

Document title**EURONEXT CASH MARKETS – OPTIQ® DROP COPY SERVICE****Document type or subject****Functional Overview****Version number****1.2.0****Date****26 Oct 2018****Number of pages****67****Author****Euronext**

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INTRODUCTION

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

Clients require a dedicated connection to receive Drop Copy messages, which can be setup with configuration that fits their needs.

The scope of data in Drop Copy could provide client messages for various (or all of their) Logical Accesses, for one, or across different Optiq Segments.

This version of the document covers activity on the Cash market only, that are in scope of Phase 2 of the migration to Optiq.

Note:

This document is provided for informational purposes only, and should be consulted alongside its associated documents, as outlined below.

GLOSSARY

This section provides a list of some terms & abbreviations commonly used in this document. Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Order Entry Gateway (OEG):** is the software that manages the access for exchanges' clients, and acts as the private interface between the clients and the Optiq matching engine.
- **Market Data Gateway (MDG):** is the software that provides high-speed, real-time market data (public messages) for the Exchange's markets.
- **Matching Engine (ME):** is the software that manages the trading services for the Exchange's markets.
- **Optiq Segment:** defines a universe of instruments habitually sharing common trading properties. An Optiq Segment can contain one or several asset classes. An Optiq Segment access is setup through a Logical Access.
- **Partition:** is a technical subdivision of an Optiq Segment. An Optiq Segment may be comprised of at least one or several partitions, physically independent one from another, but connected to each other within the context of the Optiq Segment. Instruments may move from one partition to another within an Optiq segment.
- **Logical Access:** is an OEG (Order Entry Gateway) entry point, setup for clients to connect to a single Optiq Segment, containing the technical configuration for the client's connectivity. Multiple logical accesses can share the same SFTI line. Individual Logical Accesses are required for connection to the trading OEG and the Drop Copy gateways.
- **OE Session:** the individual physical connection, to a single Partition. A single Logical access may have as many OE sessions as there are partitions in the Optiq segment. The OE sessions connectivity rules

are different for the OEG and Drop Copy gateways, for more details please review the *Euronext Cash Markets – Optiq OEG Connectivity Configuration Specifications* document.

- **Central Order Book (COB):** the Euronext Trading Platform's order book, managed in Optiq, in which all submitted orders for on-exchange, on-book handling and any modifications thereto are held until matched, expired or withdrawn.
- **Trade confirmation System (TCS):** Euronext's Trade Confirmation System (TCS) is used for declaring, publication and reporting of transactions made off the Central Order book (COB) but on-exchange, for all instruments (equities, ETFs, warrants, certificates and bonds) listed on Euronext Cash Markets and, more generally, for other regulated market trades, such as negotiated deals, block trades and volume weighted average price (VWAP) trades.

ASSOCIATED DOCUMENTS

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

- Euronext Cash Markets - Optiq OEG Client Specifications - FIX 5.0 Interface
- Euronext Cash Markets – Optiq Kinematics Specifications
- Euronext Cash Markets – Optiq & TCS Error List
- Euronext Cash And Derivative Markets – Optiq File Specifications
- Euronext Cash Markets – Optiq OEG Connectivity Configuration Specifications
- Euronext Cash Markets – Optiq High Availability and Business Continuity

For the latest version of documentation please visit <http://www.euronext.com/optiq/documentation>.

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WHAT'S NEW?

For the details of this and previous updates of this document please refer to the [Appendix](#) at the end of this document.

Version	Date	Author	Change Description
1.2.0	October 2018	Euronext	Second update with clarifications and corrections Updates related to CCP field

1. FUNCTIONAL OVERVIEW

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

Clients require a dedicated connection to receive Drop Copy messages, which can be setup with configuration that fits their needs.

The scope of data in Drop Copy could provide client messages for all of their Logical Accesses, across the different Optiq Segments.

Drop Copy can only be used to receive messages. A Drop Copy connection cannot be used to submit any other trading and trading-related commands or to perform any other operation on the market.

The data provided via Drop Copy is based on the same data that is provided via regular client Order Entry session / private messages, however is provided separately to allow for:

- use a different network / connectivity bandwidth from that used by the private order entry messages used for trading purposes
- protect from inadvertent provision of commands, as it doesn't allow for order & command data entry, but only allows for receipt of events that have occurred on the market for follow-up purposes
- grouping of data from various connections a client may have on the market into a single source of data via a drop copy connection
- simpler integration, as only a limited number of messages are provided, and all messages provided are always provided in FIX 5.0 protocol

1.1 MAIN FUNCTIONAL FEATURES OF THE SERVICE

- Drop Copy service is provided in FIX 5.0 protocol
- For the Cash markets these services in Optiq are provided for Order and Trade messages using the FIX **ExecutionReport** (8) message for COB and **TradeCaptureReportAck** (AR) message for TCS.
- Clients will have the ability to select the scope of instrument and Member code activity that their Drop Copy access will receive. On creation or modification of configuration of the individual Drop Copy connections clients may select:
 - One or more Optiq Segments
 - Firm ID (Member Code))
 - Logical Access
 - Type of Messages to receive
- If desired, clients may order multiple Drop Copy logical accesses

◆ Selection of Optiq Segment

Clients may choose to assign to their Drop Copy logical access one or more Optiq Segments or Services on which they have trading rights, or in the future, are setup as the Risk Manager. As such a single Drop Copy logical access can receive messages from multiple segments of Optiq (cross-segment).

The following Optiq Segments are available for selection:

- Equities
- Funds
- Fixed Income
- Warrants and Certificates
- BDL

◆ Member Code (or Firm ID)

A Drop Copy logical access may be assigned a member code (or Firm ID) with which the client is setup to trade on the Euronext markets, or which they are identified as managing (e.g. in their role of Risk Manager).

In case a single legal entity possesses multiple member codes (Firm IDs), or if those member codes are managed by the same Risk Manager, a single Drop Copy logical access can be setup to receive data for multiple member codes.

For maximum flexibility, data for the same member code may be setup (and provided) to multiple different Drop Copy logical accesses.

For Example: A back-office handling a specific member code may setup a Drop Copy access, and the same member code may be assigned to a Drop Copy access for the Risk Manager following that member code)

◆ Logical Access

A Drop Copy logical access is assigned at least one Trading (OEG) Logical access that belongs to at least one of the member codes setup for that Drop Copy logical access.

A single member code may trade on Euronext markets with multiple Logical accesses, either for back-up and reduction of operational risk purposes, or when accessing multiple segments.

- The default setup for the Cash markets Optiq Drop Copy logical access is to assign (and receive data for) all Trading (OEG) Logical Accesses setup for that member code
- Information for a single Trading (OEG) Logical access, or all Trading (OEG) Logical accesses belonging to a member code, may be setup to be sent to multiple different Drop Copy logical accesses.

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

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

◆ Type of Messages

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

- Order messages from the Central Order Book (COB);
- Trade messages from COB [default service];
- Trade Confirmation System (TCS) for filled or pre-matched declarations

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

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

1.2 DETAILS OF THE MESSAGE TYPES

◆ Order Messages from COB

The Order messages in Drop Copy service provides clients with a copy of orders submitted by the client to the segment(s) selected.

- If the client chooses to receive either order messages only, or both trade and order messages, they'll receive copies of acknowledgement, triggering, modification and cancellation of orders using the FIX **ExecutionReport** (8) messages.
 - Please note that cancellation of orders, with validity type of GTD / GTC that are eliminated for the end of the previous session, and those eliminated due to Corporate Events will be sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day)
- The scope of order copies sent will be defined by the member code(s), trading (OEG) Logical access(es) and/or Optiq Segment(s) assigned & authorized for the Drop Copy Logical access.
- Drop Copy **ExecutionReport** (8) messages are not generated for LP Quote submissions, however corresponding messages are sent in case such submission matches and generates a trade.

◆ Trade Messages from COB [Default Service]

Drop Copy service provides clients with a copy of their COB trades. This is the default level of service for Trade messages.

- If the client chooses to receive trade messages only, or both trade and order messages, they'll receive copies of trade confirmation messages using the FIX **ExecutionReport** (8) message.
- The scope of trade copies sent will be defined by the member code(s), trading (OEG) Logical access(es) and/or Optiq Segment(s) assigned & authorized for the Drop Copy Logical access.
- As for any other trades, Drop Copy **ExecutionReport** (8) messages are sent (in scope of the Trade messages) when an LP Quote is matched and generates a trade.

◆ TCS Messages

Upon specific request, Client's Drop Copy access may be setup to receive copies of the Trade reporting messages issued by the Trade Confirmation System (TCS). In scope of TCS messages Drop Copy connection would transmit a copy of the **TradeCaptureReportAck** (AR) messages.

2. SUBSCRIBING TO THE SERVICE

Clients should use the “Cash OEG Order Entry/Drop Copy Creation” forms that are available in the MCA web portal to subscribe to the Drop Copy service.

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

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

3. TECHNICAL OVERVIEW

3.1 CONNECTIVITY TO DROP COPY

To receive Drop Copy (DC) messages client should connect to the gateway(s) dedicated to Drop Copy services. More information on DC connectivity is provided below.

◆ Connection Information

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

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

As Drop Copy service may provide cross-segment information, connectivity information for the service will be included in the Standing data file, in the section associated to connectivity. For more details on the standing data files clients should review the *Euronext Cash and Derivatives Markets – Optiq File Specification* document.

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

For more information on connectivity clients should refer to the *Euronext Cash and Derivatives Markets – Optiq Connectivity Configuration Specification* document.

◆ Drop Copy Logon & Administrative Messages

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

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

Drop Copy services for Euronext and Luxembourg Stock Exchange use the same infrastructure. For Drop Copy client should set the field “Exchange ID” with value “EURONEXT” in all environments.

- SBE: In the field *Exchange ID* provided in outgoing messages
- FIX: For fields *TargetCompID* (Tag: 56) and *SenderCompID* (Tag: 49) as needed in incoming and outgoing messages

Heartbeat (0) / **TestRequest** (1) for the Drop Copy gateway behave in a similar manner to the one of the Optiq trading OEGs. As with the trading OEGs the delay of inactivity parameter for the Drop Copy gateway is provided in the connectivity specifications document.

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

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

The overview below of the fields used in the administrative messages provides more details on their use by the Drop Copy gateway:

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

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

◆ Throughput Limits

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

Drop copy logical accesses do not have a throughput limit. Inbound throttling is not applicable to the Drop copy connections and outbound message are not subject to throttling and will be sent as soon as processed.

◆ Conformance Testing for Drop Copy

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

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

3.2 DATA COMPATIBILITY BETWEEN PROTOCOLS

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

3.3 SCOPE OF EVENTS & ASSOCIATED MESSAGES

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

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

Administrative messages [e.g. Logon (A)] are only used to technically connect to the Drop Copy service. Sending to the clients of the copies equivalent to the administrative messages from the trading Order Entry gateways / partitions is not in scope the Drop Copy service.

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

LP Quote submissions are not sent via the Drop Copy (in the scope of the Orders), but are generated when quotes trade (in the scope of the Trades).

◆ Order Messages for COB

For the Order related Drop copy client will receive all order related messages which are submitted to COB.

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

- An Acknowledgement of a new order submission.
- Triggering or conversion of previously submitted orders (*e.g. Stop*)
- Notification generated by client's use of **Ownership Request** (18) / (FIX U18) message

- Cancellation of an order
 - Please note, that GTD / GTC orders eliminated for the end of the previous session, and those eliminated due to Corporate Events will be sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day)
- Modification of an order

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

Event	SBE			FIX (ExecutionReport (8))	
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value
Acknowledgement of a new order submission	Ack (03)	Ack type	0 = New Order Ack	0 = New	0 = New
	Ack (03)	Ack type	2 = Order Creation By Market Operations	i = Order Creation By Market Operations	0 = New
Triggering or conversion of previously submitted orders	Ack (03)	Ack type	3 = Stop Triggered Ack [C]	L = Triggered or Activated by System	S = Stop Triggered Ack
	Ack (03)	Ack type	5 = Refilled Iceberg Ack [C]	e = Refilled Iceberg Ack	0 = New
	Ack (03)	Ack type	6 = MTL Second Ack [C]	L = Triggered or Activated by System	T = MTL Second Ack
	Ack (03)	Ack type	14 = Iceberg Transformed to Limit due to Minimum size [C]	h = Iceberg Transformed to Limit due to Minimum size	0 = New
	Ack (03)	Ack type	16 = VFU/VFC Triggered Ack [C]	L = Triggered or Activated by System	Q = VFA VFC Triggered Ack
Notification generated by client recovery messages	Ack (03)	Ack type	15 = Ownership Request Ack [C]	k = Ownership Request Ack	I = Order Status
Cancellation of an order	Kill (05)	N/A	N/A	4 = Cancelled	4 = Cancelled
Modification of an order	Cancel Replace (06)	N/A	N/A	5 = Replaced	5 = Replaced

◆ Trade Messages for COB [Default Service]

For the Trade related Drop copy client will receive all trade execution messages from COB.

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

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

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

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

◆ TCS Messages

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

The events that trigger sending of **TradeCaptureReportAck (AR)** messages for TCS Declaration are:

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

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

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

◆ Order & Trade Messages

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

Selecting Order and Trade messages can also be combined with selection of other scope of messages, namely Declarations from TCS.

3.4 “START OF DAY” BEHAVIOR

Following a successful logon to drop copy gateway, for the first connection of the trading session drop copy will send to the clients the messages that were processed during previous trading sessions as described below.

◆ Cancellation of Orders

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

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

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

- 3 = Done for Day
- 4 = Cancelled
- C = Expired

3.5 DROP COPY BEHAVIOR IN CASE OF FAILURE

Behavior of drop copy in case of failure is described in the *Euronext Cash Markets – Optiq High Availability and Business Continuity* document.

4. MESSAGE STRUCTURE FOR INDIVIDUAL CASES

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

◆ Compatibility between SBE and FIX

- Due to differences in representation of fields and values available between SBE and FIX, in Drop Copy fields listed below are provided as default values indicated in each case
 - PartyRole (452)
 - PartyRoleQualifier (2376)
 - NestedPartyRole (538)
 - NestedPartyRoleQualifier (2384)
- Values present in SBE in the field Trade Type that are identified as not in use, or in use only by market data messages are not present in FIX, and are not used in Drop Copy
- Timestamps in Drop Copy messages are provided as follows:
 - All COB messages contain either *BookInTime* (21002) or *TransactTime* (60), whichever one is applicable
 - The actual time of message being sent out to client by the Drop Copy gateway is in the header of the FIX message *SendingTime* (52)

◆ Notes on Representation of Messages & Cases

- While full set of usable fields and values are present in the overall message structure, described in the FIX message specifications to accommodate all required cases, only the fields and values that are used in each individual case are listed in the tables below.
- The graphic representation conventions used in this section are the same as those used in *Euronext Cash Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document, notably the use of table border outlines to represent repeating sections. Where useful and applicable, tables below provide multiple repetitions of the rows, to represent data provided via the repeating sections.
- The “M/C” column in the tables for each message below provides presence of the field in each individual case, and uses the notation identified below. Please note – the values in this field may differ from the overall Presence value provided in the FIX message specifications documents.

- M: Mandatory for FIX 5.0 protocol,
 - A: Always provided by Euronext even if not Mandatory for FIX protocol
 - C: Conditional
 - O: Optional
 - F: Future Use
- ◆ Future Use fields are provided in the structure, to indicate fields that would become active in future versions of Optiq, but are not going to be provided for the current version of implementation. These fields will NOT be present in the messages sent by the Drop Copy until the implementation of the associated functionalities.

- In the tables for each case, column “Value Examples” is left blank where the fields are either not applicable to the case, or are for future use.

4.1 ORDER MESSAGES FOR COB

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

◆ Acknowledgement of New Order

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookInTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0011000
11	ClOrdID	String	20	From -2 ⁶³ to 2 ⁶³ -1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	10
48	SecurityID	String	10	From 0 to 2 ³² -2	M	Exchange defined ID of an instrument	1110530

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
22	SecurityIDSource	String	1	8 = Symbol Index	M	Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	5
39	OrdStatus	Char	1	0 = New	M	Order status	0
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority	2
20052	DarkExecutionInstruction	MultipleCharValue	9		F	Future Use	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	1050
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	1050
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	0 = New i = Order Creation By Market Operations j = RFQ Ack (Future Use) e = Refilled Iceberg Ack h = Iceberg Transformed to Limit due to Minimum size	M	Identifies the current order status	0
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20005	UndisclosedIcebergType	Int	1		F	Future Use	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20		F	Future Use	
21037	RFQAnswerIndicator	Int	1		F	Future Use	
21038	RFQConfirmationIndicator	Int	1		F	Future Use	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 =	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended	A	Indicates the trading phase during which the Matching Engine has received the order	1
21014	AckQualifiers	MultipleCharValue	3	0 = Dark Indicator (Future Use)	A	Field used to provide additional information on the corresponding order.	00

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	30597
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg (Future Use) T = Average Price (Future Use) X = Iceberg	C	Type of Order	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	Free Text

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	5
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	59
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide NonExecutionBrokerShortCode	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	645
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	1158
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538).	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	This field is for Future Use Time of order expiration for validity type GTT	
21015	STP aggressor indicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling.	
21016	DisclosedQtyRand Indicator	Int	1	0 = No 1 = Yes	C	Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1		F	Future Use	
211	PegOffsetValue	Int	3		F	Future Use	
	Message Trailer				M		

◆ Triggering of a Previously Submitted Order

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookIntTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0011000
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	11
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Always set to 8	8

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	7
39	OrdStatus	Char	1	Q = VFU/VFC Triggered Ack S = Stop Triggered Ack T = MTL Second Ack	M	Order status	5
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority	95
20052	DarkExecutionInstruction	MultipleCharValue	9		F	Future Use	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	1000
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	1000
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	L = Triggered or Activated by System	M	Identifies the current order status	L
20004	UndisclosedPrice	Price	20		F	Future Use	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20005	UndisclosedIcebergType	Int	1		F	Future Use	
131	QuoteReqID	String	20		F	Future Use	
21037	RFQAnswerIndicator	Int	1		F	Future Use	
21038	RFQConfirmationIndicator	Int	1		F	Future Use	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	29636
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended	A	Indicates the trading phase during which the Matching Engine has received the order	1
21014	AckQualifiers	MultipleCharValue	3	0 = Dark Indicator (Future Use)	A	Field used to provide additional information on the corresponding order.	00
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	617

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
432	ExpireDate	LocalMktDate	8	Date	C	This field is for Future Use Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From 0 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg (Future Use) T = Average Price (Future Use) X = Iceberg	C	Type of Order	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 2	C	Number of NestedPartyID entries.	2
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	678
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	This field is for Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling.	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1		F	Future Use	
211	PegOffsetValue	Int	3		F	Future Use	
	Message Trailer				M		

◆ Notification After Ownership Request

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0011000

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	157
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	94856
39	OrdStatus	Char	1	I = Order Status	M	Order status	I
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority	682
20052	DarkExecutionInstruction	MultipleCharValue	9		F	Future Use	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit	205
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	500
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	500
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	k = Ownership Request Ack I = OrderMassStatusRequest Ack	M	Identifies the current order status	k
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20005	UndisclosedIcebergType	Int	1		F	Future Use	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20		F	Future Use	
21037	RFQAnswerIndicator	Int	1		F	Future Use	
21038	RFQConfirmationIndicator	Int	1		F	Future Use	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	9514
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended	A	Indicates the trading phase during which the Matching Engine has received the order	1
21014	AckQualifiers	MultipleCharValue	3	0 = Dark Indicator (Future Use)	A	Field used to provide additional information on the corresponding order.	00

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	9967
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg (Future Use) T = Average Price (Future Use) X = Iceberg	C	Type of Order	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	Free Text

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	957856
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	5
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	66558
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	95
525	NestedPartyIDSou rce	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQ ualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide NonExecutionBrokerShortCode	300
525	NestedPartyIDSou rce	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQ ualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	9995
525	NestedPartyIDSou rce	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	1581
525	NestedPartyIDSou rce	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538).	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	This field is for Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling.	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1		F	Future Use	
211	PegOffsetValue	Int	3		F	Future Use	
	Message Trailer				M		

◆ Cancellation of an Order

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0011000
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	89
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order.	35
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Always set to 8	8

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	598
39	OrdStatus	Char	1	3 = Done for Day 4 = Cancelled C = Expired M = RFQ expired (Future Use) O = RFQ cancelled by the issuer (Future Use)	M	Order status	4
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority	27
20052	DarkExecutionInstruction	MultipleCharValue	9		F	Future Use	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit	56
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	10
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	10
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	3 = Done for Day 4 = Cancelled a = Cancelled by STP b = Order Cancelled due to Cancel On Disconnect Mechanism C = Expired O = Eliminated by corporate event P = Cancelled by Member Risk Manager (Future Use) Q = RFQ expired (Future Use) S = RFQ cancelled by the issuer (Future Use) U = Order Cancelled by Market Operations V = Cancelled due to a Kill command X = Remaining quantity killed (IOC) Y = Beginning of PAKO Period	M	Identifies the current order status	4
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20005	UndisclosedIcebergType	Int	1		F	Future Use	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20		F	Future Use	
21037	RFQAnswerIndicator	Int	1		F	Future Use	
21038	RFQConfirmationIndicator	Int	1		F	Future Use	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	9756
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	5
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	9
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended	A	Indicates the trading phase during which the Matching Engine has received the order	1
21014	AckQualifiers	MultipleCharValue	3	0 = Dark Indicator (Future Use)	A	Field used to provide additional information on the corresponding order.	00
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	12
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	65537
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	123
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg (Future Use) T = Average Price (Future Use) X = Iceberg	C	Type of Order	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	10
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	19765
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	1
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. Populated in Drop Copy only if provided on order entry by the client.	1
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 3	C	Number of NestedPartyID entries.	3
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	9976

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	3674
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	995887
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538).	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	This field is for Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling.	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	0
1094	PegPriceType	Int	1		F	Future Use	
211	PegOffsetValue	Int	3		F	Future Use	
	Message Trailer				M		

♦ Modification of an Order

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookINTime	UTCTimestam p	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0011000
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	11
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order.	7
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	15
39	OrdStatus	Char	1	5 = Replaced	M	Order status	5
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority	57
20052	DarkExecutionInst ruction	MultipleCharV alue	9		F	Future Use	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	150
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	150
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	5 = Replaced	M	Identifies the current order status	5
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20005	UndisclosedIceber gType	Int	1		F	Future Use	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20		F	Future Use	
21037	RFQAnswerIndicator	Int	1		F	Future Use	
21038	RFQConfirmationIndicator	Int	1		F	Future Use	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	6786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended	A	Indicates the trading phase during which the Matching Engine has received the order	1
21014	AckQualifiers	MultipleCharValue	3	0 = Dark Indicator (Future Use)	A	Field used to provide additional information on the corresponding order.	00
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	9702
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg (Future Use) T = Average Price (Future Use) X = Iceberg	C	Type of Order	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries	5
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide NonExecutionBrokerShortCode	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	809
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	73
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entitys	C	Used to further qualify the value of NestedPartyRole(538).	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	This field is for Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling.	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1		F	Future Use	
211	PegOffsetValue	Int	3		F	Future Use	
	Message Trailer				M		

4.2 TRADE MESSAGES FOR COB

Examples of various Trade message cases are provided below in individual sections

♦ Trade Execution (Full or Partial Fill)

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
60	TransactTime	UTCTimestamp	27	Timestamp	A	Indicates the time of message transmission In ExecutionReport (8) it is provided only in case of Fill or Partial Fill.	20180312 08593000 0011000
48	SecurityID	String	10	From 0 to 2 ³² -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Gives the type of SecurityID.	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	A	Defines the Exchange Market Mechanism applied on each platform.	1
37	OrderID	String	20	From 0 to 2 ⁶⁴ -2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. ClOrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	9756482
39	OrdStatus	Char	1	1 = Partially filled 2 = Filled	M	Order status	2
44	Price	Price	20	From -2 ⁶³ to 2 ⁶³ -1	O	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	25
38	OrderQty	Qty	20	From 0 to 2 ⁶⁴ -1	O	Total order quantity, per quantity unit (to be calculated with Quantity Decimals).	100
31	LastPx	Price	20	From -2 ⁶³ to 2 ⁶³ -1	A	Price at which order is filled	002475
32	LastQty	Qty	20	From 0 to 2 ⁶⁴ -1	A	Quantity of the fill	100
151	LeavesQty	Qty	20	From -1 to 2 ⁶⁴ -2	M	Indicates the remaining quantity of an order, i.e. the quantity open for further execution (to be calculated with Quantity Decimals).	0

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
17	ExecID	String	10	From 0 to 2^32-2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.	9856741
150	ExecType	Char	1	F = Trade G = Trade Creation by Market Operation R = RFQ partially or fully matched with other counterparts (Future Use)	M	Describes the specific ExecutionReport while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).	F
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order Provided if filled in the original order is flagged with one of the possible values	
2595	OrderAttributeValue	String	1	Y = Yes	C	Provided if OrderAttributeType (2594) is specified	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	7
21010	TradeType	Int	2	1 = Conventional Trade (Cash and Derivatives) 5 = Guaranteed Cross Trade (Cash and Derivatives) 20 = BoB Trade (Cash Only) 33 = Dark Trade (Cash Only) (Future use) 37 = ETF-MTF NAV Trade (price in basis points) (Future use) 38 = ETF-MTF NAV Dark Trade (price in basis points) (Future use) 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LIS) Trade (Cash)	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1
21080	TradeQualifier	MultipleCharValue	13	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations (Future Use) 5 = NAV Trade expressed in bps (Future Use) 6 = NAV Trade expressed in price currency (Future Use)	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	2
375	ContraBroker	String	20	From 0 to 2 ⁶⁴ -1	C	ID of the clearing house in case of a CCP clearable transaction or ID of the Counterpart Firm in specific cases.	
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	9875
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	100

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit <i>P = Peg (Future Use)</i> <i>T = Average Price (Future Use)</i> X = Iceberg	A	Type of Order.	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	C	Specifies the maximum validity of an order	0
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction. Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
582	CustOrderCapacity	Int	1	1 = For own account 2 = For clearing members house account 3 = For account of another member present 4 = For any other customer account	C	Type of customer trading Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 6	C	Number of NestedPartyID entries.	6
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide NonExecutionBrokerShortCode	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Corresponding Broker	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified	26
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	1581
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538).	23
	Message Trailer				M		

◆ Cancellation of a Trade

Message: ExecutionReport (8)

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

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
21002	BookIntTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312 08593000 0021000
48	SecurityID	String	10	From 0 to 2 ³² -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Gives the type of SecurityID.	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book (Future Use)	A	Defines the Exchange Market Mechanism applied on each platform.	1
37	OrderID	String	20	From 0 to 2 ⁶⁴ -2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. ClOrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	9756482
39	OrdStatus	Char	1	H = Cancel Trade	M	Order status	H
38	OrderQty	Qty	20	From 0 to 2 ⁶⁴ -1	O	Total order quantity, per quantity unit (to be calculated with Quantity Decimals).	100

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
31	LastPx	Price	20	From -2^63 to 2^63-1	A	Price at which order is filled	002475
32	LastQty	Qty	20	From 0 to 2^64-1	A	Quantity of the fill	100
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Remaining quantity of an order is provided as value '-1' for Trade cancellation.	-1
17	ExecID	String	10	From 0 to 2^32-2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. In case of Cancellation this field contains the same value as the one provided in field ExecRefID, which identifies the ID of the trade being cancelled.	587
150	ExecType	Char	1	H = Cancel Trade	M	Describes the specific ExecutionReport while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).	H
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the ExecutionWithinFirmShortCode	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm	A	Identifies the type or role of the PartyID (448) specified. For all cases of Execution with Firm short code in Drop Copy this field is set with a single value of 1 = Executing Firm	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of PartyRole(452) For all cases of Execution with Firm short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order Provided if filled in the original order is flagged with one of the possible values	
2595	OrderAttributeValue	String	1	Y = Yes	C	Provided if OrderAttributeType (2594) is specified	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	7
21010	TradeType	Int	2	24 = Trade Cancellation (Cash and Derivatives)	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1
21080	TradeQualifier	MultipleCharValue	13	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations (Future Use) 5 = NAV Trade expressed in bps (Future Use) 6 = NAV Trade expressed in price currency (Future Use)	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	2
375	ContraBroker	String	20	From 0 to 2 ⁶⁴ -1	C	ID of the clearing house in case of a CCP clearable transaction or ID of the Counterpart Firm in specific cases.	
21019	OEPartitionID	Int	5	From 0 to 2 ¹⁶ -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 ³² -1	A	Identifier of the Logical Access.	9875
19	ExecRefID	String	10	Sequential number. From 0 to 2 ³² -1	C	The ExecRefID is an unique identifier of a trade being cancelled. In the original Trade message this value is provided in the field ExecID (17). This field is provided in case of trade cancellation.	587
14	CumQty	Qty	20	From 0 to 2 ⁶⁴ -2	M	Cumulated quantity is provided as value '-1' for Trade cancellation.	-1
336	TradingSessionID	String	3	123 = All Sessions	C	Trading session validity	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit <i>P = Peg (Future Use)</i> <i>T = Average Price (Future Use)</i> X = Iceberg	A	Type of Order.	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	C	Specifies the maximum validity of an order	0
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	1
54	Side	Char	1	1 = Buy 2 = Sell	M	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction. Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".	
7443	PostingAction	MultipleCharValue	17	1 = Leg 1	O	Posting action code (Open/Close) for the order. This field is part of the clearing data. Populated in Drop Copy only if provided on order entry by the client.	
582	CustOrderCapacity	Int	1	1 = For own account 2 = For clearing members house account 3 = For account of another member present 4 = For any other customer account	C	Type of customer trading Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 6	C	Number of NestedPartyID entries.	6
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide InvestmentDecisionwithinShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Investment Decision within short code not submitted by an Algorithm in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide ClientIdentificationShortCode	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). For all cases of Client Identification short code in Drop Copy this field is set with a single value of 23 = Firm or legal entity	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide NonExecutionBrokerShortCode	300
525	NestedPartyIDSou rce	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQ ualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Clearing Firm ID	9995
525	NestedPartyIDSou rce	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	4
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide Client ID provided in scope of the clearing data	1581
525	NestedPartyIDSou rce	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQ ualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538).	23
	Message Trailer				M		

4.3 TCS MESSAGES

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

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

◆ “Pre-Matched” Declaration Notice

Message: TradeCaptureReportAck (AR)

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

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
571	TradeReportID	String	20	From -2 ⁶³ +1 to 2 ⁶³ -1	A	Unique identifier of trade capture report	15
1003	TradeID	String	20	From 0 to 2 ⁶⁴ -2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	
939	TrdRptStatus	Int	2	18 = Pre-Matched	A	Trade Report Type	18
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	1004
48	SecurityID	String	10	From 0 to 2 ³² -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Gives the type of SecurityID.	8
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	5

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order	1
53	Quantity	Qty	20	From 0 to 2 ⁶⁴ -2	A	Number of traded or ordered units	
44	Price	Price	20	From -2 ⁶³ +1 to 2 ⁶³ -1	A	Instrument price per quantity unit	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the CounterParty ID	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of NestedPartyRole(538).	23
10055	SettlPeriod	Int	2	From 0 to 30	C	Indicates the settlement delay in trading days, from 0 to 30 days Provided only if the SettlementFlag (9970) is set to 1 = True	1
9970	SettlementFlag	Char	1	0 = False 1 = True	A	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	1
9971	GuaranteeFlag	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	C	Indicates if the trade is guaranteed or not (for clearing purposes) Provided only if the SettlementFlag (9970) is set to 1 = True	2

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade (Future Use)	C	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	
381	GrossTradeAmt	Amt	9	Amount	C	Total amount of a Declaration Provided only in case the transaction is associated to Funds	
21068	CentralisationDate	String	10	Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds. Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if: - centralisation date is not specified by the client AND the session has passed its cut-off, OR - centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration. Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31 Should be provided for Euronext Funds Service: Paris instruments only.	C	YYYY = 0000-9999, MM = 01-12, DD = 01-31 Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.	
21040	CCPID	Char	1	Clearing House code attached to a firm. '1' = LCH SA '6' = EuroCCP	C	This field is mandatory when a transaction is cleared by a CCP.	1
	Message Trailer				M		

◆ “Filled” Declaration Notice

Message: TradeCaptureReportAck (AR)

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

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
571	TradeReportID	String	20	From -2^63+1 to 2^63-1	A	Unique identifier of trade capture report.	15
1003	TradeID	String	20	From 0 to 2^64-2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	15
939	TrdRptStatus	Int	2	19 = Filled	A	Trade Report Type.	19
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	1004
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Gives the type of SecurityID.	8
20020	EMM	String	2	5 = Cash On Exchange Off book	A	Defines the Exchange Market Mechanism applied on each platform.	5

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
60	TransactTime	UTCTimestamp	27	Timestamp	A	Indicates the time of message transmission	01803120 84539000 000000
2670	TrdRegPublicationReason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use) 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator In outbound TradeCaptureReportAck (AR) messages (from TCS) provided only if TrdRptStatus (939) is one of the following values: 19 = Filled AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order	1
53	Quantity	Qty	20	From 0 to 2 ⁶⁴ -2	A	Number of traded or ordered units	
44	Price	Price	20	From -2 ⁶³ +1 to 2 ⁶³ -1	A	Instrument price per quantity unit	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the CounterParty ID	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of PartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the PartyID (448) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of PartyRole(452).	23

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
10055	SettlPeriod	Int	2	From 0 to 30	C	Indicates the settlement delay in trading days, from 0 to 30 days Provided only if the SettlementFlag (9970) is set to 1 = True	1
9970	SettlementFlag	Char	1	0 = False 1 = True	A	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	1
9971	GuaranteeFlag	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	C	Indicates if the trade is guaranteed or not (for clearing purposes) Provided only if the SettlementFlag (9970) is set to 1 = True	2
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade (For Future Use)	A	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	101
381	GrossTradeAmt	Amt	9	Amount	C	Total amount of a Declaration Provided only in case the transaction is associated to Funds	

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21068	CentralisationDate	String	10	<p>Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds.</p> <p>Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration.</p> <p>When used, the declaration should be automatically accepted for the following order collection cycle / session if:</p> <ul style="list-style-type: none"> - centralisation date is not specified by the client AND the session has passed its cut-off, OR - centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration. <p>Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Should be provided for Euronext Funds Service: Paris instruments only.</p>	C	<p>YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.</p>	
21040	CCPID	Char	1	<p>Clearing House code attached to a firm.</p> <p>'1' = LCH SA</p> <p>'6' = EuroCCP</p>	C	This field is mandatory when a transaction is cleared by a CCP.	1
	Message Trailer				M		

◆ “Trade Cancelled” Declaration Notice

Message: TradeCaptureReportAck (AR)

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

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	Message Header				M		
1003	TradeID	String	20	From 0 to 2^64-2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	15
939	TrdRptStatus	Int	2	2 = Cancelled 16 = Elimination of a pre-matched declaration following a CE 17 = Elimination of a pre-matched declaration by MOC	A	Trade Report Type	2
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Gives the type of SecurityID.	8
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	5
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the CounterParty ID	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of NestedPartyRole(538).	23
	Message Trailer				M		

APPENDIX A: REVISION HISTORY

Version	Change Description
1.2.0	Update with clarifications and corrections <ul style="list-style-type: none"> - Added section “4.4 - “Start of Day” Behaviour” - ExpireTime was flagged as a field for Future Use Updates related to CCP field <ul style="list-style-type: none"> - Update of field ‘ContraBroker’(375) description - Added field ‘CCPID’ in message ‘TradeCaptureReportAck (AR)’
1.1.0	Update with clarifications and corrections <ul style="list-style-type: none"> - Added clarification on value for Exchange ID in section “Drop Copy Logon & Administrative Messages” - Removed repeating group cases for “Corresponding Broker” from the Cancellation of a Trade - In TCS messages added field for Centralization date - Spelling & grammar corrections
1.0.0	First Version for Optiq

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.2.0	October 2018	Euronext	Second update with clarifications and corrections Updates related to CCP field
1.1.0	March 2018	Euronext	Update with clarifications and corrections
1.0.0	February 2018	Euronext	First Release for Optiq