelled ReturnCode: 4200000 or 4200001 Text : PULLED_BY_CLEARING_RISK_MANAGER or PULLED_BY_MEMBER_RISK_MANAGER Exchange-->>ITM: CB (Fix and Binary) For each Contract on which trading is suspended ReturnCode: 4200013 and 4200014 Text : Suspend by Risk Clearer or Suspend by Risk Member </pre>

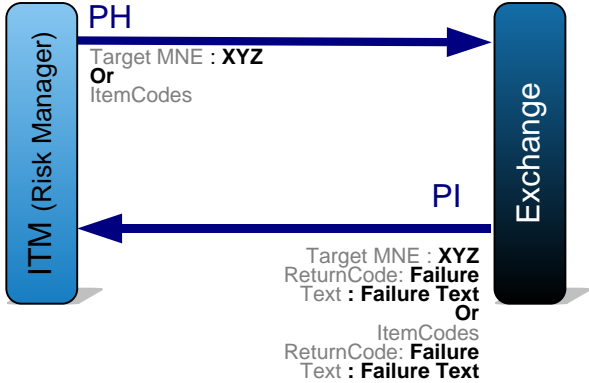
Client Message	Response Messages
	<p>If the ERG Suspend Message (PA) is rejected by the Exchange, the Exchange replies with a ERG Status Response (PD) message with a ReturnCode and a Text both explaining the reason of the failure.</p> <p>Note: The ERG Suspend Message (PA) can be sent either for a given Target MNE or for a list of ITMs. The corresponding ERG Status Response (PD) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM as ITM (Risk Manager) participant Exchange ITM->>Exchange: PA Target MNE : XYZ Or ItemCodes Exchange-->>ITM: PD Target MNE : XYZ ReturnCode: Failure Text : Failure Text Or ItemCodes ReturnCode: Failure Text : Failure Text </pre>
<p>ERG Unsuspend (PB)</p>	<p>If the ERG Unsuspend Message (PB) is successfully received and processed, the Exchange responds with a ERG Status Response (PD) including the status of the member or ITMs.</p> <p>Moreover a User Notification (CB) message will be sent per contract to the suspended ITMs to notify that trading can now be resumed on the contract.</p> <p>Note: The ERG Unsuspend Message (PB) can be sent either at the Member Level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target . The corresponding ERG Status Response (PD) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM_RM as ITM (Risk Manager) participant Exchange participant ITM as ITM ITM_RM->>Exchange: PB Target MNE : XYZ Or ItemCodes Exchange-->>ITM_RM: PD Target MNE : XYZ ReturnCode: Success StatusCode = 'A' Or ItemCodes ReturnCode: Success StatusCode = 'A' Exchange->>ITM: CB (Fix and Binary) For each Contract on which trading is resumed ReturnCode : 4200015 and 4200016 Text : Unsuspend by Risk Clearer Or Unsuspend by Risk Member </pre>

Client Message	Response Messages
	<p>If the ERG Unsuspend Message (PB) is rejected by the Exchange, the Exchange replies with a ERG Status Response (PD) message with a ReturnCode and a Text both explaining the reason of the failure.</p> <p>Note: The ERG Unsuspend Message (PB) can be sent either at the Member Level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target MNE.. The corresponding ERG Status Response (PD) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p> 
<p>ERG Get Risk controls (PR)</p>	<p>If the ERG Get Risk controls Message (PR) is successfully received and treated, the Exchange responds with a ERG Risk Control Details (PS) including the statuses of the MNEs or ITMs.</p> <p>Note: The ERG Get Risk controls Message (PR) can be sent either at for a given Target ERG or the Risk Manager can specify a list of ITMs. The corresponding ERG Risk Control Details (PS) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <p>If the ERG Get Risk controls Message (PR) is rejected by the Exchange, the Exchange responds with a ERG Risk Control Details (PS).</p> <p>Note: ERG Get Risk controls Message (PR) can be sent either at for a given Target MNE or the Risk Manager can specify a list of ITMs. The corresponding ERG Risk Control Details (PS) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p> 

Client Message	Response Messages
ERG Set Order Size Limit (PE)	<p>If the ERG Set Order Size Limit Message (PE) is successfully received and processed, the Exchange responds with a ERG Set Order Size Limit Response (PF) including the Order Size Limit for the member or traders at the Exchange Code, Contract Type or contract level.</p> <p>Note: The ERG Set Order Size Limit Message (PE) can be sent either at the Member Level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target MNE. The corresponding ERG Set Order Size Limit Response (PF) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM as ITM (Risk Manager) participant Exchange ITM->>Exchange: PE Target MNE : XYZ MaxOrderSizeLimit Or ItemCodes MaxOrderSizeLimit Exchange-->>ITM: PF Target MNE : XYZ MaxOrderSizeLimit ReturnCode: Success Or ItemCodes MaxOrderSizeLimit ReturnCode: Success </pre>
	<p>If the ERG Set Order Size Limit (PE) is rejected by the Exchange, the Exchange responds with a ERG Set Order Size Limit Response (PF).</p> <p>Note: The ERG Set Order Size Limit (PE) can be sent either at for a given Target MNE or the Risk Manager can specify a list of ITMs. The corresponding ERG Set Order Size Limit Response (PF) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM as ITM (Risk Manager) participant Exchange ITM->>Exchange: PE Target MNE : XYZ MaxOrderSizeLimit Or ItemCodes MaxOrderSizeLimit Exchange-->>ITM: PF Target MNE : XYZ ReturnCode: Failure Text : Failure Text Or ItemCodes ReturnCode: Failure Text : Failure Text </pre>

Client Message	Response Messages
ERG Block (PG)	<p>If the ERG Block Message (PG) is successfully received and processed, the Exchange responds with a ERG Block Response (PI) including the Block Status of the member or ITMs.</p> <p>Note: The ERG Block Message (PG) can be sent either at member level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target MNE. The corresponding ERG Block Response (PI) message is returned at the same level, i.e. on Target MNE level or for the ITM list respectively.</p> <p>In addition, when the Exchange proceeds in performing the Block action entered in the PG message and might lead to one cancellation message per order to the Impacted ITMs by the Exchange (depending on the Block Action). For ITMs connected in the FIX protocol, they will receive Execution Report (8) messages while those in the binary protocol will receive Cancel Notification List message (UD) messages.</p> <p>Finally a User Notification (CB) message will be sent for the relevant contract to the Blocked ITMs to notify that trading is now suspended on the contract :</p>  <pre> sequenceDiagram participant ITM_RM as ITM (Risk Manager) participant ITM as ITM participant Exchange as Exchange ITM_RM->>Exchange: PG Target MNE : XYZ Or ItemCodes Exchange-->>ITM_RM: PH Target MNE : XYZ NoOrdersPulled ReturnCode: Success Block Code = 'B' Or ItemCodes NoOrdersPulled ReturnCode: Success Block Code = 'B' Exchange-->>ITM: 8 (Fix) or UD (Binary) For each cancelled order OrdStatus: Cancelled ExecType: Cancelled ReturnCode: 4200000 or 4200001 Text: PULLED_BY_CLEARING_RISK_MANAGER or PULLED_BY_MEMBER_RISK_MANAGER Exchange-->>ITM: CB (Fix and Binary) For the Contract on which the ITM is blocked ReturnCode: 4200017 or 4200018 Text: BLOCK_BY_CLEARING_RISK_MANAGER or BLOCK_BY_MEMBER_RISK_MANAGER </pre>

Client Message	Response Messages
	<p>If the ERG Block Message (PG) is rejected by the Exchange, the Exchange replies with a ERG Block Response (PI) message with a ReturnCode and a Text both explaining the reason of the failure.</p> <p>Note: The ERG Block Message (PG) can be sent either for a given Target MNE or for a list of ITMs. The corresponding ERG Block Response (PI) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM as ITM (Risk Manager) participant Exchange ITM->>Exchange: PG Target MNE : XYZ Or ItemCodes Exchange-->>ITM: PI Target MNE : XYZ ReturnCode: Failure Text : Failure Text Or ItemCodes ReturnCode: Failure Text : Failure Text </pre>
ERG Unblock (PH)	<p>If the ERG Unblock Message (PH) is successfully received and processed, the Exchange responds with a ERG Block Response (PI) including the Block Code of the member or ITMs.</p> <p>Moreover a User Notification (CB) message will be sent for the relevant contract to the unblocked ITMs to notify that trading can now be resumed on the contract.</p> <p>Note: The ERG Unblock Message (PH) can be sent either at the Member Level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target . The corresponding ERG Block Response (PI) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre> sequenceDiagram participant ITM1 as ITM (Risk Manager) participant Exchange participant ITM2 as ITM ITM1->>Exchange: PH Target MNE : XYZ Or ItemCodes Exchange-->>ITM1: PI Target MNE : XYZ ReturnCode: Success Block Code = 'U' Or ItemCodes ReturnCode: Success Block Code = 'U' Exchange->>ITM2: CB (Fix and Binary) For the Contract on which trading is resumed ReturnCode: 4200019 and 4200020 Text: UNBLOCK BY CLEARING RISK MANAGER Or UNBLOCK BY MEMBER RISK MANAGER </pre>

Client Message	Response Messages
	<p>If the ERG Unblock Message (PH) is rejected by the Exchange, the Exchange replies with a ERG Block Response (PI) message with a ReturnCode and a Text both explaining the reason of the failure.</p> <p>Note: The ERG Unblock Message (PH) can be sent either at the Member Level (i.e. all ITMs of a Target MNE) or for a subset list of ITMs of the Target MNE.. The corresponding ERG Block Response (PI) message is returned at the same level, i.e. on Target MNE level or per ITM respectively.</p>  <pre>sequenceDiagram participant ITM as ITM (Risk Manager) participant Exchange Note over ITM: PH ITM->>Exchange: Target MNE : XYZ Or ItemCodes Note over Exchange: PI Exchange-->>ITM: Target MNE : XYZ ReturnCode: Failure Text : Failure Text Or ItemCodes ReturnCode: Failure Text : Failure Text</pre> <p>The diagram illustrates the message flow between an ITM (Risk Manager) and an Exchange. The ITM sends a PH (ERG Unblock Message) to the Exchange, specifying either a Target MNE (e.g., XYZ) or a list of ItemCodes. In response, the Exchange sends a PI (ERG Block Response) back to the ITM, which includes a ReturnCode (Failure) and a Text (Failure Text) to explain the reason for the failure. The response is also structured to match the request, either for the Target MNE or for the specific ItemCodes.</p>

3.4 NETWORK OR GATEWAY HOST FAILURE (ALTERNATE GATEWAYS)

In the event of a network or gateway host failure during the day, UTP provides backup sessions for the same SenderCompID on alternative gateways. Note that these backup sessions are totally independent and will need to be connected to with inbound and outbound sequence numbers equal to one. These sessions will not check orders sent with PossResend=Y against orders sent previously on other FIX sessions with the same SenderCompID.

3.5 KEY UTP MESSAGE DATA

3.5.1 Individual Trader Mnemonic (ITM)

The Exchange allocates a unique Individual Trader Mnemonic (ITM) to identify an ITM or a Risk Manager. An ITM is identified by the SenderCompID in the message header.

3.5.2 Client Order ID

When submitting orders Clients must supply their own reference for each individual order in the ClOrdID field. The Exchange does not impose any specific formatting of this field except for GTC and GTD orders where Clients must ensure uniqueness of the order reference across multiple days.

Note

In the following messages the ClOrdID is used to identify the Client request:

- Order Revision Request (G)
 - Order Cancel Request (F)
 - Order Mass Cancel Request (q)
-

If an order is successfully accepted by the Exchange, the Execution Report contains a unique Exchange allocated OrderID that may be used on all subsequent requests in addition to the OrigClOrdID and ClOrdID fields.

3.5.3 Security ID Values

The Security ID is used to identify a security. The Security ID Source defines the value that is held in Security ID, as follows:

3.5.3.1 Automated Market Reference (AMR)

The Euronext Automated Market Reference (AMR) uniquely identifies each outright or strategy market. AMRs can be obtained from the standing data on the FTP site or via the standing data stream on the Derivatives Market Data feed XDP.

For contracts (excluding strategies) the type of codification is based on 4 parts:

- A first left part on 5 alphanumeric digits:
Exchange Code(1c), Generic Contract type(1c), ProductCode(3c). => **POTO1**

- Then followed by a 4 numerical digits number
Expiry date indicating the expiry (year & month): =>1004 for April 2010
 - Then followed by a 5 numerical digits number (Exercise Price)
- Then finalized by one letter (Instrument type=**F** (Future), **C** (Call), **P** (Put))

3.5.3.2 Security Group

The Security Group is a product key. The Security Group is composed of the first 5 characters of the AMR.

3.5.3.3 Exchange Code

The Exchange Code is used to identify the market place, for example: B for Brussels Equity products, K for Amsterdam Index products.

3.5.3.4 ISIN Code

On the New Order Cross (s) for Basis or Against Actuals trade, the OtherLegSecurityID may hold the ISIN code for the underlying cash leg.

3.5.4 Market Prices

Market prices for a product (such as order limits, trade and settlement prices) are usually displayed as a decimal number. In some markets, market prices are represented as a number of points (larger part) and ticks (smaller part, typically expressed as a fraction), with various possible display formats. UTP Derivatives handles all prices consistently in integer system ticks. Price information about an order must be converted from display format into a total number of system ticks before being sent to the CCG. Likewise, the price information returned by the CCG interface will be in system ticks. UTP Derivatives supports a Price Display Format identifier per product, which may be used to indicate the required formatting.

For the FIX interface, the PriceType (Tag 423) field is used to indicate prices in system ticks.

The number of system ticks in a point (i.e. a price value of 1), is given by the Tick Size Denominator or inferred from the Price Format Code. The minimum price movement for a product, in system ticks, is given by the Tick Size Numerator. Variable tick sizes allow expiry months, within the same product, to have different numerators. Premium based pricing for options allows the tick size numerator to change for higher option premium values.

Note

The Tick Size Numerator, Denominator, Decimal Locator are available via standing data on the FTP website.

3.5.4.1 Market Prices Example

A product priced in half basis point ticks might require prices displayed as:

97.270, 97.275, 97.280, 97.285, etc.

This product could be configured with a Tick Size Denominator of 1000 and a Tick Size Numerator of 5. In this case UTP Derivatives would represent these prices over the UTP messages as:

97270, 97275, 97280, 97285 etc.

The conversion from display format to system ticks is achieved by multiplying the price by the Tick Size Denominator (e.g. $97.275 \times 1000 = 97275$).

The conversion from system ticks to display format is achieved by dividing the price by the Tick Size Denominator (e.g. $97275 / 1000 = 97.275$).

The same prices could also be supported using a Tick Size Denominator of 200 and a Tick Size numerator of 1; in which case, a price of 97.275 would be represented as 19455 (97.275×200).

3.5.5 Exercise Prices (Options Strikes)

Exercise prices distributed over the CCG are represented as an integer value of up to 7 digits. Note that this is not expressed in the same system tick format used for market prices. The exercise price has an implied decimal place or, for some markets, can express a combination of points and ticks. To relate the exercise price to the value of the option's underlying, the Strike Denominator and Decimal Locator must be used.

The Decimal Locator identifies the number of digits after the decimal place. The digits before the decimal place represent the whole number, or points, part of the price. The digits after the decimal place are divided by the Strike Denominator to determine the fractional, or ticks, part of the price. For a normal decimal price, therefore, the Strike Denominator will always equal 10 raised to the power of the Decimal Locator.

3.5.5.1 Exercise Price Examples

Example – Euronext contract, Heineken

- Strike value = 091500.
- Decimal Locator = 3.
- Strike Denominator = 100.

The Decimal Locator splits the price into two parts (091 and 500). The Strike Denominator gives the divisor for the second part.

Therefore a strike of 91500 will have an underlying value of: $(091) + (500/100) = 96.000$.

Example – Euronext contract, BEL 20 Index Option

- Strike value = 004025.
- Decimal Locator = 0.
- Strike Denominator = 1.

The Decimal Locator of zero indicates the strike value is a whole number of points. Therefore a strike of 004025 will have an underlying value of 4025.

Example – Points and Ticks product

- Strike value = 010725.
- Decimal Locator = 2.
- Strike Denominator = 32.

The Decimal Locator splits the price into two parts (0107 and 25). The Strike Denominator gives the divisor for the second part.

Therefore a strike of 010725 would have an underlying value of: $107 + 25/32$. This will be displayed according to local market convention.

3.6 MESSAGES FORMAT

The general format of a CCG message is a standard header, followed by the message body fields and terminated with a standard trailer.

This section describes:

- The Conventions used for field format definition.
- The standard header and trailer of the private (or directed) messages used to communicate with the Common Customer Gateway (CCG) application, which provides access to members to a UTP (Universal Trading Platform) in its derivative market version.

3.6.1 Field Format

A FIX message is composed of a collection of “<Field tag>=<Field value>” format. Every FIX field has an associated data type that limits the possible values for the characters used to fill this field.

According to FIX 5.0, all tags must have a value specified.

Table below provides the mapping for the types specified in the “Type” column of message tables and the FIX types described in the official FIX 5.0 specifications document.

Format	Length	Tag type
Char	1	Char
String	N > 1	String
Bool	1	Boolean
Int	N	Int
Price	N	Price
Float	N	Float
Qty	N	Qty
MktDate	8	LocalMktDate
SeqNum	N	Sequence Number
MulChVal	N	MultipleCharValue
NumInGrp	N	NumInGroup
MnthYear	N	MonthYear
TmStMls	21	UTCTimestamp, format YYYYMMDD-HH:MM:SS.sss

Alphanumerical fields: authorized characters for are the following ones:

‘0’..‘9’ ‘a’..‘z’ ‘A’..‘Z’ ‘ ’ ‘#’ ‘\$’ ‘&’ ‘(’ ‘)’ ‘+’ ‘-’ ‘.’ ‘:’ ‘/’ ‘;’ ‘<’ ‘=’ ‘>’ ‘@’ ‘*’ ‘+’ ‘^’ ‘_’ ‘~’ ‘ ’ ‘ ’

Numerical fields: although binary data exist in FIX protocol (notion of raw data used by fields with FIX type “data”), such data are not used in the FIX messages for UTP. Numerical fields are expressed in ASCII characters ‘0’..‘9’ and decimal separator ‘.’.

Length: the value provided in the “Len” column of the table above indicates the field length:

- When a value is provided (e.g. ‘1’ for Char type, or ‘21’ for TmStMcs type), it indicates that the field value must have the exact length indicated.
- When *N* is used (e.g. String or Price types), it indicates that the related FIX type has no defined length according to FIX specifications. However, a value is usually provided in the message structures, indicating the maximum length of the field value according to UTP (the value may actually be shorter).

Please refer to the official FIX 5.0 specifications document (chapter “FIX MESSAGE FORMAT AND DELIVERY”, section “Data Types”) for further details.

3.6.2 Message Header & Trailer

3.6.2.1 Message Header

Header Fields

✓ required (inbound)/always provided (outbound) | + conditionally required (inbound)/provided (outbound) | O optional

Tag	Field	Rq	Format	Len	Description	Values	Pge
8	BeginString	✓	String	9	New message beginning and protocol version.	FIXT.1.1	51
9	BodyLength	✓	String	6	Message length including header, body and trailer.	Number of bytes	54
35	MsgType	✓	String	2	Message type.	Inbound messages: 'PA', 'PB', 'PR', 'PE', 'PG', 'PH' Outbound messages: 'UC', 'PD', 'PS', 'PF', 'PI'	63
34	MsgSeqNum	✓	SeqNum	10	Message sequence number	Negative values are invalid and will be rejected.	63
52	SendingTime	✓	TmStMIs	21	Time of message transmission.	YYYYMMDD-HH:MM:SS.sss	71
49	SenderCompID	✓	String	5	Identifier of the message sender.	ITM code (inbound) 'EXCHG' (outbound)	70
56	TargetCompID	✓	String	5	Message receptor ID.	ITM (outbound) 'EXCHG' (inbound)	73
43	PossDupFlag	O	Bool	1	Indicates a possible retransmission of message with the same sequence number.	'N' Original transmission (default) 'Y' Possible duplicate	66
97	PossResend	O	Bool	1	Indicates that the message may contain information already sent under another sequence number.	'N' Original transmission (default) 'Y' Possible resend	66

Header Usage

The header identifies the type, length, destination, sequence number, time and point of origin of each CCG-FIX.5.0 message.

Origin and destination information of a message is held by the [SenderCompID](#), [TargetCompID](#) fields, whose usage differs according to the message direction (outbound or inbound).

Two fields help with the resending of messages. [PossDupFlag](#) is set to **Y** when resending a message as the result of a session level event (i.e. the retransmission of a message reusing a sequence number). [PossResend](#) is set to **Y** when reissuing a message with a new sequence number (e.g. resending an order). The receiving application should process these messages as follows:

- [PossDupFlag](#) - if a message with this sequence number has been previously received, ignore message, if not, process normally.
- [PossResend](#) - forward message to application and determine if previously received (i.e. verify order ID and parameters). Note that this field can be set by the gateway only (if set by the client application, a [Reject \(3\)](#) message is sent back by the CCG).

3.6.2.2 Message Trailer

Trailer Fields

✓ required (inbound)/always provided (outbound)

Tag	Field	Rq	Format	Len	Description	Values	Pge
10	Checksum	✓	String	3	Simple checksum.	Numerical	56

Trailer Usage

The trailer is used to segregate messages and contains the three digit character representation of the checksum value.

3.6.3 Structure Representation

Some messages may contain a subset of consecutive fields (a repeating group) that can be repeated a variable number of times.

Generally the number of times a repeating group is repeated is specified by the numerical field (the counter) preceding that group.

In this document, repeating groups (including their counter) are highlighted with heavy, dark green edges like in the example below:

...							
	Counter			Repeating Group Counter	Min and max values affect the minimum and maximum message length		
				Repeating			
				Group			

4. MESSAGE OR FILE STRUCTURES

4.1 ADMINISTRATIVE MESSAGES

4.1.1 Logon (A)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | ○ Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
108	HeartBtInt	✓	Int	3	Heartbeat interval (in seconds).	Numerical	59
98	EncryptMethod	✓	Int	1	Method of encryption.	Always set to '0' – None.	57
50	SenderSubID	✓	String	4	Identification of the member who attempts to connect.	Member mnemonic (Inbound msg) Not provided (Outbound msg)	71
6867	CancelOnDisconnect	○	Char	1	If set, means that a mass cancellation of non-GTC orders will be triggered on any type of logoff (logoff request, disconnection on failure, forced disconnection). This field is not intended for current use.	Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be canceled on disconnection.	54
1137	DefaultApplVerID	✓	Char	1	FIX service pack version.	'9' FIX 5.0 SP2	57
	Message Trailer	✓		3			21

MESSAGE USAGE

The client uses the Logon message to establish a connection. The logon message must be the first message sent after establishing a TCP connection on the port agreed upon with the Exchange. The ITM must wait for a Logon response from the Matching Engine before sending other messages and beginning gap fill operations. If another message is sent before the logon is completed then the Exchange will respond with a Reject (3) message with the Session RejectReason set to 'Logon problem'.

The ITM must specify a heartbeat interval in the Logon message which the Matching Engine will use to determine if the connection is active.

If the ITM disconnects during the trading day and reconnects again, the Logon that will be received in reply may have a sequence number greater than expected. It is critical that the client application detects this condition and issues a Resend Request to retrieve any missed Execution Reports.

RESPONSE

Logon (A) or Logout (5).

- If the logon is successful then the CCG will return the logon message back to the client confirming their logon. The returning logon message will exclude the CancelOnDisconnect field.
- If the logon is unsuccessful, then the CCG will respond with a Logout (5).

4.1.2 Logout (5)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | O Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
	Message Trailer	✓		3			21

MESSAGE USAGE

It is the Client's responsibility to log out before the end of the trading day. The Client must verify, prior to logout, that there are no live or pending orders, otherwise the Client may miss trade reports.

The party initiating the logout must be the party that breaks the TCP connection to UTP-D. This requirement allows for both sides to issue a Resend Request should the logout or its reply arrive with a MsgSeqNum that is not consecutive (i.e. there is a gap in the message sequence numbers).

If the client application receives a logout without a consecutive MsgSeqNum then, as per the protocol specification, it must issue a Resend Request and then log out.

RESPONSE

- The CCG-D will respond to a successful Logout with a Logout (5).
- The CCG-D will respond to an unsuccessful Logout with a Reject (3). Logout failure may occur, for example, where a Logout message is submitted by an ITM that is not logged on.

4.1.3 Resend Request (2)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | ○ Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7	BeginSeqNo	✓	SeqNum	10	Message sequence number for first message.	1..999,999,998	50
16	EndSeqNo	✓	SeqNum	10	Message sequence number for last message.	1..9,999,999,998	57
	Message Trailer	✓		3			21

MESSAGE USAGE

The Resend Request may be sent by either the client application or the CCG to request the retransmission of messages. If the client application receives a Resend Request with a sequence gap, it is critical that the client application resends the appropriate messages first before sending their own Resend Request.

The FIX standard defines two methods to recover from gaps in messages. The first method is where the client application receives messages 1-10, then 15. The client application responds by requesting messages 11-14 before processing 15.

The Exchange recommends the second method where the client application discards message 15, and request messages 11-9999999999999999. UTP-D will resend all messages with sequence numbers greater than or equal to 11.

Note that this circumstance refers to the general case; the FIX standard outlines more specific recovery behaviour for certain out of sequence Administrative messages.

RESPONSE

Messages resent.

4.1.4 Sequence Reset (4)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | O Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
36	NewSeqNo	✓	SeqNum	10	New sequence number.	0..9,999,999,998	63
123	GapFillFlag	O	Bool	1	Purpose of sequence reset.	'Y' = Gap fill message 'N' = Sequence reset	59
	Message Trailer	✓		3			21

MESSAGE USAGE

The Sequence Reset message may be sent by the Client or the CCG. It indicates that there is a gap in the message sequence numbers.

The Sequence Reset message can be used if the sending application chooses not to send an internal message to the Exchange. The Sequence Reset marks the place of that message.

The Exchange recommends that Clients use the Sequence Reset message with the GapFillFlag = 'Gap Fill Message'. The Gap Fill must occur in sequence with the message sequence numbers.

For example, if sending 10-15, and 11-14 are administrative messages other than Reject, the client should resend 10, then 11 should be a Sequence Reset, with a NewSeqNum of 15, and then resend 15. As per the FIX standard, all messages in answer to a Resend Request must be flagged PossDupFlag.

The Sequence Reset message with GapFillFlag = Sequence Reset means that messages sequence numbers are being reset. UTP will never automatically send messages with this setting.

However, it may be sent by manual intervention, possibly to stop an endless loop of Resend Requests and resends, and it is recommended that the Client do the same. The Exchange makes no attempt to recover skipped messages on receiving a Sequence Reset, which is advantageous to breaking out of an infinite resend loop.

RESPONSE

None.

4.1.5 Test Request (1)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | o Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
112	TestReqID	✓	String	20	Test request ID to be returned in Heartbeat.	Numerical	73
	Message Trailer	✓		3			21

MESSAGE USAGE

The Test Request can be sent by either the Client or the CCG-D. It is used during times of inactivity (when no messages have been exchanged) to ask whether the other party is still connected.

The Test Request message is sent by either side of the connection to request the other side to respond with a Heartbeat message. If the other party does not respond to a Test request message, the application should assume an abnormal situation and terminate the TCP/IP connection.

RESPONSE

Heartbeat (0).

4.1.6 HearBeat (0)

Client  CCG-D

MESSAGE FIELDS

✓ Required (in)/always provided (out) | + Conditionally required (in)/provided (out) | o Optional | X Ignored (in)/ not provided (out)

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
112	TestReqID	✓	String	20	Test request ID to be returned in Heartbeat.	Numerical	73
	Message Trailer	✓		3			21

MESSAGE USAGE

The Heartbeat message is used to respond to:

- Heartbeat interval set by the Client in the Logon message and
- Test Request messages.

It lets the other side know that connection is still good during periods of inactivity.

The Matching Engine will also use the heartbeat interval specified by the client in the Logon message to determine if the client is alive and the networks connecting the Client to the CCG are functioning. A heartbeat interval of 30 seconds is recommended. A value too small will waste bandwidth and a value too large will defeat the purpose of the heartbeat.

4.1.7 Reject (3)

Client ◀ CCG-D

MESSAGE FIELDS

✓ Always provided | + Conditionally provided | 0 Optional | X Not provided

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
45	RefSeqNum	✓	SeqNum	10	Sequence number of rejected message.	Numerical (see appendix)	67
6396	RejectCode	0	Int	10	System error number.	Numerical	67
5555	ReturnCode	✓	Int	9	Exchange response status.	Numerical	68
373	SessionRejectReason	0	Int	3	Rejection reason code.	Number	71
58	Text	0	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
372	RefMsgType	✓	String	2	Reference message type.	Admin. messages: 'A', 'O', '1', '2', '3', '4', '5' Inbound messages: 'PA', 'PB', 'PR' Outbound messages: 'UC', 'PD', 'PS'	67
	Message Trailer	✓		3			21

MESSAGE USAGE

The CCG-D will use this message to reject poorly formed messages where the Message Type cannot be recognised.

Members should keep a record of which messages the CCG rejects and never resend them.

The Exchange will reject any Reject(3) messages that are sent by a client application.

4.2 ERG MESSAGES

4.2.1 Contract Availability (UC)

Client ◀ CCG-D

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
8012	ContractAvailabilityID	✓	String	30	ID for the contract availability.	1..2 ³² -1.	56
8013	AvailabilityStatus	✓	Char	1	Status of a contract.	'1' Available '2' Unavailable	50
912	LastRptRequested	✓	Bool	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.	'Y' Last message 'N' Not last message	61
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
8014	NoContracts	✓	NumInGrp	3	Number of contract entries.	1..200	64
48	SecurityID	✓	String	15	Instrument identifier that depends on the SecurityIDSource based on the Automated Market Reference (AMR) .	Security Group	69
	Message Trailer	✓		3			21

MESSAGE USAGE

The Contract Availability message is used to notify users of which contracts are currently available for trading. It will be returned at Logon and also in the event that the availability of a contract changes whilst the user is logged on.

4.2.2 ERG Suspend (PA)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	○	String	5	Code of the ITM Group	Alphanumeric	60
7002	Noltems	○	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent by a Risk Manager to suspend ITMs or MNEs. UTP responds to this message by sending one [ERG Status Response \(PD\)](#) to summarise the successful suspensions.

The [ERG Suspend \(PA\)](#) message can be sent either for all ITMs of a Risk Managed entity by specifying the tag 7000 only or for some specific ITMs identified in tags 7002 and 7003 (the tag 7000 still needs to be filled in).

4.2.3 ERG Unsuspend (PB)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	○	String	5	Code of the ITM Group	Alphanumeric	60
7002	Noltems	○	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent by a Risk Manager to Unsuspend (i.e. Retrieve trading rights of) ITMs that have been formerly suspended by the Risk Manager via the message [ERG Suspend \(PA\)](#) due to ERG Limits being exceeded. UTP responds to this message by sending one [ERG Status Response \(PD\)](#) message.

The [ERG Unsuspend \(PB\)](#) message can be sent either for all ITMs of a Risk Managed entity by specifying the tag 7000 only or for some specific ITMs identified in tags 7002 and 7003 (the tag 7000 still needs to be filled in).

4.2.4 ERG Status Response (PD)

CCG-D ► Client

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7016	RejectReason	✓	Int	10	This field is used to as an error code for global errors on the message.	TBD	67
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	+	String	5	Code of the ITM Group	Alphanumeric	60
7005	StatusCode	+	String	1	Status of the ITM or MNE.	'S' – Suspended by the Risk Manager 'A' – Active	72
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
7006	NoOrdersPulled	+	Int	6	Number of orders that have been pulled by the matching engine following the command.	Integer.	64
7002	NoItems	+	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
7005	StatusCode	+	String	1	Status of the ITM or MNE.	'S' – Suspended by the Risk Manager 'A' – Active	72
7006	NoOrdersPulled	+	Int	6	Number of orders that have been pulled by the matching engine following the command.	Integer.	64
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent by UTP as a reply to the [ERG Suspend \(PA\)](#) and [ERG Unsuspend \(PB\)](#) sent by a Risk Manager, one message is sent back and the field [ERGRequestID](#) contains the identifier of the initial ERG Request.

4.2.5 ERG Get Risk Controls (PR)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	+	String	5	Code of the ITM Group	Alphanumerical	60
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumerical	60
7040	RiskControlType	✓	Char	1	Type of RiskGuard Control on which the parameters are requested.	'1' – All parameters '2' – Kill Switch / Lock / Stop Flow Status '3' – Order Size Limits '4' – Maximum Exposure Limits	68
	Message Trailer	✓		3			21

MESSAGE USAGE

The [ERG Get Risk Controls \(PR\)](#) message allows the ERG users to request a refresh of configurations per Risk Control Type.

The [ERG Get Risk Controls \(PR\)](#) message can be sent:

- For a given Member Mnemonic (tag 7000)
- For a given Individual Trader Mnemonic (Tags 7000 and 7003 both required)

The exchange replies to this message with a [ERG Risk Controls Details \(PS\)](#) message with the parameters at the requested level.

4.2.6 ERG Risk Controls Details (PS)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
6396	RejectCode	+	Int	10	System error number.	Numerical	67
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	+	String	5	Code of the ITM Group	Alphanumeric	60
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
7040	RiskControlType	✓	Char	1	Type of RiskGuard Control on which the parameters are requested.	'1' – All parameters '2' – Kill Switch / Lock / Stop Flow Status '3' – Order Size Limits '4' – Maximum Exposure Limits	68
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
912	LastRptRequested	✓	Bool	1	Indicator for the last message in the case where the several messages of the same type are sent as a response to a unique client message.	'Y' Last message 'N' Not last message	61
7002	Noltems	+	NumIn Grp	2	Number of Items in the repeating group.	Integer. Max = 99	64
7041	ParticipantType	+	Char	1	Flags the type of participant concerned by the Risk Control	'1' – Member Mnemonic (MNE) '2' – ITM Group '3' – ITM	65
7042	ParticipantCode	+	String	5	Give the code of the participant defined by its ParticipantType .	Alphanumeric	65
7043	MarketSegmentType	+	Char	1	Defines the type of market segment on which the Risk Control Applies.	'1' – All Contracts '2' – Exchange + Contract Type '3' – Contract Family '4' – Contract	61
7044	MarketSegmentCode	+	String	7	Gives the code of the participant defined by its MarketSegmentType .	Alphanumeric.	61
7035	ContractFamily	○	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7005	StatusCode	+	String	1	Status of the ITM or MNE.	'S' – Suspended by the Risk Manager 'A' – Active	72
7034	BlockCode		Char	1	Gives the block status of the entity described in the message.	'B' – Blocked 'U' – Unblocked	51

Tag	Field	Rq	Format	Len	Description	Values	Pge
7013	OSLActiveFlag	+	Char	1	Indicates if the OSL functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	65
7018	MaxOrderSizeLimitBuy	+	Qty	7	Maximum Order Size above which the ITM's Buy orders will be systematically rejected by the matching engine.	1...9,999,998	62
7019	MaxOrderSizeLimitSell	+	Qty	7	Maximum Order Size above which the ITM's Sell orders will be systematically rejected by the matching engine.	1...9,999,998	62
7020	FrontMonthFactor	+	Int	4	Percentage required to increase Order Size Limits of the front month of a contract: Front Month MaxOrderSize = OSL at Contract level * (100 + FrontMonthFactor) / 100	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected.	59
7017	StrategyFactor	+	Int	4	Percentage required to increase strategy Order Size Limits calculated from contract Order Size Limits: Strategy MaxOrderSize = OSL at Contract level * (100 + StrategyFactor) / 100	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected	72
970	PositionLimit	+	Int	7	Indicates the Maximum Exposure Position (MEP) Limit in number of lots.	Expressed in number of lots, no decimal places allowed, from 1 to 9 999 999.	66
7029	CEPLong	+	Qty	8	Long Current Exposure Position.	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490	55
7030	CEPShort	+	Qty	8	Short Current Exposure Position.	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490	55
7022	Threshold 1	+	Int	2	Defines the percentage of the MEP at which the first action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7024	Threshold 2	+	Int	2	Defines the percentage of the MEP at which the second action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7026	Threshold 3	+	Int	2	Defines the percentage of the MEP at which the third action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	75
7023	ActionCode 1	+	Char	1	This field indicates the type of action that will be triggered when the Threshold1 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7025	ActionCode 2	+	Char	1	This field indicates the type of action that will be triggered when the Threshold2 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order	49

Tag	Field	Rq	Format	Len	Description	Values	Pge
						cancellations allowed	
7027	ActionCode 3	+	Char	1	This field indicates the type of action that will be triggered when the Threshold3 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7045	BreachStatusL1	+	String	1	Indicates if Threshold1 has been breached on the Long Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	53
7046	BreachStatusL2	+	String	1	Indicates if Threshold2 has been breached on the Long Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	53
7047	BreachStatusL3	+	String	1	Indicates if Threshold3 has been breached on the Long Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	53
7048	BreachStatusS1	+	String	1	Indicates if Threshold1 has been breached on the Short Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	53
7049	BreachStatusS2	+	String	1	Indicates if Threshold2 has been breached on the Short Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	54
7050	BreachStatusS3	+	String	1	Indicates if Threshold3 has been breached on the Short Side.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	54
7051	BreachActionEND	+	Char	1	This field indicates the type of action will be triggered in case the MEP is breached by 100%.	1 – Block Only 2 – Block and pull day orders 3 – Block and pull all orders	52
7052	MEPActiveFlag	+	Char	1	Indicates if the MEP functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	62
7053	BreachENDState	+	Char	1	This field if the MEP has been breached at 100%.	'Y' – The MEP has been breached at 100% 'N' – The MEP is not breached at 100%	52
	Message Trailer	✓		3			21

MESSAGE USAGE

This message is sent to the as a reply to the [ERG Get Risk Controls \(PR\)](#). It lists all the Risk Control Parameters that have been configured in ERG at the level requested in the [ERG Get Risk Controls \(PR\)](#).

4.2.7 ERG Set Order Size Limit (PE)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7010	ExchangeCode	○	Char	1	Exchange Code of the contract. Also represents the first letter of the SecurityID .	(See field description)	58
167	SecurityType	○	String	4	Defines the type of entity the message concerns.	Set to 'FUT' or 'OPT' in RiskGuard Messages.	69
22	SecurityIDSource	○	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
54	Side	○	Char	1	Order side. Will be ignored if the ActiveFlag is set to 'No'.	'1' Buy '2' Sell	72
7013	OSLActiveFlag	✓	Char	1	Indicates if the OSL functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	65
7015	MaxOrderSizeLimit	+	Qty	7	Maximum Order Size above which the ITM's orders will be systematically rejected by the matching engine.	1...9,999,998	62
7017	StrategyFactor	○	Int	4	Percentage required to increase strategy Order Size Limits calculated from contract Order Size Limits: $\text{Strategy MaxOrderSize} = \text{OSL at Contract level} * (100 + \text{StrategyFactor}) / 100$	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected	72
7020	FrontMonthFactor	○	Int	4	Percentage required to increase Order Size Limits of the front month of a contract: $\text{Front Month MaxOrderSize} = \text{OSL at Contract level} * (100 + \text{FrontMonthFactor}) / 100$	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected.	59
7000	TargetMNE	○	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	+	String	5	Code of the ITM Group	Alphanumerical	60
7002	Noltems	+	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 99	64

Tag	Field	Rq	Format	Len	Description	Values	Pge
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent by Risk Managers to activate the Order Size Limit functionality. The order size limit can be set for all ITMs of the TargetMNE, for an ITM Group or only a subset of ITMs (list at the end of the message) and at different levels:

- Per Exchange Code + Contract type (i.e. all Futures or Options contracts of the same Exchange Code)
- On a per contract basis by populating the fields [SecurityIDSource](#) = 'P' and then the [SecurityID](#).

4.2.8 ERG Set Order Size Limit Response (PF)

CCG- D ► Client

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7016	RejectReason	+	Int	10	This field is used to as an error code for global errors on the message.	TBD	67
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITM Group Code	○	String	5	Code of the ITM Group	Alphanumeric	60
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
7010	ExchangeCode	✓	Char	1	Exchange Code of the contract. Also represents the first letter of the SecurityID .	(See field description)	58
167	SecurityType	✓	String	4	Defines the type of entity the message concerns.	Set to 'FUT' or 'OPT' in RiskGuard Messages.	69
22	SecurityIDSource	○	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
54	Side	○	Char	1	Order side. Will be ignored if the ActiveFlag is set to 'No'.	'1' Buy '2' Sell	72
7013	OSLActiveFlag	✓	Char	1	Indicates if the OSL functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	65
7015	MaxOrderSizeLimit	✓	Qty	7	Maximum Order Size above	1...9,999,998	62

Tag	Field	Rq	Format	Len	Description	Values	Pge
					which the Trader's orders will be systematically rejected by the matching engine.		
7017	StrategyFactor	○	Int	4	Percentage required to increase strategy Order Size Limits calculated from contract Order Size Limits: Strategy MaxOrderSize = OSL at Contract level * (100 + StrategyFactor) / 100	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected	72
7020	FrontMonthFactor	○	Int	4	Percentage required to increase Order Size Limits of the front month of a contract: Front Month MaxOrderSize = OSL at Contract level * (100 + FrontMonthFactor) / 100	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected.	59
7002	NoItems	+	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 50	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent back to Risk Managers as a reply to the [ERG Set Order Size Limit \(PE\)](#). It provides information about the status of the command per Target MNE or per ITM.

4.2.9 ERG Block (PG)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
22	SecurityIDSource	+	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
7035	ContractFamily	+	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	○	String	5	Code of the ITM Group	Alphanumeric	60

Tag	Field	Rq	Format	Len	Description	Values	Pge
7033	BlockAction	✓	Char	1	Action required when the ITM or MNE is blocked.	0 – No order pull 1 – Pull day orders only 2 – Pull all orders	51
7002	Noltems	+	NumInGr p	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumerical	60
	Message Trailer	✓		3			21

MESSAGE USAGE

This message is used by Euronext RiskGuard users to Block the activity of a Member or a List of ITMs (7002 and 7003) on Contract Level (tags 22 and 48).

The CCG replies with a [ERG Block Response \(PI\)](#) message.

4.2.10 ERG Unblock (PH)

Client ► CCG-D

✓ Required | + Conditionally required | o Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
22	SecurityIDSource	+	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
7035	ContractFamily	o	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	o	String	5	Code of the ITM Group	Alphanumerical	60
7002	Noltems	+	NumInGr p	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumerical	60
	Message Trailer	✓		3			21

MESSAGE USAGE

This message is used by Euronext RiskGuard users to Unblock the activity of a Member or a List of ITMs (7002 and 7003) on Contract Level (tags 22 and 48).

The CCG replies with a [ERG Block Response \(PI\)](#) message.

4.2.11 ERG Block Response (PI)

CCG-D ► Client

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7016	RejectReason	✓	Int	10	This field is used to as an error code for global errors on the message.	Please refer to CCG Return codes.	67
7032	ITMGroupCode	○	String	5	Code of the ITM Group	Alphanumeric	60
7000	TargetMNE	✓	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
22	SecurityIDSource	○	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
7035	ContractFamily	○	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7034	BlockCode	✓	Char	1	Gives the block status of the entity described in the message.	'B' – Blocked 'U' – Unblocked	51
7033	BlockAction	○	Char	1	Action required when the ITM or MNE is blocked.	0 – No order pull 1 – Pull day orders only 2 – Pull all orders	51
7006	NoOrdersPulled	+	Int	6	Number of orders that have been pulled by the matching engine following the command.	Integer.	64
7002	NoItems	+	NumInGroup	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
7034	BlockCode	+	Char	1	Gives the block status of the entity described in the message.	'B' – Blocked 'U' – Unblocked	51
7006	NoOrdersPulled	+	Int	6	Number of orders that have been pulled by the matching engine following the command.	Integer.	64
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
	Message Trailer	✓		3			21

MESSAGE USAGE

This message is sent back to Euronext RiskGuard users following a [ERG Block \(PG\)](#) or a [ERG Unblock \(PH\)](#) message. It provides information about the status of the block command per Target MNE or per ITM and the number of orders pulled in case of a successful block.

4.2.12 ERG Set MEP (PJ)

Client ► CCG-D

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7010	ExchangeCode	○	Char	1	Exchange Code of the contract. Also represents the first letter of the SecurityID .	(See field description)	58
167	SecurityType	○	String	4	Defines the type of entity the message concerns.	Set to 'FUT' or 'OPT' in RiskGuard Messages.	69
22	SecurityIDSource	○	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
7035	ContractFamily	○	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7000	TargetMNE	○	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	○	String	5	Code of the ITM Group	Alphanumerical	60
7052	MEPActiveFlag	✓	Char	1	Indicates if the MEP functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	62
970	PositionLimit	+	Int	7	Indicates the Maximum Exposure Position (MEP) Limit in number of lots.	Expressed in number of lots, no decimal places allowed, from 1 to 9 999 999.	66
7022	Threshold 1	+	Int	2	Defines the percentage of the MEP at which the first action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7023	ActionCode 1	+	Char	1	This field indicates the type of action that will be triggered when the Threshold1 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49

Tag	Field	Rq	Format	Len	Description	Values	Pge
7024	Threshold 2	+	Int	2	Defines the percentage of the MEP at which the second action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7025	ActionCode 2	+	Char	1	This field indicates the type of action that will be triggered when the Threshold2 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7026	Threshold 3	+	Int	2	Defines the percentage of the MEP at which the third action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	75
7027	ActionCode 3	+	Char	1	This field indicates the type of action that will be triggered when the Threshold3 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7051	BreachActionEND	+	Char	1	This field indicates the type of action will be triggered in case the MEP is breached by 100%.	1 – Block Only 2 – Block and pull day orders 3 – Block and pull all orders	52
7002	NoItems	+	NumInGroup	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumeric	60
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent by Risk Managers to activate or deactivate (with tag [MEPActiveFlag](#)) the Maximum Exposure Position (MEP) functionality. The MEP can be set for all ITMs of the TargetMNE, for an ITM Group or only a subset of ITMs (list at the end of the message) and at different levels:

- Per Exchange Code + Contract type (i.e. all Futures or Options contracts of the same Exchange Code).
- For a Contract Family by populating field [ContractFamily](#). **(For Future Use)**
- On a per contract basis by populating the fields [SecurityIDSource](#) = 'P' and then the [SecurityID](#).

In addition to the Position Limit, Risk Managers will have the possibility to set up to 3 thresholds and the actions to be engaged by the trading engine upon their breach. Thresholds must be increasing (Threshold1 < Threshold2 < Threshold3) otherwise UTP will reject the message. The message will also be rejected if a Threshold is skipped, e.g. Threshold1 and 3 are entered but no value is entered for Threshold2. Finally, a Position Limit can be set without any threshold.

4.2.13 ERG Set MEP Response (PK)

CCG- D Client

✓ Required | + Conditionally required | o Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7008	ERGRequestID	✓	Int	8	Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.	Integers.	57
7010	ExchangeCode	o	Char	1	Exchange Code of the contract. Also represents the first letter of the SecurityID .	(See field description)	58
167	SecurityType	o	String	4	Defines the type of entity the message concerns.	Set to 'FUT' or 'OPT' in RiskGuard Messages.	69
22	SecurityIDSource	o	Char	1	Gives the type of SecurityID .	'P' for Security Group	69
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource .	(See field description)	69
7035	ContractFamily	o	String	7	Code of the contract family (For Future Use)	Alphanumeric. For example: P01060B	56
7000	TargetMNE	o	String	5	Member mnemonic of firm whose ITMs are concerned by the request.	e.g. 'XYZ'	73
7032	ITMGroupCode	o	String	5	Code of the ITM Group	Alphanumeric	60
7016	RejectReason	o	Int	10	This field is used to as an error code for global errors on the message.	Please refer to CCG Return codes.	67
5555	ReturnCode	o	Int	9	Exchange response status.	Numerical	68
58	Text	o	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
7052	MEPActiveFlag	✓	Char	1	Indicates if the MEP functionality is to be Activated or Deactivated.	'Y' – Activate the Functionality 'N' – Deactivate the Functionality	62
970	PositionLimit	+	Int	7	Indicates the Maximum Exposure Position (MEP) Limit in number of lots.	Expressed in number of lots, no decimal places allowed, from 1 to 9 999 999.	66
7022	Threshold 1	+	Int	2	Defines the percentage of the MEP at which the first action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7023	ActionCode 1	+	Char	1	This field indicates the type of action that will be triggered when the Threshold1 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7024	Threshold 2	+	Int	2	Defines the percentage of the MEP at which the second action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	74
7025	ActionCode 2	+	Char	1	This field indicates the type of	1 – No Action, Alert	49

Tag	Field	Rq	Format	Len	Description	Values	Pge
					action that will be triggered when the Threshold2 will be breached.	Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	
7026	Threshold 3	+	Int	2	Defines the percentage of the MEP at which the third action is triggered.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	75
7027	ActionCode 3	+	Char	1	This field indicates the type of action that will be triggered when the Threshold3 will be breached.	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	49
7051	BreachActionEND		Char	1	This field indicates the type of action will be triggered in case the MEP is breached by 100%.	1 – Block Only 2 – Block and pull day orders 3 – Block and pull all orders	52
7002	Noltems	+	NumInGrp	2	Number of Items in the repeating group.	Integer. Max = 99	64
7003	ItemCode	+	String	5	Represents the ITM code.	Alphanumerical	60
5555	ReturnCode	+	Int	9	Exchange response status.	Numerical	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	74
	Message Trailer	✓		3			21

MESSAGE USAGE

Part of the Euronext RiskGuard facility. This message is sent back to Risk Managers as a reply to the [ERG Set MEP \(PJ\)](#). It provides information about the status of the command per Target MNE or per ITM.

4.2.14 ERG MEP Breach Alert (PL)

CCG- D Client

✓ Required | + Conditionally required | ○ Optional | X Ignored

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			20
7041	ParticipantType	✓	Char	1	Flags the type of participant concerned by the Risk Control	'1' – Member Mnemonic (MNE) '2' – ITM Group '3' – ITM	65
7042	ParticipantCode	✓	String	5	Give the code of the participant defined by its ParticipantType .	Alphanumeric	65
7043	MarketSegmentType	✓	Char	1	Defines the type of market segment on which the Risk Control Applies.	'1' – All Contracts '2' – Exchange + Contract Type '3' – Contract Family (For Future Use) '4' – Contract	61
7044	MarketSegmentCode	✓	String	7	Gives the code of the participant defined by its MarketSegmentType .	Alphanumeric.	61
7028	BreachStatus	✓	String	1	Indicates if the alert has been toggled due to the current exposure position going above the threshold or below the predefined threshold.	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold	52
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell	72
7029	CEPLong	✓	Qty	8	Long Current Exposure Position.	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490	55
7030	CEPShort	✓	Qty	8	Short Current Exposure Position.	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490	55
970	PositionLimit	✓	Int	7	Indicates the Maximum Exposure Position (MEP) Limit in number of lots.	Expressed in number of lots, no decimal places allowed, from 1 to 9 999 999.	66
7031	ThresholdHit	✓	Int	2	Gives percentage of the MEP of the threshold that has been hit.	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.	75
7036	BreachAction	✓	Char	1	This field indicates the type of action that has been triggered and is associated to the ThresholdHit .	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed	51
	Message Trailer	✓		3			21

MESSAGE USAGE

This message is sent by the Trading Engine to Risk Managers whenever one of ITMs or MNEs they are supervising have breached a threshold corresponding to a predefined MEP. It gives the Market Segment on which the breach has occurs, the Current Exposure position of the MNE or ITM on the Market Segment (both short and long) at the moment of the breach.

In the case where the MEP is breached at 100%, the tag [BreachAction](#) will be filled with the action that has been set up for the 100% breach. The tag [ThresholdHit](#) will not be provided.

5. FIELD DESCRIPTIONS

A	49	ITMGroupCode	60
ActionCode 1	49	L	61
ActionCode 2	49	LastRptRequested	61
ActionCode 3	49	LevelType	Erreur ! Signet non défini.
AvailabilityStatus	50	ListType	Erreur ! Signet non défini.
B	50	M	61
BeginSeqNo	50	MarketSegmentType	61
BeginString	51	MarketSegmentCode	61
BlockAction	51	MaxOrderSizeLimit	62
BlockCode	51	MaxOrderSizeLimitBuy	62
BreachAction	51	MaxOrderSizeLimitSell	62
BreachActionEND	52	MEPActiveFlag	62
BreachENDState	52	MsgSeqNum	63
BreachStatus	52	MsgType	63
BreachStatusL1	53	N	63
BreachStatusL2	53	NewSeqNo	63
BreachStatusL3	53	NoContracts	64
BreachStatusS1	53	NoOrdersPulled	64
BreachStatusS2	54	NoItems	64
BreachStatusS3	54	O	65
BodyLength	54	OSLActiveFlag	65
C	54	P	65
CancelOnDisconnect	54	ParticipantType	65
CEPLong	55	ParticipantCode	65
CEPSHORT	55	PositionLimit	66
Checksum	56	PossDupFlag	66
ContractAvailabilityID	56	PossResend	66
ContractFamily	56	Q	67
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A

ACTIONCODE 1

Field Name	ActionCode1
Description	This field indicates the type of action that will be triggered when the Threshold1 will be breached.
Tag	7023
Format	Char
Length	1
Possible Values	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

ACTIONCODE 2

Field Name	ActionCode2
Description	This field indicates the type of action that will be triggered when the Threshold2 will be breached.
Tag	7025
Format	Char
Length	1
Possible Values	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

ACTIONCODE 3

Field Name	ActionCode3
Description	This field indicates the type of action that will be triggered when the Threshold3 will be breached.
Tag	7027
Format	Char
Length	1
Possible Values	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

AVAILABILITYSTATUS

Field Name	AvailabilityStatus
Description	Status of a contract.
Tag	8013
Format	Char
Length	1
Possible Values	'1' Available '2' Unavailable
Conditions	
Used In	Contract Availability (UC)

B**BEGINSEQNO**

Field Name	BeginSeqNo
Description	Message sequence number for first message.
Tag	7
Format	SeqNum
Length	10
Possible Values	1..999,999,998
Conditions	Mandatory
Used In	Resend Request (2)

BEGINSTRING

Field Name	BeginString
Description	New message beginning and protocol version.
Tag	8
Format	String
Length	9
Possible Values	FIXT.1.1
Conditions	Mandatory
Used In	Message Header

BLOCKACTION

Field Name	BlockAction
Description	Action required when the ITM or MNE is blocked.
Tag	7033
Format	Char
Length	1
Possible Values	0 – No order pull 1 – Pull day orders only 2 – Pull all orders
Conditions	Mandatory
Used In	ERG Block (PG) ERG Block Response (PI)

BLOCKCODE

Field Name	BlockCode
Description	Gives the block status of the entity described in the message.
Tag	7034
Format	Char
Length	1
Possible Values	'B' – Blocked 'U' – Unblocked
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS) ERG Block Response (PI) ERG Block Response (PI)

BREACHACTION

Field Name	BreachAction
Description	This field indicates the type of action that has been triggered and is associated to the ThresholdHit .
Tag	7036
Format	Char
Length	1

Field Name	BreachAction
Possible Values	1 – No Action, Alert Only 2 – Accept actions that decrease position only 3 – Only order cancellations allowed
Conditions	
Used In	ERG MEP Breach Alert (PL)

BREACHACTIONEND

Field Name	BreachActionEND
Description	This field indicates the type of action that will be triggered in case the MEP is breached by 100%.
Tag	7051
Format	Char
Length	1
Possible Values	1 – Block Only 2 – Block and pull day orders 3 – Block and pull all orders
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

BREACHENDSTATE

Field Name	BreachENDState
Description	This field if the MEP has been breached at 100%.
Tag	7053
Format	Char
Length	1
Possible Values	'Y' – The MEP has been breached at 100% 'N' – The MEP is not breached at 100%
Conditions	
Used In	ERG Risk Controls Details (PS)

BREACHSTATUS

Field Name	BreachStatus
Description	Indicates if the alert has been toggled due to the current exposure position going above the threshold or below the predefined threshold.
Tag	7028
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG MEP Breach Alert (PL)

BREACHSTATUSL1

Field Name	BreachStatusL1
Description	Indicates if Threshold1 has been breached on the Long Side.
Tag	7045
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BREACHSTATUSL2

Field Name	BreachStatusL2
Description	Indicates if Threshold2 has been breached on the Long Side.
Tag	7046
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BREACHSTATUSL3

Field Name	BreachStatus
Description	Indicates if Threshold3 has been breached on the Long Side.
Tag	7047
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BREACHSTATUSS1

Field Name	BreachStatusS1
Description	Indicates if Threshold1 has been breached on the Short Side.
Tag	7048
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BREACHSTATUS2

Field Name	BreachStatus2
Description	Indicates if Threshold2 has been breached on the Short Side.
Tag	7049
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BREACHSTATUS3

Field Name	BreachStatus3
Description	Indicates if Threshold3 has been breached on the Short Side.
Tag	7050
Format	String
Length	1
Possible Values	'Y' – Threshold has been breached up 'N' – Current Exposure Position has moved under the threshold
Conditions	Mandatory
Used In	ERG Risk Controls Details (PS)

BODYLENGTH

Field Name	BodyLength
Description	Message length including header, body and trailer.
Tag	9
Format	String
Length	6
Possible Values	Number of bytes
Conditions	Mandatory
Used In	Message Header

C**CANCELONDISCONNECT**

Field Name	CancelOnDisconnect
Description	If set, means that a mass cancellation of non-GTC orders will be triggered on any type of logoff (logoff request, disconnection on failure, forced disconnection). This field is not intended for current use.
Tag	6867
Format	Char
Length	1

Field Name	CancelOnDisconnect
Possible Values	Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be canceled on disconnection.
Used In	Logon (A)

CEPLong

Field Name	CEPLong
Description	Long Current Exposure Position.
Tag	7029
Format	Qty
Length	8
Possible Values	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

CEPSHORT

Field Name	CEPShort
Description	Short Current Exposure Position.
Tag	7030
Format	Qty
Length	8
Possible Values	Expressed in number of lots. The first character is a '+' or '-' giving the sign of the position. E.g. +12490
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

CHECKSUM

Field Name	Checksum
Description	Simple checksum. Always 3 bytes, always unencrypted, always last field in message.
Tag	10
Format	String
Length	3
Possible Values	Numerical
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	Message Trailer

CONTRACTAVAILABILITYID

Field Name	ContractAvailabilityID
Description	ID for the contract availability.
Tag	8012
Format	String
Length	30
Possible Values	1..2 ³² -1.
Conditions	Mandatory in Contract Availability (UC) .
Used In	Contract Availability (UC)

CONTRACTFAMILY

Field Name	ContractFamily
Description	Code of the contract family (For Future Use)
Tag	7035
Format	String
Length	7
Possible Values	Alphanumeric. For example: P01060B
Conditions	(For Future Use)
Used In	ERG Risk Controls Details (PS) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

D

DEFAULTAPPLVERID

Field Name	DefaultApplVerID
Description	FIX service pack version.
Tag	1137
Format	Char
Length	1
Possible Values	'9' FIX 5.0 SP2
Conditions	Mandatory
Used In	Logon (A)

E

ENCRYPTMETHOD

Field Name	EncryptMethod
Description	Method of encryption.
Tag	98
Format	Int
Length	1
Possible Values	Always set to '0' – None.
Conditions	Mandatory
Used In	Logon (A)

ENDSEQNO

Field Name	EndSeqNo
Description	Message sequence number for last message.
Tag	16
Format	SeqNum
Length	10
Possible Values	1..9,999,999,998
Conditions	Mandatory
Used In	Resend Request (2)

ERGREQUESTID

Field Name	ERGRequestID
Description	<p>Unique Identifier for the ERG request placed by Risk Managers in incoming messages to identify the request.</p> <p>It is unique per request per Risk Manager and will be sent back to the Risk Manager in the ERG responses. This unicity is not checked by the Exchange and will be rejected if its length is greater than 8.</p>

Field Name	ERGRequestID
Tag	7008
Format	Int
Length	8
Possible Values	Integers.
Conditions	In messages Suspend (PA) , Unsuspend (PB) and ERG Get Risk Controls (PR) it is entered by the Risk Manager to identify his request. When UTP sends back the ERG Status Response (PD) and ERG Risk Controls Details (PS) as a response to these messages, UTP populates this field with the request ID of message to which it is replying.
Used In	ERG Suspend (PA) ERG Unsuspend (PB) ERG Status Response (PD) ERG Get Risk Controls (PR) ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

EXCHANGECODE

Field Name	ExchangeCode
Description	Exchange Code of the contract. Also represents the first letter of the SecurityID .
Tag	7010
Format	Char
Length	1
Possible Values	A : Amsterdam - Equity Products B : Brussels - Equity Products C : Paris - Cash Market D : Brussels - Cash Market E : Paris - Interest Rate Products F : Brussels - Index Products G : Amsterdam - Cash Market H : Lisbon - Cash Market J : Paris - Index Products K : Amsterdam - Index Products M : Lisbon - Index Products P : Paris - Equity Products S : Lisbon - Equity Products Y : Paris - Commodity Products Z : Amsterdam - Currency Products
Conditions	
Used In	ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Set MEP (PJ) ERG Set MEP Response (PK)

F

FRONTMONTHFACTOR

Field Name	FrontMonthFactor
Description	Percentage required to increase Order Size Limits of the front month of a contract: Front Month MaxOrderSize = OSL at Contract level * (100 + FrontMonthFactor) / 100
Tag	7020
Format	Int
Length	4
Possible Values	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected.
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF)

G

GAPFILLFLAG

Field Name	GapFillFlag
Description	Purpose of sequence reset.
Tag	123
Format	Bool
Length	1
Possible Values	'Y' = Gap fill message 'N' = Sequence reset
Conditions	Optional
Used In	Sequence Reset (4)

H

HEARTBTINT

Field Name	HeartBtInt
Description	Heartbeat interval (in seconds).
Tag	108
Format	Int
Length	3
Possible Values	Numerical
Conditions	Mandatory
Used In	Logon (A)



ITEMCODE

Field Name	ItemCode
Description	Represents the ITM code.
Tag	7003
Format	String
Length	5
Possible Values	Alphanumerical
Conditions	Optional. Empty if NoItems is equal to zero.
Used In	ERG Suspend (PA) ERG Unsuspend (PB) ERG Status Response (PD) ERG Get Risk Controls (PR) ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

ITMGROUPCODE

Field Name	ITMGroupCode
Description	Code of the ITM Group
Tag	7032
Format	String
Length	5
Possible Values	Alphanumerical
Conditions	Optional. Empty if NoItems is equal to zero.
Used In	ERG Suspend (PA) ERG Unsuspend (PB) ERG Status Response (PD) ERG Get Risk Controls (PR) ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

L

LASTRPTREQUESTED

Field Name	LastRptRequested
Description	Indicator for the last message in the case where the several messages of the same type are sent as a response to a unique client message.
Tag	912
Format	Bool
Length	1
Possible Values	'Y' Last message 'N' Not last message
Conditions	
Used In	Contract Availability (UC) ERG Risk Controls Details (PS)

M

MARKETSEGMENTTYPE

Field Name	MarketSegmentType
Description	Defines the type of market segment on which the Risk Control Applies.
Tag	7043
Format	Char
Length	1
Possible Values	'1' – All Contracts '2' – Exchange + Contract Type '3' – Contract Family '4' – Contract
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

MARKETSEGMENTCODE

Field Name	MarketSegmentCode
Description	Gives the code of the participant defined by its MarketSegmentType .
Tag	7044
Format	String
Length	7
Possible Values	Alphanumeric.
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

MAXORDERSIZELIMIT

Field Name	MaxOrderSizeLimit
Description	Maximum Order Size above which the ITM's orders will be systematically rejected by the matching engine.
Tag	7015
Format	Qty
Length	7
Possible Values	1...9,999,998
Conditions	Required when the ActiveFlag is set to 1. Otherwise not required (will be ignored).
Used In	ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF)

MAXORDERSIZELIMITBUY

Field Name	MaxOrderSizeLimitBuy
Description	Maximum Order Size above which the ITM's Buy orders will be systematically rejected by the matching engine.
Tag	7018
Format	Qty
Length	7
Possible Values	1...9,999,998
Conditions	Required when the ActiveFlag is set to 1. Otherwise not required (will be ignored).
Used In	ERG Risk Controls Details (PS)

MAXORDERSIZELIMITSELL

Field Name	MaxOrderSizeLimitSell
Description	Maximum Order Size above which the ITM's Sell orders will be systematically rejected by the matching engine.
Tag	7019
Format	Qty
Length	7
Possible Values	1...9,999,998
Conditions	Required when the ActiveFlag is set to 1. Otherwise not required (will be ignored).
Used In	ERG Risk Controls Details (PS)

MEPACTIVEFLAG

Field Name	MEPActiveFlag
Description	Indicates if the MEP functionality is to be Activated or Deactivated. In responses, this field gives the current status of the Functionality. When set to 'N', both sides are deactivated.
Tag	7052
Format	Char
Length	1

Field Name	MEPActiveFlag
Possible Values	'Y' – Activate the Functionality 'N' – Deactivate the Functionality
Conditions	Mandatory.
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

MsgSeqNum

Field Name	MsgSeqNum
Description	Message sequence number.
Tag	31
Format	SeqNum
Length	10
Possible Values	Negative values are invalid and will be rejected.
Conditions	Mandatory
Used In	Message Header

MsgType

Field Name	MsgType
Description	Message type.
Tag	35
Format	String
Length	2
Possible Values	Inbound messages: 'PA', 'PB', 'PR', 'PE', 'PG', 'PH' Outbound messages: 'UC', 'PD', 'PS', 'PF', 'PI'
Conditions	Mandatory
Used In	Message Header

N**NewSeqNo**

Field Name	NewSeqNo
Description	New sequence number.
Tag	36
Format	SeqNum
Length	10
Possible Values	0..9,999,999,998
Conditions	Mandatory
Used In	Sequence Reset (4)

NoCONTRACTS

Field Name	NoContracts
Description	Number of contract entries.
Tag	8014
Format	NumInGrp
Length	3
Possible Values	1..200
Conditions	Mandatory.
Used In	Contract Availability (UC)

NoORDERSPULLED

Field Name	NoOrdersPulled
Description	Number of orders that have been pulled by the matching engine following the command.
Tag	7006
Format	Int
Length	6
Possible Values	Integer.
Conditions	Available when the message is a reply to a Suspend Message (PA) and if orders have been pulled.
Used In	ERG Status Response (PD) ERG Status Response (PD) ERG Block Response (PI) ERG Block Response (PI)

NoITEMS

Field Name	NoItems
Description	Number of Items in the repeating group.
Tag	7002
Format	NumInGrp
Length	2
Possible Values	Integer. Max = 99
Conditions	
Used In	ERG Suspend (PA) ERG Unsuspend (PB) ERG Status Response (PD) ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

O

OSLACTIVEFLAG

Field Name	OSLActiveFlag
Description	Indicates if the OSL functionality is to be Activated or Deactivated. In responses, this field gives the current status of the Functionality. When set to 'N', both sides are deactivated.
Tag	7013
Format	Char
Length	1
Possible Values	'Y' – Activate the Functionality 'N' – Deactivate the Functionality
Conditions	Mandatory.
Used In	

P

PARTICIPANTTYPE

Field Name	Participant Type
Description	Flags the type of participant concerned by the Risk Control
Tag	7041
Format	Char
Length	1
Possible Values	'1' – Member Mnemonic (MNE) '2' – ITM Group '3' – ITM
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

PARTICIPANTCODE

Field Name	Participant Code
Description	Give the code of the participant defined by its ParticipantType .
Tag	7042
Format	String
Length	5
Possible Values	Alphanumeric
Conditions	
Used In	ERG Risk Controls Details (PS) ERG MEP Breach Alert (PL)

POSITIONLIMIT

Field Name	PosLmt
Description	Indicates the Maximum Exposure Position (MEP) Limit in number of lots.
Tag	970
Format	Int
Length	7
Possible Values	Expressed in number of lots, no decimal places allowed, from 1 to 9 999 999.
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK) ERG MEP Breach Alert (PL)

POSSDUPFLAG

Field Name	PossDupFlag
Description	Indicates a possible retransmission of message with the same sequence number.
Tag	43
Format	Bool
Length	1
Possible Values	'N' Original transmission (default) 'Y' Possible duplicate
Conditions	Optional when entered by client or provided by trading engine. If not present, to be interpreted as original transmission.
Used In	Message Header

POSSRESEND

Field Name	PossResend
Description	Indicates that the message may contain information already sent under another sequence number.
Tag	97
Format	Bool
Length	1
Possible Values	'N' Original transmission (default) 'Y' Possible resend
Conditions	Inbound messages: forbidden. Outbound messages: optional; if not present, to be interpreted as original transmission.
Used In	Message Header

Q

R

REFMSGTYPE

Field Name	RefMsgType
Description	Reference message type.
Tag	372
Format	String
Length	2
Possible Values	Admin. messages: 'A', 'O', '1', '2', '3', '4', '5' Inbound messages: 'PA', 'PB', 'PR' Outbound messages: 'UC', 'PD', 'PS'
Conditions	Always provided
Used In	Reject (3)

REFSEQNUM

Field Name	RefSeqNum
Description	Sequence number of rejected message.
Tag	45
Format	SeqNum
Length	10
Possible Values	Numerical (see appendix)
Conditions	Always provided
Used In	Reject (3)

REJECTCODE

Field Name	RejectCode
Description	System error number.
Tag	6396
Format	Int
Length	10
Possible Values	Numerical
Conditions	Mandatory
Used In	Reject (3) ERG Risk Controls Details (PS)

REJECTREASON

Field Name	RejectReason
Description	This field is used to as an error code for global errors on the message.

Field Name	RejectReason
Tag	7016
Format	Int
Length	10
Possible Values	Please refer to CCG Return codes.
Conditions	
Used In	ERG Status Response (PD) ERG Set Order Size Limit Response (PF) ERG Block Response (PI) ERG Set MEP Response (PK)

RETURNCODE

Field Name	ReturnCode
Description	Exchange response status.
Tag	5555
Format	Int
Length	9
Possible Values	Numerical
Conditions	Mandatory
Used In	Reject (3) ERG Status Response (PD) ERG Status Response (PD) ERG Risk Controls Details (PS) ERG Set Order Size Limit Response (PF) ERG Set Order Size Limit Response (PF) ERG Block Response (PI) ERG Block Response (PI) ERG Set MEP Response (PK) ERG Set MEP Response (PK)

RISKCONTROLTYPE

Field Name	RiskControlType
Description	Type of RiskGuard Control on which the parameters are requested.
Tag	7040
Format	Char
Length	1
Possible Values	'1' – All parameters '2' – Kill Switch / Lock / Stop Flow Status '3' – Order Size Limits '4' – Maximum Exposure Limits
Conditions	Mandatory
Used In	ERG Get Risk Controls (PR) ERG Risk Controls Details (PS)

S

SECURITYID

Field Name	SecurityID
Description	Instrument identifier based on the value of the SecurityIDSource .
Tag	48
Format	String
Length	15
Possible Values	AMR if SecurityIDSource = '8' Security Group if SecurityIDSource = 'P' Exchange Code if SecurityIDSource = 'Q' Group of Security Group Code if SecurityIDSource = 'G' Please refer to section Security ID Values for additional information.
Conditions	
Used In	Contract Availability (UC) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

SECURITYIDSOURCE

Field Name	SecurityIDSource
Description	Gives the type of SecurityID .
Tag	22
Format	Char
Length	1
Possible Values	'P' for Security Group
Conditions	
Used In	Contract Availability (UC) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

SECURITYTYPE

Field Name	SecurityType
Description	Defines the type of entity the message concerns.
Tag	167

Field Name	SecurityType
Format	String
Length	4
Possible Values	Set to 'MLEG' in Security Definition Request (c) . Set to 'FUT' or 'OPT' in RiskGuard Messages.
Conditions	Mandatory in Security Definition Request (c) .
Used In	ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Set MEP (PJ) ERG Set MEP Response (PK)

SENDERCOMPID

Field Name	SenderCompID
Description	Identifier of the message sender. Inbound messages: FirmID (direct access) or Service Bureau ID (sent back in TargetCompID in outbound message). Outbound messages: gateway ID.
Tag	49
Format	String
Length	5
Possible Values	ITM code (inbound) 'EXCHG' (outbound)
Conditions	In inbound messages, mandatory: ITM (direct access) or ITM referencing the Service Bureau. In outbound messages, always provided with the CCG ID ('EXCHG').
Used In	Message Header

SENDERSUBID

Field Name	SenderSubID
Description	Identification of the member who attempts to connect.
Tag	50
Format	String
Length	4
Possible Values	Member mnemonic (Inbound msg) Not provided (Outbound msg)
Conditions	Mandatory in incoming Logon (A) . Not provided in a response of incoming logon.
Used In	Logon (A)

SENDINGTIME

Field Name	SendingTime
Description	Time of message transmission.
Tag	52
Format	TmStMls
Length	21
Possible Values	YYYYMMDD-HH:MM:SS.sss
Conditions	Inbound messages: mandatory Outbound messages: always provided.
Used In	Message Header

SESSIONREJECTREASON

Field Name	SessionRejectReason
Description	Rejection reason code.
Tag	373
Format	Int
Length	3
Possible Values	Number
Conditions	
Used In	Reject (3)

SIDE

Field Name	Side
Description	Order side. Will be ignored in ERG Set Order Size Limit (PE) if the ActiveFlag is set to 'No'. In the message ERG MEP Breach Alert (PL) it represents the side at which the position breach has occurred.
Tag	54
Format	Char
Length	1
Possible Values	'1' Buy '2' Sell
Conditions	
Used In	ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG MEP Breach Alert (PL)

STRATEGYFACTOR

Field Name	StrategyFactor
Description	Percentage required to increase strategy Order Size Limits calculated from contract Order Size Limits: $\text{Strategy MaxOrderSize} = \text{OSL at Contract level} * (100 + \text{StrategyFactor}) / 100$
Tag	7017
Format	Int
Length	4
Possible Values	Expressed as percentage. E.g. 54 stands for 54 %, no decimal places are expected
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF)

STATUSCODE

Field Name	StatusCode
Description	Status of the ITM or MNE.
Tag	7005
Format	String
Length	1
Possible Values	'S' – Suspended by the Risk Manager 'A' – Active
Conditions	
Used In	ERG Status Response (PD) ERG Status Response (PD) ERG Risk Controls Details (PS)

T

TARGETCOMPID

Field Name	TargetCompID
Description	Message receptor ID. Inbound messages: gateway ID. Outbound messages: FirmID (direct access) or Service Bureau (same as SenderCompID in inbound application messages).
Tag	56
Format	String
Length	5
Possible Values	ITM (outbound) 'EXCHG' (inbound)
Conditions	Inbound messages: mandatory: <ul style="list-style-type: none"> ■ Direct access: exchange ID in relation with CCG ID and targeted by the firm; ■ Service Bureau access: exchange ID in relation with CCG ID and targeted by the firm. Outbound messages: always provided with ITM.
Used In	Message Header

TARGETMNE

Field Name	TargetMNE
Description	Member mnemonic of firm whose ITMs are concerned by the request.
Tag	7000
Format	String
Length	5
Possible Values	e.g. 'XYZ'
Conditions	
Used In	ERG Suspend (PA) ERG Unsuspend (PB) ERG Status Response (PD) ERG Get Risk Controls (PR) ERG Risk Controls Details (PS) ERG Set Order Size Limit (PE) ERG Set Order Size Limit Response (PF) ERG Block (PG) ERG Unblock (PH) ERG Block Response (PI) ERG Set MEP (PJ) ERG Set MEP Response (PK)

TESTREQID

Field Name	TestReqID
Description	Test request ID to be returned in Heartbeat.
Tag	112
Format	String
Length	20

Field Name	TestReqID
Possible Values	Numerical
Conditions	Always provided.
Used In	Test Request (1) HearBeat (0)

TEXT

Field Name	Text
Description	Request status or error text. Provides a status of the originating request or a textual explanation in case of request rejection.
Tag	58
Format	String
Length	40
Possible Values	Text explaining the possible error from the exchange.
Conditions	Provided in case of error and according to internal rules.
Used In	Logout (5) Reject (3) ERG Status Response (PD) ERG Status Response (PD) ERG Risk Controls Details (PS) ERG Set Order Size Limit Response (PF) ERG Set Order Size Limit Response (PF) ERG Block Response (PI) ERG Block Response (PI) ERG Set MEP Response (PK) ERG Set MEP Response (PK)

THRESHOLD 1

Field Name	Threshold1
Description	Defines the percentage of the MEP at which the first action is triggered.
Tag	7022
Format	Int
Length	2
Possible Values	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

THRESHOLD 2

Field Name	Threshold2
Description	Defines the percentage of the MEP at which the second action is triggered.
Tag	7024
Format	Int
Length	2
Possible Values	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.

Field Name	Threshold2
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

THRESHOLD 3

Field Name	Threshold3
Description	Defines the percentage of the MEP at which the third action is triggered.
Tag	7026
Format	Int
Length	2
Possible Values	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.
Conditions	
Used In	ERG Risk Controls Details (PS) ERG Set MEP (PJ) ERG Set MEP Response (PK)

THRESHOLDHIT

Field Name	ThresholdHit
Description	Gives percentage of the MEP of the threshold that has been hit.
Tag	7031
Format	Int
Length	2
Possible Values	Expressed in percentage. 75 stands for 75 %. Decimals not permitted.
Conditions	
Used In	ERG MEP Breach Alert (PL)

U**W**

APPENDIX A: REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

REVIEW LOG

DOCUMENT NAME	CCG Euronext RiskGuard FIX 5.0 API
PROJECT NAME	Euronext RiskGuard
LOCATION	
VERSION	Revision Number: 4.0.0

DOCUMENT HISTORY

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	30 July 2015	PCH, ITS BA Team	Initial release of document.
2.0	15 Apr 2015	PCH, ITS BA Team	New release of document with respect to Euronext RiskGuard developments. All structures have changed and new messages added.
3.0.0	13 May 2015	PCH, ITS BA Team	Added messages for the Order Size Limits and Block functionalities (PE to PH)

REQUIRED APPROVER SIGNOFF

DOCUMENT APPROVER NAME	PASS/ FAIL P / F	APPROVAL DATE	COMMENTS
			Must be entered if a stakeholder does not approve of the document.