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PREFACE

PURPOSE

The purpose of this document is to set out the message specifications for the Common Customer Gateway for Derivative markets (CCG-D) using the binary format.

More specifically, it describes the structures of the technical, administrative and market data messages and a precise definition for any field part of these message structures. Any message is composed by one header, one body, one trailer.

The description of the CCG Derivatives protocol herein addresses all Euronext derivative-related trading engines.

TARGET AUDIENCE

This document is targeted at ISVs and Member Developers. It is assumed that the reader understands the concepts behind the CCG-D Binary Protocol, including the notion of order and trade management and the sequence of message operations.

WHAT'S NEW?

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

VERSION NO.	DATE	CHANGE DESCRIPTION
3.1.10	26 Jun 2018	• The field ExecType has changed value 'T' to 'B' Temporary. • The field StopPx description has changed to support Clearing notation price for TRF.

ASSOCIATED DOCUMENTS

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

SUPPORT

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

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1. INTRODUCTION

The Continental Derivatives for Euronext markets are traded on the Universal Trading Platform for Continental Derivative market (UTP-D). Members will connect their trading client applications to the CCG-D (CCG dedicated to Derivative markets).

The client application messages will be available across both the FIX and Binary protocols, with the exception of:

- Market Maker, New Order List (E), Order Revision List (UA) and Order Cancel List (UB) messages that are only available on the Binary protocol and
- Sequence Reset (4), Resend Request (2) and PTRM Messages (see section Client Message Inventory by Protocol) are only available on the FIX protocol.

Note - the following information will not be available on the FIX and Binary protocols:

- Market data published via the Exchange Data Publisher (XDP), including :
  - Market Data - with market, contract availability and request for quotes
  - Standing Data - A limited set at the start of the day and real-time notification of strategy and strikes created during the day
  - Market Status - with market status, quote spread multiplier levels and session movements.
- All Standing Data published on the FTP website.

CCG-D offers 2 protocols for Order /Trade messages: FIX 5.0 SP2 protocol and Binary protocol. This document is a business description of the CCG-D messages that are available using the Binary protocol.

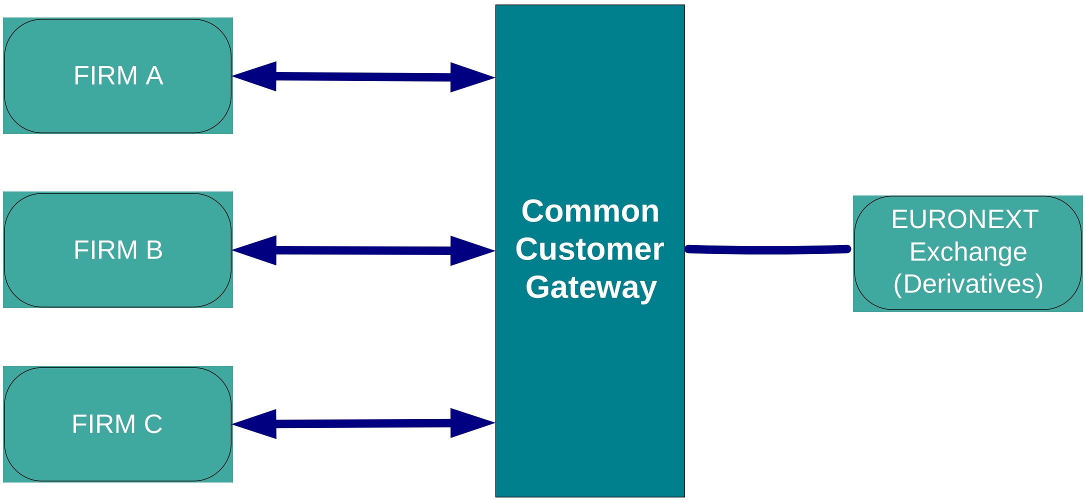
CCG-D will be used throughout the document. On the binary protocol messages have a defined number of fixed-length fields, containing both binary and ASCII data. All binary data is sent in network Endian format (Big Endian). All ASCII data is left justified and null padded. This protocol requires little message translation which means it provides a faster route to the Matching Engine.

Some messages may have variable lengths depending on the number of repeating data entries. This flexibility of message length can be applied to the following repeating data entries:

- Execution Report: Legs
- Get MM Protection Status Acknowledgement: Expiries
- Get MM Protection Status: Expiries
- Mass Quote Acknowledgement: Quote Sets
- Mass Quote: Quote Entries
- MM Configuration Status Request Acknowledgement: Batches
- New Order Cross: Legs
- New Order List: Orders
- Order Revision List: Revisions
- Security Definition Request: Legs
- Set MM Protection Acknowledgement: Expiries
- Set MM Protection: Expiries
- Order Cancel List: Orders
- List Status: Orders
- Contract Availability: Contracts.

1.1 COMMON CUSTOMER GATEWAY

The Euronext traders send order related messages to their assigned ports on the CCG-D. The gateway then routes them to the appropriate destination.



Traders must connect to CCG-D via a TCP connection on the port agreed with the Exchange. During the trading day the CCG-D retains the Traders' messages. This means if a trader logs out during the day then when they log back in the CCG-D will send the Execution Reports that occurred while the trader was logged out.

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

Note: If a trader connects to a different CCG-D then messages from the previous CCG-D will not be transferred to the new CCG-D. Members will need to refer to their own systems in this instance and for execution information from previous trading days.

1.2 EURONEXT EXCHANGE – HOURS OF OPERATION

The hours of operation for the EURONEXT Exchange can be found on the following website: https://www.euronext.com/en/trading-calendars-hours

2. MESSAGE CONTEXT

2.1 CLIENT MESSAGE INVENTORY BY PROTOCOL

All the Message Types are available on both FIX and Binary protocols:

- Application messages: New Order List (E), Order Revision List (UA), Order Cancel List(UB), Cancel Notification List (UD) and List Status (N) are only available on the Binary protocol.
- Session messages: Sequence Reset (4) and Resend Request (2) messages are only available to the FIX protocol.

The following tables show Incoming and Outgoing messages available on FIX 5.0 SP2 and Binary protocols.

SESSION MESSAGES			
Incoming Message	**Outgoing Message**	**FIX 5.0 SP2**	**Binary**
Logon (A)	Logon (A) or For Binary only: Logon Reject (L)	✓	✓
Logout (5)	Logout (5)	✓	✓
Heartbeat (0)	Test Request (1)	✓	✓
Test Request (1)	Heartbeat (0)	✓	✓
Resend Request (2)		✓	✗
Sequence Reset (4)		✓	✗

APPLICATION MESSAGES			
Incoming Message	**Outgoing Message**	**FIX 5.0 SP2**	**Binary**
New Order Single (D)	Execution Report (8) or For Binary only: Order Ack (a)	✓	✓
Order Cancel Request (F)	Cancel Notification List (UD) (Binary only), Execution Report (8) (FIX only) or Order Cancel Reject (9)	✓	✓
Order Mass Cancel Request (q)	Order Mass Cancel Report (r) and Cancel Notification List (UD) (Binary only) or Execution Report (8) (FIX only)	✓	✓
Order Revision Request (G)	Execution Report (8), Cancel Notification List (UD) (Binary only) or Order Cancel Reject (9)	✓	✓
Order Mass Status Request (AF)	Execution Report (8)	✓	✓
Security Definition Request (c)	Security Definition Response (d)	✓	✓
New Order Cross (s)	Order Ack (a) (Binary only) and Execution Report (8)	✓	✓
Quote Request (R)	Quote Request Reject (AG) Note: A Market Maker may respond to Quote Request with a Mass Quote (I) message – only available on the UTP binary protocol.	✓	✓
None	User Notification (CB)	✓	✓
Either Logon (A) or None	Contract Availability (UC)	✓	✓
Stock Order Routing Request (U9)	Stock Order Routing Response (U0)	✓	✓

APPLICATION MESSAGES			
Incoming Message	**Outgoing Message**	**FIX 5.0 SP2**	**Binary**
New Order List (E)	Order Ack (a), Execution Report (8) or List Status (N)	×	✓
Order Revision List (UA)	Execution Report (8), Order Cancel Reject (9), Cancel Notification List (UD) or List Status (N)	×	✓
Order Cancel List (UB)	Cancel Notification List (UD) or Order Cancel Reject (9) or List Status (N)	×	✓

MARKET MAKER APPLICATION MESSAGES			
Incoming Message	**Outgoing Message**	**FIX 5.0 SP2**	**Binary**
Mass Quote (I)	Mass Quote Acknowledgement (b)	×	✓
MM Configuration Status Request (U1)	MM Configuration Status Request Ack (U5)	×	✓
Set MM Protection (U2)	Set MM Protection Ack (U6)	×	✓
Adjust MM Position (U3)	Adjust MM Position Ack (U7)	×	✓
Get MM Protection Status (U4)	Get MM Protection Status Ack (U8)	×	✓

PTRM Messages			
Incoming Message	Outgoing Message	FIX 5.0 SP2	Binary
Either Logon (A) or None	Contract Availability (UC)	✓	X
PTRM Suspend (PA)	PTRM Status Response (PD)	✓	X
PTRM Unsuspend (PB)	PTRM Status Response (PD)	✓	X
PTRM Get Status (PC)	PTRM Status Response (PD)	✓	X
PTRM Set Order Size Limit (PE)	PTRM Order Size Limit Response (PF)	✓	X

2.2 SESSION MESSAGES

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

Note

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

2.3 DROP COPY

The Drop Copy functionality allows an ITM to receive copies of a monitored ITMs **Execution Reports (8)** and **Cancel Notification Lists (UD)** (Binary only). The ITM receiving the Execution Report (or Cancel Notification List) copies is referred to as the Drop Copy recipient.

A Drop Copy recipient may receive Drop Copy messages for multiple monitored ITMs. Similarly a monitored ITM may have their messages sent to multiple Drop Copy Recipients.

Drop Copy messages are similar to the Application messages as they are also sent through a CCG and their transport is also managed by the following Session messages:

SESSION MESSAGES		
Incoming Message	**FIX 5.0 SP2**	**Binary**
Logon (A)	✓	✓
Logon Reject (L)	✗	✓
Logout (5)	✓	✓
Heartbeat (0)	✓	✓
Test Request (1)	✓	✓
Sequence Reset (4)	✓	✗
Resend Request (2)	✓	✗

In order to receive Drop Copy messages ITMs will need to establish a TCP connection on the Drop Copy port agreed upon with the Exchange (See Logon message usage).

If an ITM is both a Drop Copy recipient and a trader then they would need to have separate sessions on a Drop Copy CCG and a trading CCG, and so would have to log on twice.

Drop Copy messages have their own contiguous sequence numbers (MsgSeqNum) in the message header. The Drop Copy Execution Reports will have the following additional field:

FIELD	DESCRIPTION	DATA TYPE	MAX LENGTH
OrigCompID*	The TargetCompID of the original execution report	String	5

Clients must contact the Exchange in order to configure Drop Copy Recipients. This configuration may only be updated overnight.

Drop Copy may only be set-up for:

- ITMs within the same Membership or
- ITMs within a different Membership subject to a valid Clearing Agreement. In this case the Monitored ITM is within the Non-Clearing Member firm and the Drop Copy Recipient is within the Clearing Member. Only exchange codes covered by the Clearing Agreement may be monitored.

In order to configure Drop Copy, the Client must supply the Exchange with the Drop Copy Recipients per monitored ITM for each Trading Environment.

2.4 NETWORK OR GATEWAY HOST FAILURE (ALTERNATE GATEWAYS)

In the event of a network or gateway host failure during the day, UTP provides backup sessions for the same SenderCompID on alternative gateways. Note that these backup sessions are totally independent and will need to be connected to with inbound and outbound sequence numbers equal to one.

2.5 KEY UTP MESSAGE DATA

2.5.1 Individual Trader Mnemonic (ITM)

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

2.5.2 Client Order ID

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

<u>**Note**</u>: In the following messages the ClOrdID is used to identify the Client request:

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

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

2.5.3 Security ID Values

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

- <u>**Automated Market Reference (AMR)**</u>

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

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

- A first left part on 5 alphanum digits:
  Exchange Code(1c), Generic Contract type(1c), ProductCode(3c). => **POTO1**
- Then followed by a 4 numerical digits number
  Expiry date indicating the expiry (year & month) =>1804 for April 2018
- Then followed by a 5 numerical digits number (Exercise Price)

Then finalized by one letter (Instrument type=F (Future), C (Call), P (Put))

- **Security Group**

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

- **Exchange Code**

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

- **ISIN Code**

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

2.5.4 Market Prices

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

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

Note

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

2.5.5 Market Prices Example

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

97.270, 97.275, 97.280, 97.285, etc.

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

97270, 97275, 97280, 97285 etc.

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

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

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

2.5.6 Exercise Prices (Options Strikes)

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

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

2.5.7 Exercise Price Examples

Example – Euronext contract, Heineken

- Strike value = 09150.
- Decimal Locator = 2.
- Strike Denominator = 100.

The Decimal Locator splits the price into two parts (091 and 50). The Strike Denominator gives the divisor for the second part.

Therefore a strike of 9150 will have an underlying value of: (091) + (50/100) = 91.50.

Example – Euronext contract, BEL 20 Index Option

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

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

Example – Points and Ticks product

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

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

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

2.6 MESSAGE FORMAT

Each message is composed by the header followed by the body.

The items 3 and 4 dedicated to structure definitions will be simplified only by their body structure.

2.6.1 Message Header

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	MsgTypeXtd	String	2	Message type extended (including Protocol Variant). Refers to the "2-byte-hexa set of values" defined below.	(See field description)	✓	98
2	MsgLen	Int	2	Message length for BINARY exchange protocol.	'0' .. 2^{16}-1	✓	97
4	MsgSeqNum	±Int	4	Message sequence number.	-1..2^{31}-1) (-1 = error)	✓	97

2.6.2 Field Format

Format	Size	Encoding	Value Range	C/C++ Type
Char	1 byte	ASCII (alphanumeric)		Char
String	N bytes	ASCII (alphanumeric)		Char[N] or String
Int	1 byte	Binary	0 to 255	Uint8_t
	2 bytes	Binary	0 to 65535	Uint16_t
	4 bytes	Binary	0 to 4294967295	Uint32_t
	8 bytes	Binary	0 to 1.8 x 10^19	Uint64_t
±Int	1 byte	Binary	-128 to 127	Int8_t
	2 bytes	Binary	-32768 to 32767	Int16_t
	4 bytes	Binary	-2147483648 to 2147483647	Int32_t
	8 bytes	Binary	-9 x 10^19 to 9 x 10^19 approx.	Int64_t

2.6.3 Structure Representation

Messages are structures, which means that a given field has always the same relative position (or offset) for a given message, i.e. the same distance, expressed in bytes, from the beginning of the structure. This position is expressed as a number of bytes starting from '0' and is specified in the 'Ofs' column of structures in this document.

Some messages have variable length because a subset of consecutive fields (a repeating group) can be repeated a variable number of times.

Generally the number of times a repeating group is repeated is specified by the numerical field (the counter) preceding that group (for performance reasons, a filler may be inserted between the counter and the repeating group in order to align data in memory).

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

...

	Counter			Repeating Group Counter	Min and max values affect the minimum and maximum message length		
	Optional filler for data alignment in memory						
				Repeating			
				Group			
	Optional filler for data alignment in memory						

3. ADMINISTRATIVE MESSAGES

3.1 LOGON (A)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	LastSeqNum	±Int	4	Last sequence number processed.	'0' Replay every message previously sent by the Exchange '-1' Do not replay any message but continue from the last know transmitted sequence plus one N>0 Rewind to this number plus one and retransmit from that point up to the current sequence number.	✓	89
12	HeartBtInt	Int	2	Heartbeat interval (in seconds).	'1' .. '999' (in seconds)	✓	87
14	SenderCompID	String	5	ITM or 'EXCHG' sending message	ITM code or 'EXCHG'	✓	121
19	SenderSubID	String	4	The member mnemonic.	Member mnemonic (Inbound msg) Not provided (Outbound msg)	+	121
23	MsgVersionProfile	String	42	Message versions held as an array of 2 entries: The message type is in the 1st and 2nd positions.	(See field description)	X	98
65	CancelOnDisconnect	Char	1	If this field is set then it will mean that a mass cancellation of non-GTC orders, will be triggered on any type of logoff (ie logoff request, disconnection on failure, forced disconnection).	This field is not intended for current use. Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be canceled on disconnection.	X	76
Total Length			*66*				

MESSAGE USAGE

The client uses the Logon message to establish a connection. The logon message must be the first message sent after establishing a TCP/IP connection on the port agreed upon with the Gateway Exchange. The Client must wait for a Logon from CCG-D before sending other messages and beginning gap fill operations.

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

If logon is successful, the CCG-D responds with a Logon message back to the client indicating the last sequence number of the message that was last processed by the server. This Last Sequence Number field is used to recover order messages when disconnections happen. For the initial connection, clients should set the Last Sequence Number field to zero. The Logon response from the CCG will also show zero for the initial connection. If an inadvertent disconnection happens, clients should use the Last Sequence Number field to indicate the last order response message received from the CCG-D. The CCG-D will begin sending order responses from the next sequence number. Clients should use this to determine if order messages have been dropped and should be sent again.

Clients should not skip sequence numbers. A client can however pass '-1' as the Last Sequence Number to notify the CCG-D not to validate the next sequence number. The CCG-D will accept the next sequence from the client and then send what it thinks is the next outbound sequence.

Additional information: MessageVersionProfile

If the Message Version Profile is not populated by the Member on the Logon message then all messages will be defaulted to always use message version 1.

Response

Logon (A) or Logon Reject (L).

If the logon is successful then the CCG will return the logon message back to the client confirming their logon. The returning logon message will exclude the CancelOnDisconnect field.

If the logon is unsuccessful then the CCG will drop the connection after sending a response message.

3.2 LOGON REJECT (L)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	LastRcvdSeqNum	Int	4	Last Sequence Number of message received by the gateway server.	A number equal or greater than 0. (0xFFFFFFFF) is sent by CCG-D when the last sequence received is not retrieved.	✓	89
12	LastSentSeqNum	Int	4	Last Sequence Number of message sent by the gateway server.	A number equal or greater than 0. (0xFFFFFFFF) is sent by CCG-D when the last sequence sent is not retrieved.	✓	89
16	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	✓	114
18	Text	String	40	Request status or error text.	Alphanumeric.	O	125
Total Length			*58*				

MESSAGE USAGE

The Logon Reject message is used to advise the ITM that their logon was unsuccessful.

3.3 LOGOUT (5)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
1	Message Header		8			✓	13
Total Length			*8*				

MESSAGE USAGE

There are no body fields in this message.

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

3.4 TEST REQUEST (1)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	TestReqID	Int	8	Test Request ID to be returned in Heartbeat.	'0' .. 2^{64}-1	✓	125
Total Length			*16*				

MESSAGE USAGE

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

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

Response

Heartbeat (0).

3.5 HEARTBEAT (0)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	TestReqID	**Int**	8	Test Request ID to be returned in Heartbeat.	'0' .. 2^{64}-1	✓	125
Total Length			*16*				

MESSAGE USAGE

The Heartbeat message is used to respond to the Heartbeat interval set by the Client in the Logon message and Test Request messages.

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

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

If the logon is successful then the CCG-D returns the logon message back to the client confirming their logon. The returning logon message excludes the CancelOnDisconnect field.

If the logon is unsuccessful then the CCG-D drops the connection after sending a response message.

4. APPLICATION MESSAGES

4.1 NEW ORDER SINGLE (D)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
12	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	+	110
16	StopPx	±Int	4	Trigger price for stop orders. Currently not in use.	'-999999998' .. '999999998'	O	124
20	ExpireDate	Int	4	Expiration date for GTD Order.	YYYYMMDD in range '0' .. '99999999' ExpireDate > '99999999' makes the trading engine reject the order.	+	84
24	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	+	104
28	MinQty	Int	4	Minimum quantity to be executed.	'0' by default and depending to a minimum value for the given instrument and/or market type.	+	96
32	ClearingInstruction	Int	2	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed.	(See field description)	O	76
34	TradingSessionID	Int	1	Trading session ID.	'101' Early session '102' Core session '103' Late session	O	127
35	PartyRole	Int	1	Member or trader allocation.	'14' Give-up Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	+	109

Ofs	Field	Format	Len	Description	Values	Req	Pge
36	CustOrderCapacity	Int	1	Type of customer trading. Currently not in use.	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account	O	80
37	SecondaryClOrdID	String	16	Traders' reference entered as a free text used for clearing purposes.	Free text used as additional information to ClOrdID for clearing purposes.	O	116
53	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR	✓	118
54	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
69	Account	String	14	Additional client identifier.	User defined value used for clearing purposes.	O	73
83	TradeInputSource	Char	1	Automatic order injection indicator.	'U' Undefined 'M' Manual 'A' Automated 'G' Generated	O	127
84	TradeInputDevice	Char	3	Automatic order injection model.	A code corresponding to the model of order injection.	O	126
87	OrdType	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	✓	104
88	Side	Char	1	Order side.	'1' Buy '2' Sell	✓	122
89	TimeInForce	Char	1	Time in force validity.	'0' Day (or session) '1' Good Till Cancel (GTC) '3' Immediate Or Cancel (IOC) '4' Fill Or Kill (FOK) '6' Good Till Date (GTD)	✓	126
90	OrderOrigin	Char	1	Origin of the order reserved for future use.	(See field description)	O	103
91	AccountCode	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	O	73
92	ClientInfo	String	14	Traders' free text.	Free Text	+	77
106	PartyID	String	4	Member (member mnemonic) or Trader (ITM) to whom an order is allocated.	An existing mnemonic.	O	109
110	PostingAction	Char	4	Posting action code (Open/Close) for the order.	'C' Close (by Order/Leg order) 'O' Open (by Order/Leg order)	O	110

Ofs	Field	Format	Len	Description	Values	Req	Pge
114	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^^{31} and 2^^{31}-1 representing a short code.	+	77
118	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^^{31} and 2^^{31}-1.	✓	84
122	InvestmentDecisionWFirmShortCode	±Int	4	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical between -2^^{31} and 2^^{31}-1.	+	87
126	NonExecutingBrokerShortCode	±Int	4	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker	Numerical between -2^^{31} and 2^^{31}-1.	O	101
130	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
131	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	✓	84
132	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	+	88
133	DeferralIndicator	Char	1	For future use.	'1' Yes '0' No	O	82
134	CommodityDerivativeIndicator	Char	1	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).	'1' Yes '0' No	+	79
135	TradingCapacity	Char	1	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	'1' Dealing on own account '2' Matched principal '3' Any other capacity	✓	127
Total Length			*136*				

MESSAGE USAGE

The New Order message requests the creation of a new order.

The following fields are used for Clearing: ClearingInstruction, AccountCode, ClientInfo, PartyID, PartyRole, PostingAction.

Response

If the new order is accepted and the order trades then:

- The Exchange responds with both an Order Ack (a) and an Execution Report (8) which has the OrdStatus = Partially Filled/Filled and ExecType = Trade.
- The ClOrdID contains the Client's identifier for the order.
- The Execution Report includes the OrderID allocated by the Exchange.
- The OrderID or the ClOrdID must be used on subsequent requests regarding the order.

If an order is accepted but rests in the order book then the Exchange responds with an Order Ack (a) only.

If the new order is rejected then:

- The Exchange responds with an Execution Report (8) with OrdStatus = Rejected and ExecType = Rejected.
- The OrdRejReason contains a code for the rejection reason. If OrdRejReason = 'Other', the status code is given in ReturnCode. If necessary the Exchange will also provide an explanation in the Text.

4.2 ORDER CANCEL REQUEST (F)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	O	103
16	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
20	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	O	105
24	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' AMR	✓	118
25	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117

Ofs	Field	Format	Len	Description	Values	Req	Pge
40	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	O	116
45	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^31 and 2^31-1 representing a short code.	+	77
49	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^31 and 2^31-1.	✓	84
53	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
Total Length			*54*				

MESSAGE USAGE

The Order Cancel Request message requests the cancellation of all the remaining quantity of an existing order. The OrderID or the OrigClOrdID can be used to identify the cancelled order.

The Order ID can be found on the Execution Report (8) that confirmed the order.

Response

If the cancellation is accepted then:

- The Exchange responds with a Cancel Notification List (UD).
- The OrderID or the OrigClOrdID is used to identify the order to be cancelled.
- The ClOrdID contains the client order cancel request ID.

If the cancellation is rejected then:

- The Exchange responds with an Order Cancel Reject (9) message.
- The CxlRejReason contains a code for the rejection reason. If the CxlRejReason is set to 'Other', the status code is given in ReturnCode.
- If necessary the Exchange will also provide an explanation in the Text.

4.3 ORDER MASS CANCEL REQUEST (q)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
12	MaturityMonthYear	Int	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	O	96
16	MassCancelRequestType	Char	1	Scope of Orders already in COB to be cancelled only for them having the selected maturity.	(See field description)	✓	94
17	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	O	118
18	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	O	117
33	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	O	116
38	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and 2^{31}-1 representing a short code.	+	77
42	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and 2^{31}-1.	✓	84
46	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
Total Length			*47*				

MESSAGE USAGE

This Order Mass Cancel Request message is used to cancel multiple orders.

Response

Order Mass Cancel Report (r) and Cancel Notification List (UD).

4.4 ORDER CANCEL LIST (UB)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	‘1’ .. 2^{32}-1	✓	93
12	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118
13	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117

Ofs	Field	Format	Len	Description	Values	Req	Pge
28	NoOrders	Int	1	Number of order entries.	(See field description)	✓	101
29	Filler	String	3	4-byte alignment before repeating data group			
32	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	+	103
40	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	+	105
44	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and 2^{31}-1 representing a short code.	+	77
48	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and 2^{31}-1.	✓	84
52	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
53	Filler	String	3	4-byte alignment within repeating group			
Total Length (min)			*80*				
Total Length (max)			*416*				

MESSAGE USAGE

The Order Cancel List message is used to cancel previously submitted orders which are in the central order book by specifying a list of either OrderIDs or OrigClOrdIDs. The list of orders to be pulled must belong to the same Security Group (note that strategy orders cannot be cancelled within an Order Cancel List).

Response

Cancel Notification List (UD) or Order Cancel Reject (9) or List Status (N).

4.5 ORDER REVISION REQUEST (G)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	O	103
16	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	‘1’ .. 2^{32}-1	✓	78
20	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	O	105
24	Price	±Int	4	Instrument price per unit of quantity (share).	‘-999999998’ .. ‘999999998’	O	110
28	StopPx	±Int	4	Trigger price for stop orders. Currently not in use.	‘-999999998’ .. ‘999999998’	O	124
32	ExpireDate	Int	4	Expiration date for GTD Order.	YYYYMMDD in range ‘0’ .. ‘99999999’ ExpireDate = ‘99999999’ indicates no expire date revision. ExpireDate = ‘0’ makes the trading engine turn GTD order into GTC order.	+	84
36	OrderQty	Int	4	Total order quantity.	‘0’ .. ’9999998’	O	104
40	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118

Ofs	Field	Format	Len	Description	Values	Req	Pge
41	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
56	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and $2^{31}-1$ representing a short code.	+	77
60	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and $2^{31}-1$.	✓	84
64	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
Total Length			*65*				

MESSAGE USAGE

The Order Revision Request message is used to amend an order's original volume, price and GTD expiry date.

Response

Execution Report (8), Cancel Notification List (UD) or Order Cancel Reject (9).

4.6 ORDER MASS STATUS REQUEST (AF)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	MassStatusReqID	Int	4	Client ID for the Mass Status Request	A number assigned by the Client application for a given Mass Status Request	✓	95
12	MassStatusReqType	Int	1	Mass status request type.	'7' Status for all orders (including GTC orders) '80' Cross orders awaiting authorisation	✓	95
13	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118

Ofs	Field	Format	Len	Description	Values	Req	Pge
14	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
Total Length			*29*				

MESSAGE USAGE

The Order Mass Status Request message is used to request the status of orders within a Security Group.

Response

Execution Report (8).

4.7 SECURITY DEFINITION REQUEST (c)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	SecurityReqID	Int	4	The unique ID of a Strategy (“Security”) Definition Request.	A number assigned by the Client application for Strategy Request.	✓	119
12	SecurityRequestType	Int	1	Source Code of the Security ID.	‘4’ Symbol	✓	119
13	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118
14	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
29	SecuritySubType	String	2	Strategy Type code.	(See field description)	✓	120
31	NoLegs	Int	1	Number of legs for the requested Strategy.	‘1’ .. ‘32’	✓	100
32	LegRatioQty	Int	4	Ratio of lots for this leg.	(See field description)	✓	91
36	LegPrice	Int	4	The trading price in system ticks for the underlying Cash or Future leg.	‘0’ .. ‘999999999’ For underlying Stock/Stock Future this is the price without decimal portion.	✓	91
40	LegStrikePrice	Int	4	Trading price (Tick rules compliant) for the option leg.	‘0’ .. ‘999999999’	+	93
44	LegMaturityMonthYear	Int	4	Leg product expiry date.	Number expressed in YYYYMM format.	O	90
48	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.	'P' Security Group (5 first characters of the AMR code)	✓	92

Ofs	Field	Format	Len	Description	Values	Req	Pge
49	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.	Instrument AMR code.	✓	92
64	LegSecurityType	String	4	Defines the value in LegSecurityID.	'FUT' Future 'OPT' Option 'CASH' Cash	O	93
68	LegPutOrCall	Char	1	Put or Call Indicator for an option contract.	'0' Put '1' Call	+	91
69	LegSide	Char	1	Buy or Sell Indicator for the leg.	'1' Buy '2' Sell	✓	93
70	Filler	String	2	4-byte alignment within repeating data group			
Total Length (min)			*72*				
Total Length (max)			*1312*				

MESSAGE USAGE

The Security Definition Request is only used to request a new strategy market. A strategy market must first be created before an ITM can submit a New Order or a Quote Request for a strategy.

Response

Security Definition (d).

4.8 NEW ORDER CROSS (s)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	CrossID	Int	4	Client's new cross order ID.	'1' .. 2^{32}-1	✓	79
12	ClOrdLinkID	Int	4	This field is not used.	This field is not used.	X	78
16	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	✓	110
20	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	✓	104
24	OtherLegLastPx	±Int	4	For Basis, Against Actual and RFC trades only. Underlying cash leg price.	'-999999999' .. '999999999'	+	106
28	CrossType	Int	1	Cross order Type.	'9' Wholesale trade type	✓	80
29	WholesaleTradeType	Int	1	Wholesale trade type.	(See field description)	✓	128

Ofs	Field	Format	Len	Description	Values	Req	Pge
30	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
31	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
46	MatchingCode	String	3	Trade match password.	User defined value having 3 digits max. length.	O	96
49	OtherParty	String	3	ITM of the trader for the matching half trade submitted separately	ITM code.	O	107
52	OrderCapacity	Char	1	ITM role on trade.	'1' Initiator '2' Reactor '3' Undefined	O	103
53	OtherLegSecurityIDSource	Char	1	Defines the value of OtherLegSecurityID.	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) '8' AMR	+	107
54	OtherLegSecurityID	String	15	Depends on the value of the OtherLegSecurityIDSource	Alphanumerical	+	107
69	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and $2^{31}-1$.	✓	84
73	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	✓	84
74	SSTISystem	Char	14	Indicates the voice / RFQ platform name.	Free text	O	123
88	ESCBMembership	Char	1	Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.	'1' Yes '0' No	O	82
89	PackageIndicator	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.	'1' Yes '0' No	O	108
90	OtherLegReferenceNo	String	14	Free text providing an identifying reference for the cash leg.	Free text.	+	106
104	NoSides	String	1	Number of sides.	'1' .. '2'	✓	102
105	Filler	String	3	4-byte alignment before repeating data group		✓	

Ofs	Field	Format	Len	Description	Values	Req	Pge
108	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
112	ClearingInstruction	Int	2	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed.	(See field description)	O	76
114	CustOrderCapacity	Int	1	Type of customer trading. Currently not in use.	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account	O	80
115	PartyRole	Int	1	Member or trader allocation.	'14' Give-up Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	O	109
116	Side	Char	1	Order side.	'1' Buy '2' Sell	✓	122
117	AccountCode	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	O	73
118	SecondaryClOrdID	String	16	Traders' reference entered as a free text used for clearing purposes.	Free text used as additional information to ClOrdID for clearing purposes.	O	116
134	PartyID	String	4	Member (member mnemonic) or Trader (ITM) to whom an order is allocated.	An existing mnemonic.	O	109
138	Account	String	14	Additional client identifier.	User defined value used for clearing purposes.	O	73
152	ClientInfo	String	14	Traders' free text.	Free Text	+	77
166	PackageID	String	12	ID used to link several Large in Scale (LiS) Package trades together.	User defined value. See also in "Conditions".	+	108
178	PostingAction	String	4	Posting action code (Open/Close) for the order.	'C' Close (by Order/Leg order) 'O' Open (by Order/Leg order)	O	110
182	OrderOrigin	Char	1	Origin of the order reserved for future use.	(See field description)		103

Ofs	Field	Format	Len	Description	Values	Req	Pge
183	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and $2^{31}-1$ representing a short code.	+	77
187	InvestmentDecisionWFirmShortCode	±Int	4	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical between -2^{31} and $2^{31}-1$.	+	87
191	NonExecutingBrokerShortCode	±Int	4	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker	Numerical between -2^{31} and $2^{31}-1$.	O	101
195	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
196	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	+	88
197	DeferralIndicator	Char	1	For future use.	'1' Yes '0' No	O	82
198	CommodityDerivativeIndicator	Char	1	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).	'1' Yes '0' No	+	79
199	TradingCapacity	Char	1	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	'1' Dealing on own account '2' Matched principal '3' Any other capacity	✓	127
200	NoLegs	Int	1	Number of legs for the requested Strategy.	'0' .. '32'	✓	100
201	Filler	String	3	4-byte alignment before repeating data group		✓	
204	LegPrice	Int	4	The trading price in system ticks for the underlying Cash or Future leg.	'0' .. '999999999' For underlying Stock/Stock Future this is the price without decimal portion.	+	91
208	LegOrderQty	Int	4	Leg order quantity.	'0' .. '9999999'	+	91
212	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.	'8' AMR	+	92

Ofs	Field	Format	Len	Description	Values	Req	Pge
213	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.	Depends on the value of the AMR if LegSecurityIDSource= '8' Security Group if LegSecurityIDSource= 'P' Please refer to section Security ID Values for additional information.	+	92
Total Length (min)			*296*				
Total Length (max)			*1064*				

MESSAGE USAGE

The New Order Cross message is used to submit orders for wholesale business that has been pre-negotiated outside the market, for designated products.

The following fields are used for Clearing: ClearingInstruction, AccountCode, ClientInfo, PartyID, PartyRole, PostingAction.

Some fields on the Cross Order are only applicable to certain Wholesale Trade Types, as follows:

- MatchingCode applies to Large in Scale (LiS) Package Trade.
- OrderCapacity applies to Large in Scale (LiS) Package Trade and Request for Cross.
- OtherLegSecurityIDSource, OtherLegSecurityID apply to Against Actual, Basis Trade, and Exchange for Swap.
- OtherLegReferenceNo applies to Basis Trade.
- OtherLegLastPx applies to Against Actual, Basis Trade and Exchange for Swap.
- LegSecurityIDSource, LegSecurityID, LegPrice, LegOrderQty can be applied to all Wholesale Trade Types except Large in Scale (LiS) Package Trade.
- PackageID applies to Large in Scale (LiS) Package Trade.
- SSTISystem applies to Large in Scale (LiS) and Large in Scale (LiS) Package Trades.

Response

Order Ack (a) and Execution Report (8).

4.9 QUOTE REQUEST (R)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	QuoteReqID	Int	4	Unique identifier for quote request.	User defined value.	✓	114

Ofs	Field	Format	Len	Description	Values	Req	Pge
12	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR	✓	118
13	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
28	OrderQty	**Int**	4	Total order quantity.	'0' .. '9999998'	O	104
32	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and $2^{31}-1$ representing a short code.	+	77
36	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and $2^{31}-1$.	✓	84
40	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
Total Length			*41*				

MESSAGE USAGE

The Quote Request message is used to request quotes in a specified AMR and at an optionally specified volume.

Response

If the Quote Request is accepted then there will be no response. The response to an unsuccessful request will be Quote Request Reject (AG).

4.10 STOCK ORDER ROUTING REQUEST (U9)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	StockOrdTransactTime	**Int**	8	Stock order transaction time.	Timestamp in microseconds since 01/01/1970 UTC	O	124

Ofs	Field	Format	Len	Description	Values	Req	Pge
16	SendingTime	Int	8	Assigned value used to identify specific message originator (desk, trader, etc.).	Timestamp in microseconds since 01/01/1970 UTC	✓	122
24	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	O	103
32	AccountNumber	Int	4	Additional client identifier.	User defined value	O	73
36	StockOrderRequestID	Int	4	Unique client identifier for the stock order routing request.	User defined value.	✓	123
40	LastPx	±Int	4	Price of last fill.	'-999999999' .. '999999999'	O	88
44	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	+	110
48	LastQty	Int	4	Order fill lots.	'0' .. '9999999'	O	88
52	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	O	104
56	StockOrdStatus	Int	4	Order status.	User defined value.	O	124
60	StockOrderRequestType	Int	1	Stock order request type.	(See field description)	✓	123
61	OwnOrderID	String	12	Unique client identifier for the stock order.	User defined value	✓	108
73	AccountType	String	2	Type of account.	User defined value	O	74
75	ClientDuplicate	Char	1	Duplicate client instruction (e.g. a new order already sent through another tier).	'Y' Yes 'N' No Any other value is set to 'N'	O	77
76	StockRef	String	16	Identifier of the stock	User defined value.	O	124
92	DeliverToCompID	String	5	For Stock Order Routing - the ITM that the message must be routed to.	ITM Code.	✓	82
97	OnBehalfOfCompID	String	5	ID of the issuing firm.	Must be the ITM that is sending the message.	✓	102
102	FreeText	String	25	Free text manually entered by the trader issuing the order.	Any Text	O	86
127	StockFillID	String	12	Identifier for the Stock trade.	User defined value	O	123
139	OrdType	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	O	104
140	Side	Char	1	Order side.	'1' Buy '2' Sell	O	122
Total Length			*141*				

MESSAGE USAGE

The Stock Order Routing request message is a Client message that does not result in an order being entered into the Central Order Book but is instead routed onto the recipient specified in DelivertoCompID.

Response

Stock Order Routing Response (U0).

4.11 NEW ORDER LIST (E)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	'1' .. 2^{32}-1	✓	93
12	NoOrders	Int	1	Number of order entries.	(See field description)	✓	101
13	Filler	String	3	4-byte alignment before repeating data group			
16	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
20	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	+	110
24	StopPx	±Int	4	Trigger price for stop orders. Currently not in use.	'-999999998' .. '999999998'	O	124
28	ExpireDate	Int	4	Expiration date for GTD Order.	YYYYMMDD in range '0' .. '99999999' ExpireDate > '99999999' makes the trading engine reject the order.	+	84
32	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	✓	104
36	MinQty	Int	4	Minimum quantity to be executed.	'0' by default and depending to a minimum value for the given instrument and/or market type.	+	96
40	ClearingInstruction	Int	2	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed.	(See field description)	O	76

Ofs	Field	Format	Len	Description	Values	Req	Pge
42	TradingSessionID	Int	1	Trading session ID.	'101' Early session '102' Core session '103' Late session	O	127
43	PartyRole	Int	1	Member or trader allocation.	'14' Give-up Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	O	109
44	CustOrderCapacity	Int	1	Type of customer trading. Currently not in use.	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account	O	80
45	SecondaryClOrdID	String	16	Traders' reference entered as a free text used for clearing purposes.	Free text used as additional information to ClOrdID for clearing purposes.	O	116
61	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR	✓	118
62	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
77	Account	String	14	Additional client identifier.	User defined value used for clearing purposes.	O	73
91	TradeInputSource	Char	1	Automatic order injection indicator.	'U' Undefined 'M' Manual 'A' Automated 'G' Generated	O	127
92	TradeInputDevice	Char	3	Automatic order injection model.	A code corresponding to the model of order injection.	O	126
95	OrdType	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	✓	104
96	Side	Char	1	Order side.	'1' Buy '2' Sell	✓	122
97	TimeInForce	Char	1	Time in force validity.	'0' Day (or session) '1' Good Till Cancel (GTC) '3' Immediate Or Cancel (IOC) '4' Fill Or Kill (FOK) '6' Good Till Date (GTD)	✓	126
98	OrderOrigin	Char	1	Origin of the order reserved for future use.	(See field description)	O	103
99	AccountCode	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	O	73
100	ClientInfo	String	14	Traders' free text.	Free Text	+	77
114	PartyID	String	4	Member (member mnemonic) or Trader (ITM) to whom an order is allocated.	An existing mnemonic.	O	109
118	PostingAction	Char	4	Posting action code (Open/Close) for the order.	'C' Close (by Order/Leg order) 'O' Open (by Order/Leg order)	O	110

Ofs	Field	Format	Len	Description	Values	Req	Pge
122	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and $2^{31}-1$ representing a short code.	+	77
126	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and $2^{31}-1$.	✓	84
130	InvestmentDecisionWFirmShortCode	±Int	4	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical between -2^{31} and $2^{31}-1$.	+	87
134	NonExecutingBrokerShortCode	±Int	4	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker	Numerical between -2^{31} and $2^{31}-1$.	O	101
138	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
139	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	✓	84
140	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	+	88
141	DeferralIndicator	Char	1	For future use.	'1' Yes '0' No	O	82
142	CommodityDerivativeIndicator	Char	1	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).	'1' Yes '0' No	+	79
143	TradingCapacity	Char	1	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	'1' Dealing on own account '2' Matched principal '3' Any other capacity	✓	127

Total Length (min)	*272*
Total Length (max)	*2064*

MESSAGE USAGE

The New Order List is used to submit up to 16 outright orders within a single message (note that strategy orders cannot be submitted within a New Order List). The individual orders are validated to ensure that all orders are for the same Commodity Key and are Limit orders. Orders failing this validation will be rejected. The orders are validated against the Commodity Key specified in the first repeating group.

The following fields are used for Clearing: ClearingInstruction, AccountCode, ClientInfo, PartyID, PartyRole, PostingAction.

Response

Order Ack (a) and Execution Report (8) and List Status (N).

4.12 ORDER REVISION LIST (UA)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	'1' .. 2^{32}-1	✓	93
12	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118
13	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
28	NoOrders	Int	1	Number of order entries.	(See field description)	✓	101
29	Filler	String	3	4-byte alignment before repeating data group			
32	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	+	103
40	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	O	105
44	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	+	110
48	StopPx	±Int	4	Trigger price for stop orders. Currently not in use.	'-999999998' .. '999999998'	O	124

Ofs	Field	Format	Len	Description	Values	Req	Pge
52	ExpireDate	Int	4	Expiration date for GTD Order.	YYYYMMDD in range '0' .. '99999999' ExpireDate > '99999999' makes the trading engine reject the order.	+	84
56	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	O	104
60	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^{31} and $2^{31}-1$ representing a short code.	+	77
64	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^{31} and $2^{31}-1$.	✓	84
68	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
69	Filler	String	3	4-byte alignment within repeating data group			

Total Length (min)	*112*
Total Length (max)	*672*

MESSAGE USAGE

The Order Revision List is used to revise up to 32 outright orders within a single message (note that strategy orders cannot be revised within an Order Revision List). The order's original volume, price and GTC expiry date can be amended.

Response

Execution Report (8), Cancel Notification List (UD), Order Cancel Reject (9) or List Status (N).

4.13 EXECUTION REPORT (8)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	✓	103
16	TradeID	Int	8	Trade ID for matched Orders.	(See field description)	+	126
24	ExecID	Int	8	Execution report ID.	Sequential number	✓	83
32	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	+	78
36	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled.	An existing ClOrdID of the order to be modified / cancelled.	+	105
40	CrossID	Int	4	Client's new cross order ID.	'1' .. 2^{32}-1	+	79
44	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	'1' .. 2^{32}-1	+	93
48	TransactTime	Int	8	The time the order request was initiated / released by the trader or trading system, or the time of execution / order creation.	Timestamp in microseconds since midnight (UTC) in Execution Report (8)	✓	128
56	ClOrdLinkID	Int	4	This field is not used.	This field is not used.	+	78
60	LastPx	±Int	4	Price of last fill.	'-999999999' .. '999999999'	+	88
64	Price	±Int	4	Instrument price per unit of quantity (share).	'-999999998' .. '999999998'	+	110
68	StopPx	±Int	4	Contains the price in clearing notation (index points) for Total Return Futures.	'-999999998' .. '999999998'	+	124
72	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
76	ExpireDate	Int	4	Expiration date for GTD Order.	Returned as was in initial message.	+	84
80	CumQty	Int	4	Cumulated quantity.	'0' .. '9999999'	✓	80

Ofs	Field	Format	Len	Description	Values	Req	Pge
84	LastQty	Int	4	Order fill lots.	'0' .. '9999999'	+	88
88	OrderQty	Int	4	Total order quantity.	'0' .. '9999998'	+	104
92	MinQty	Int	4	Minimum quantity to be executed.	'0' by default and depending to a minimum value for the given instrument and/or market type.	+	96
96	LeavesQty	Int	4	Remaining quantity.	'0' .. '9999999'	✓	90
100	QtyDelta	±Int	4	Change in OrderQty as a result of either an Order Revision Request or Order Revision List message.	Positive if the OrderQtyOrderQty has increased and negative if it has decreased.	+	113
104	MassStatusReqID	Int	4	Client ID for the Mass Status Request	A number assigned by the Client application for a given Mass Status Request	+	95
108	OtherLegLastPx	±Int	4	For Basis, Against Actual and RFC trades only. Underlying cash leg price.	'-999999999' .. '999999999'	+	106
112	OrdRejReason	Int	2	Order rejection reason.	(See field description)	+	105
114	ClearingInstruction	Int	2	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed.	(See field description)	+	76
116	TradingSessionID	Int	1	Trading session ID.	'101' Early session '102' Core session '103' Late session	+	127
117	CrossType	Int	1	Cross order Type.	'9' Wholesale trade type	+	80
118	CustOrderCapacity	Int	1	Type of customer trading. Currently not in use.	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account	+	80
119	PartyRole	Int	1	Member or trader allocation.	'14' Give-up Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	+	109
120	ExecRefID	String	20	The execution ID for a Trade Fill for which this is the correction.	Execution ID that the trading engine assigned when the order was processed.	+	83
140	OrigCompID	String	5	Specifies the ITM to whom the original execution report was sent	ITM code.	+	106
145	LastRptRequested	Char	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request.	'Y' Last message 'N' Not last message.	+	89

Ofs	Field	Format	Len	Description	Values	Req	Pge
146	Text	String	40	Request status or error text.	Alphanumeric.	O	125
186	SecondaryClOrdID	String	16	Traders' reference entered as a free text used for clearing purposes.	Free text used as additional information to ClOrdID for clearing purposes.	+	116
202	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
203	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
218	Account	String	14	Additional client identifier.	User defined value used for clearing purposes.	+	73
232	PackageID	String	12	ID used to link several Large in Scale (LiS) Package trades together.	User defined value. See also in “Conditions”.	+	108
244	SecondaryOrderID	String	8	Order ID that is sent to the clearing system.	OrderID.	O	117
252	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	+	116
257	MatchingCode	String	3	Trade match password.	User defined value having 3 digits max. length.	+	96
260	TradeInputDevice	Char	3	Automatic order injection model.	A code corresponding to the model of order injection.	+	126
263	OtherParty	String	3	ITM of the trader for the matching half trade submitted separately	ITM code.	+	107
266	OrdStatus	Char	1	Order status.	(See field description)	✓	105
267	OrdType	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	+	104
268	Side	Char	1	Order side.		✓	122
269	TimeInForce	Char	1	Time in force validity.		+	126
270	ExecType	Char	1	Execution type used to describe the specific execution report while OrdStatus identifies the current order status.	(See field description)	+	83

Ofs	Field	Format	Len	Description	Values	Req	Pge
271	OrderOrigin	Char	1	Origin of the order reserved for future use.	When used in message New Order Cross (s) for Total Return Futures, it is used to indicate the nature of the cross trade. Possible values: 'M' Trade At Market 'C' Trade at Index Close In other cases, any value entered will be returned as space.	+	103
272	OrderCapacity	Char	1	ITM role on trade.	'1' Initiator '2' Reactor '3' Undefined	+	103
273	TradeInputSource	Char	1	Automatic order injection indicator.	'U' Undefined 'M' Manual 'A' Automated 'G' Generated	+	127
274	AccountCode	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	+	73
275	ClientInfo	String	14	Traders' free text.	Free Text	+	77
289	PartyID	String	4	Member (member mnemonic) or Trader (ITM) to whom an order is allocated.	An existing mnemonic.	+	109
293	PostingAction	String	4	Posting action code (Open/Close) for the order.	'C' Close (by Order/Leg order) 'O' Open (by Order/Leg order)	+	110
297	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^^{31} and 2^^{31}-1 representing a short code.	+	77
301	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^^{31} and 2^^{31}-1.	✓	84
305	InvestmentDecisionWFirmShortCode	±Int	4	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical between -2^^{31} and 2^^{31}-1.	+	87
309	NonExecutingBrokerShortCode	±Int	4	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker	Numerical between -2^^{31} and 2^^{31}-1.	o	101

Ofs	Field	Format	Len	Description	Values	Req	Pge
313	WaiverIndicator	Char	1	Waiver Indicator, indication as to whether the transaction was executed under a pre-trade waiver.	'2' ILQD waiver	+	128
314	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
315	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	✓	84
316	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	+	88
317	DeferralIndicator	Char	1	For future use.	'1' Yes '0' No	O	82
318	CommodityDerivativeIndicator	Char	1	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).	'1' Yes '0' No	+	79
319	TradingCapacity	Char	1	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	'1' Dealing on own account '2' Matched principal '3' Any other capacity	✓	127
320	SSTISystem	Char	14	Indicates the voice / RFQ platform name.	Free text	O	123
334	ESCBMembership	Char	1	Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.	'1' Yes '0' No	O	82
335	PackageIndicator	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.	'1' Yes '0' No	O	108
336	PassiveOrder	Char	1	In case of matching, indicates if the order was passive or not.	'1' Yes '0' No	+	109
337	OtherLegSecurityIDSource	Char	1	Defines the value of OtherLegSecurityID.	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) '8' AMR	+	107
338	OtherLegSecurityID	String	15	Depends on the value of the OtherLegSecurityIDSource	Alphanumerical	+	107
353	OtherLegReferenceNo	String	14	Free text providing an identifying reference for the cash leg.	Free text.	+	106
367	NoLegs	**Int**	1	Number of legs for the requested Strategy.	'0' .. '32'	✓	100

Ofs	Field	Format	Len	Description	Values	Req	Pge
368	LegLastPx	±Int	4	Leg fill price.	'-999999999' .. '999999998' The trading price for the underlying Cash or Future leg. For underlying Stock/Stock Future this is the price without decimal portion.	+	90
372	LegLastQty	Int	4	Leg fill volume.	'0' .. '9999999'	+	90
376	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.	'8' AMR	+	92
377	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.	Depends on the value of the AMR if LegSecurityIDSource= '8' Security Group if LegSecurityIDSource= 'P' Please refer to section Security ID Values for additional information.	+	92

Total Length (min)	*368*
Total Length (max)	*1136*

MESSAGE USAGE

The Execution Report message is used in response to order and fill related client messages.

Please note that the following MiFID II fields (mainly for Record Keeping) will be sent back only in the case where the Execution Report (8) is sent back as a reply to message Order Mass Status Request (AF) or as a reply to the New Order Cross (s):

- ClientIdentificationShortCode
- ExecutionWithinFirmShortCode
- InvestmentDecisionWFirmShortCode
- NonExecutingBrokerShortCode
- DEAIndicator
- ExecWFirmAlgoTradingIndicator
- InvDecWFirmAlgoTradingIndicator
- DeferralIndicator
- CommodityDerivativeIndicator

Fields PackageIndicator, ESCBMembership and SSTISystem will be filled in the case where the Execution Report (8) is sent back as a reply to New Order Cross (s) message.

New for MIFID II: The TradeID has been reformatted to be unique and is now the Trading Venue Transaction Identification Code as per MIFID II Requirements (please see its description for more information on its format). Moreover, the message kinematics have been changed so that one Execution Report (8) is sent per trade. For example, in the previous implementation only one Execution Report (8) would have been sent back to a member entering an order that matches with several orders at the same price. With this new version, one Execution Report (8) will be sent back per order having matched the aggressive order. This change in kinematics affects outrights and strategies.

4.14 ORDER CANCEL REJECT (9)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	✓	103
16	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	✓	78
20	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	+	105
24	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
28	CxlRejReason	Int	2	Reason for cancellation rejection.	(See field description)	✓	80
30	CxlRejResponseTo	Char	1	Origin of cancellation rejection.	'1' Order Cancel Request (F) '2' Order Revision Request (G)	✓	81
30	Text	String	40	Request status or error text.	Alphanumeric.	O	125
70	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	+	116
Total Length			*76*				

MESSAGE USAGE

The Order Cancel Reject message is in response to a Client's Cancel Request or Order Revision Request that cannot be honoured by the Exchange.

It can be the response of Order Cancel Request (F), Order Mass Cancel Request (q), Order Cancel List (UB), Order Revision Request (G), Order Revision List (UA).

4.15 ORDER ACK (a)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	**Int**	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	✓	103
16	ClOrdID	**Int**	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	‘1’ .. 2^{32}-1	✓	78
Total Length			*20*				

MESSAGE USAGE

The Order Ack message is used to confirm all order submissions (except Immediate Or Cancel orders) whether or not they trade immediately upon submission.

It can be the response of New Order Single (D), New Order Cross (s), New Order List (E).

4.16 ORDER MASS CANCEL REPORT (r)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ClOrdID	**Int**	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	‘1’ .. 2^{32}-1	✓	78
12	TotalAffectedOrders	**Int**	4	Total number of orders affected by the Order Mass Cancel Request.	A number	✓	126
16	MassCancelRejectReason	**Int**	2	Cancel reject reason.	(See field description)	+	94

Ofs	Field	Format	Len	Description	Values	Req	Pge
18	MassCancelRequestType	Char	1	Scope of Orders already in COB to be cancelled only for them having the selected maturity.	(See field description)	✓	94
19	Text	String	40	Request status or error text.	Alphanumeric.	O	125
59	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	+	116
64	MassCancelResponse	Char	1	Cancel result type.	(See field description)	✓	95
Total Length			*65*				

MESSAGE USAGE

The Order Mass Cancel Report message is used to respond to a Client's Order Mass Cancel Request.

4.17 CANCEL NOTIFICATION LIST (UD)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	+	78
12	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	'1' .. 2^{32}-1	+	93
16	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
20	OrigCompID	String	5	Specifies the ITM to whom the original execution report was sent	ITM code.	+	106
25	LastRptRequested	Char	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request.	'Y' Last message 'N' Not last message.	+	89
26	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	+	116
31	OrdStatus	Char	1	Order status.	'3' Done for day '4' Cancelled	✓	105

Ofs	Field	Format	Len	Description	Values	Req	Pge
32	NoOrders	Int	1	Number of order entries.	(See field description)	✓	101
33	Filler	String	7	4-byte alignment before repeating data group			
40	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	✓	103
48	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	+	105
52	Filler	String	4	4-byte alignment within repeating data group			
Total Length (min)			*56*				
Total Length (max)			*680*				

MESSAGE USAGE

The Order Mass Cancel Report message is used to respond to a Client's Order Mass Cancel Request.

It can be the response of Order Cancel Request (F), Order Mass Cancel Request (q), Order Cancel List (UB), Order Revision Request (G), Order Revision List (UA).

4.18 SECURITY DEFINITION (d)

Client ◄ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	SecurityReqID	Int	4	The unique ID of a Strategy ("Security") Definition Request.	A number assigned by the Client application for Strategy Request.	✓	119
12	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
16	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114
18	Text	String	40	Request status or error text.	Alphanumeric.	O	125
58	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR	+	118
59	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	+	117
Total Length			*74*				

MESSAGE USAGE

The Security Definition message is used to respond to the Client's Security Definition Request.

The security definition is sent out via XDP on the Market Update message.

4.19 QUOTE REQUEST REJECT (AG)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	QuoteReqID	Int	4	Unique identifier for quote request.	User defined value.	✓	114
12	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
16	QuoteRejectReason	Int	2	Quote request rejection reason.	(See field description)	✓	114
18	Text	String	40	Request status or error text.	Alphanumeric.	O	125
Total Length			*58*				

MESSAGE USAGE

The Quote Request Reject message is used to respond to the Client's Quote Request that has not succeeded.

4.20 USER NOTIFICATION (CB)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
12	UserStatus	Int	1	User status.	(See field description)	✓	128
13	Text	String	40	Request status or error text.	Alphanumeric.	O	125
53	SecurityIDSource	Char	1	Gives the type of SecurityID.	'Q' Exchange code	O	118

Ofs	Field	Format	Len	Description	Values	Req	Pge
54	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	O	117
69	RiskID	String	5	The level of Risk assumed by the Manager's ITM. For future use.	User defined field.	O	116
74	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^31 and 2^31-1 representing a short code.	+	77
78	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^31 and 2^31-1.	✓	84
82	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
Total Length			*83*				

MESSAGE USAGE

The User Notification message is used by the Exchange to send a message to an ITM. It is also used to change a user's connectivity.

4.21 STOCK ORDER ROUTING RESPONSE (U0)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	+	103
16	StockOrderRequestID	Int	4	Unique client identifier for the stock order routing request.	User defined value.	✓	123
20	ReturnCode	Int	4	Exchange response status.	Always provided. Please refer to document "UTP ME List of Error Text Fields"	✓	116
24	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114

Ofs	Field	Format	Len	Description	Values	Req	Pge
26	Text	String	40	Request status or error text.	Alphanumeric.	+	125
Total Length			*66*				

MESSAGE USAGE

The Stock Order Response message is used to indicate whether a Client's Stock Order Routing Request message has been passed on to the recipient.

4.22 LIST STATUS (N)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ListID	Int	4	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	'1' .. 2^{32}-1	✓	93
12	ListRejectReason	Int	2	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.	(See field description)	+	94
14	Text	String	40	Request status or error text.	Alphanumeric.	+	125
54	NoOrders	Int	1	Number of order entries.	(See field description)	✓	101
55	Filler	Char	1	4-byte alignment before repeating data group			
56	OrderID	Int	8	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.	An existing OrderID owned by a trading member.	+	103
64	ClOrdID	Int	4	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.	'1' .. 2^{32}-1	+	78
68	OrigClOrdID	Int	4	Code used to identify the order to be modified/cancelled. It refers to the ClOrdID of the order.	An existing ClOrdID of the order to be modified / cancelled.	+	105
72	OrdStatus	Char	1	Order status.	'8' = Rejected	✓	105
73	Filler	String	7	4-byte alignment within repeating data group			
Total Length (min)			*104*				
Total Length (max)			*440*				

MESSAGE USAGE

List Status is used to respond to New Order List (E), Order Revision List (UA) and Order Cancel List (UB) messages to indicate that the entire messages have been rejected.

4.23 CONTRACT AVAILABILITY (UC)

Client ◄ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	ContractAvailabilityID	Int	4	ID for the Contract Availability message.	'1' .. 2^{32}-1	✓	79
12	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118
13	AvailabilityStatus	Char	1	Status of Contract.	'1' Available '2' Unavailable	✓	74
14	LastRptRequested	Char	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request.	'Y' Last message 'N' Not last message.	+	89
15	NoContracts	Int	1	Number of Contract entries.	'1' .. '200'	✓	100
16	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
Total Length (min)			*31*				
Total Length (max)			*3016*				

MESSAGE USAGE

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

5. MARKET MAKERS APPLICATION MESSAGES

5.1 MASS QUOTE (I)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	QuoteID	Int	4	Unique client identifier for the mass quote.	User defined value	✓	113
12	ClearingInstruction	Int	2	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed.	(See field description)	O	76
14	CustOrderCapacity	Int	1	Type of customer trading. Currently not in use.	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account	O	80
15	AccountCode	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	✓	73
16	SecondaryClOrdID	String	16	Traders' reference entered as a free text.	Free text used as additional information to ClOrdID.	O	116
32	ClientInfo	String	14	Traders' free text.	Free Text	+	77
46	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR	✓	118
47	ClientIdentificationShortCode	±Int	4	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^31 and 2^31-1 representing a short code.	+	77
51	ExecutionWithinFirmShortCode	±Int	4	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical between -2^31 and 2^31-1.	✓	84
55	InvestmentDecisionWFirmShortCode	±Int	4	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical between -2^31 and 2^31-1.	+	87
59	NonExecutingBrokerShortCode	±Int	4	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker	Numerical between -2^31 and 2^31-1.	O	101

Ofs	Field	Format	Len	Description	Values	Req	Pge
63	DEAIndicator	Char	1	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.	'1' Yes '0' No	+	81
64	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	✓	84
65	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	+	88
66	DeferralIndicator	Char	1	For future use.	'1' Yes '0' No	O	82
67	CommodityDerivativeIndicator	Char	1	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).	'1' Yes '0' No	+	79
68	TradingCapacity	Char	1	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	'1' Dealing on own account '2' Matched principal '3' Any other capacity	✓	127
69	NoQuotes	**Int**	1	Number of quote entries.	'1' .. '65'	✓	101
70	Filler	Char	2	4-byte alignment within repeating data group			
72	BidPx	±Int	4	Bid price.	'-999999998' .. '999999998'	+	75
76	OfferPx	±Int	4	Offer price.	'-999999998' .. '999999998'	+	102
80	BidSize	**Int**	4	Quantity of bid.	'0' .. '9999998'	+	75
84	OfferSize	**Int**	4	Quantity of offer.	'0' .. '9999998'	+	102
88	SideRevised	Char	1	Sides populated on Mass Quote message.	'0' Replace both buy and sell sides '1' Replace buy side '2' Replace sell side	✓	123
89	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
Total Length (min)			*104*				
Total Length (max)			*2152*				

MESSAGE USAGE

The Mass Quote message allows Market Makers to submit up to 65 double-sided quotes within a single message.

Response

Mass Quote Ack (b).

5.2 MM CONFIGURATION STATUS REQUEST (U1)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	MMConfigStatusRequestID	**Int**	4	Unique client identifier for Market Maker Configuration Status request.	User defined value	✓	97
Total Length			*12*				

MESSAGE USAGE

The MM Configuration Status Request allows a Market Maker to request the list of contracts and the associated quote batch size set up for his ITM.

Response

MM Configuration Status Request Ack (U5).

5.3 SET MM PROTECTION REQUEST (U2)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	SetMMProtectionID	Int	4	Client identifier for set market maker protection request.	User defined value.	✓	122
12	ProductProtectionPeriod	Int	4	Product protection period (not supported - for future use)	Value ignored.	X	112
16	ProductLimit	Int	4	Product limit.	User value.	O	110
20	ProductLimitBreachAct	Int	4	Product limit breach action.	0x150001 Ignore – do not check limits 0x150004 Pull Quotes 0x150002 Warning Message 0x150006 Warning Message and Pull Quotes	O	111

Ofs	Field	Format	Len	Description	Values	Req	Pge
24	ExpiryLimitBreachAct	Int	4	The actions which will be activated when the Expiry Protection Limit is reached.	YYYYMMDD in range '0' .. '99999999' ExpireDate > 99999999 (in Set MM Protection Request (U2)), makes the trading engine reject the LimitBreachAction.	O	85
28	ProtectionType	Int	1	Type of risk mitigation.	'1' Delta '2' Volume '3' Vega (Future Use)	✓	113
29	ProductProtectionActive	Char	1	Product protection active or not active status.	'Y' Protection active 'N' Protection not active	O	111
30	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
31	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
46	NoExpiries	Int	1	Number of expiries.	'0' .. '100'	✓	100
47	Filler	Char	1	4-byte alignment before repeating data group			
48	MaturityMonthYear	Int	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	O	96
52	ExpiryLimit	Int	4	Expiry limit setting.	User value.	O	85
	Total Length (min)		*48*				
	Total Length (max)		*2128*				

MESSAGE USAGE

The Set MM Protection message allows Market Makers to activate and configure (or de-activate) their Protection facility.

Response

Set MM Protection Ack (U6).

5.4 ADJUST MM PROTECTION (U3)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	AdjustMMPositionID	**Int**	4	Unique client identifier for Adjust Market Maker Position request.	User defined value	✓	74
12	PositionShift	±Int	4	The requested shift in position.	User defined value	O	109
16	RequestLevel	**Int**	4	The level at which Market Maker Protection is to be adjusted.	0x170001 Contract 0x170002 Expiry	O	115
20	MaturityMonthYear	**Int**	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	O	96
24	ProtectionType	**Int**	1	Type of risk mitigation.	'1' Delta '2' Volume '3' Vega (Future Use)	✓	113
25	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	✓	118
26	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
Total Length			*41*				

MESSAGE USAGE

The Adjust MM Position message allows the Market Maker to adjust the current value of the contract level position. If the contract has been configured for expiry level protection, then this message will provide the means to adjust the position for a specific expiry.

The level at which adjustment is attempted must be consistent with the level that Protection has been configured to operate the contract.

Response

Adjust MM Position Ack (U7).

5.5 GET MM PROTECTION STATUS (U4)

Client ▶ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	GetMMProtectionStatusID	Int	4	Unique client identifier for Get Market Maker Protection Status request.	User defined value.	✓	87
12	RequestLevel	Int	4	The level at which Market Maker Protection is to be adjusted.	0x170001 Contract 0x170002 Expiry	O	115
16	ProtectionType	Int	1	Type of risk mitigation.	'1' Delta '2' Volume '3' Vega (Future Use)	✓	113
17	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
18	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
33	NoExpiries	Int	1	Number of expiries.	'0' .. '100'	✓	100
34	Filler	String	2	4-byte alignment before repeating data group			
36	MaturityMonthYear	Int	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	O	96
Total Length (min)			*36*				
Total Length (max)			*436*				

MESSAGE USAGE

The Get MM Protection Status message allows the Market Maker to request their protection setting in a specified contract.

Response

Get MM Protection Status Ack (U8).

5.6 MASS QUOTE ACK (b)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	QuoteID	Int	4	Unique client identifier for the mass quote.	User defined value	✓	113
12	QuoteRejectReason	Int	2	Quote request rejection reason.	(See field description)	+	114
14	Text	String	40	Request status or error text.	Alphanumeric.	+	125
54	Filler	Char	1	4-byte alignment before repeating data group			
55	NoQuotes	Int	1	Number of quote entries.	'1' .. '65'	✓	101
56	BuyOrderID	Int	8	Buy order ID assigned by the trading engine on the related exchange place.	Number	+	75
64	SellOrderID	Int	8	Sell order ID assigned by the trading engine on the related exchange place.	Number	+	121
72	BuyStatus	Int	4	Buy quote acknowledgement status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	75
76	SellStatus	Int	4	Sell quote acknowledgement status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	121
80	BuyRevisionFlag	Char	1	Indicates whether this is a new buy quote or a revision.	'N' New quote 'R' Revision	+	75
81	SellRevisionFlag	Char	1	Indicates whether this is a new buy quote or a revision.	'N' New quote 'R' Revision	+	121
82	Filler	String	6	4-byte alignment within repeating data group			

Total Length (min)	*88*
Total Length (max)	*2136*

MESSAGE USAGE

The Mass Quote Acknowledgement message is sent by the Exchange to confirm the quotes that have resulted from a Mass Quote message.

5.7 MM CONFIGURATION STATUS REQUEST ACK (U5)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	MMConfigStatusRequestID	Int	4	Unique client identifier for Market Maker Configuration Status request.	User defined value	✓	97
12	ConfigRequestStatus	Int	4	Market Maker Configuration Request Result Status.	'1' .. 2^{32}-1	+	79
16	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114
18	Text	String	40	Request status or error text.	Alphanumeric.	+	125
58	NoBatchSize	Int	1	Number of batch size entries.	'0' .. '200' ('0' = no securities available for MM)	✓	100
59	BatchSize	±Int	1	Batch size for market makers in the contract.	'1' .. '65'	+	74
60	SecurityIDSource	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	+	118
61	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	+	117
Total Length (min)			*59*				
Total Length (max)			*3459*				

MESSAGE USAGE

The MM Configuration Status Request Ack message is used by the Exchange to confirm the contract that an ITM is allowed to quote for as well as their quote batch size restriction.

5.8 SET MM PROTECTION REQUEST ACK (U6)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	SetMMProtectionID	Int	4	Client identifier for set market maker protection request.	User defined value.	✓	122

Ofs	Field	Format	Len	Description	Values	Req	Pge
12	ProductProtectionStatus	Int	4	Product protection Status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	O	112
16	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114
18	Text	String	40	Request status or error text.	Alphanumeric.	+	125
58	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
59	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
74	NoExpiries	Int	1	Number of expiries.	'0' .. '100'	✓	100
75	Filler	Char	1	4-byte alignment before repeating data group			
76	ExpiryProtectionStatus	Int	4	Expiry protection status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	86
Total Length (min)			*76*				
Total Length (max)			*476*				

MESSAGE USAGE

The Set MM Protection Request Ack message allows the Exchange to respond to the Market Makers' Set MM Protection message, reporting on the status of the Market Makers' protection

5.9 ADJUST MM POSITION ACK (U7)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	AdjustMMPositionID	Int	4	Unique client identifier for Adjust Market Maker Position request.	User defined value	✓	74
12	ProductPosition	±Int	4	Current product protection position.	Integer	+	111

Ofs	Field	Format	Len	Description	Values	Req	Pge
16	ExpiryProtectionPosition	±Int	4	Current expiry protection position.	User defined value.	+	86
20	MMPUpdateReason	Int	4	The reason for the Market Maker Position Update.	0x160001 Update as result of trade 0x160002 Update as result of user request	+	97
24	ProductProtectionStatus	Int	4	Product protection Status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	112
28	ExpiryProtectionStatus	Int	4	Expiry protection status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	86
32	MaturityMonthYear	Int	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	+	96
36	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114
38	ProtectionType	Int	1	Type of risk mitigation.	'1' Delta '2' Volume '3' Vega (Future Use)	✓	113
39	ProductLimitBreached	Char	1	Indicates product limit has been breached.	'Y' Limit breached 'N' Limit not breached	+	111
40	ProductQuotesPulled	Char	1	Quotes for the product are or will be pulled.	'Y' Quote are/will be pulled 'N' Quote will not be pulled	+	112
41	ExpiryLimitBreached	Char	1	Indicates expiry limit has been breached.	'Y' Limit breached 'N' Limit not breached	+	85
42	ExpiryQuotesPulled	Char	1	Quotes for the expiry are or will be pulled.	'Y' Quote are/will be pulled 'N' Quote will not be pulled	+	86
43	Text	String	40	Request status or error text.	Alphanumeric.	+	125
83	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
84	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
Total Length			*99*				

MESSAGE USAGE

The Adjust MM Position Ack message confirms contract and expiry level protection positions in response to either a:

- Maker Makers' Adjust MM Position message or
- When a trade occurs against a Protected quote.

5.10 GET MM PROTECTION STATUS ACK (U8)

Client ◀ CCG-D

MESSAGE FIELDS

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

Ofs	Field	Format	Len	Description	Values	Req	Pge
0	Message Header		8			✓	13
8	GetMMProtectionStatusID	Int	4	Unique client identifier for Get Market Maker Protection Status request.	User defined value.	✓	87
12	ProductProtectionPeriod	Int	4	Product protection period (not supported - for future use)	Value ignored.	O	112
16	ProductProtectionPosition	±Int	4	Current Product protection position.	Current position.	+	112
20	ProductProtectionStatus	Int	4	Product protection Status.	Please refer to document “UTP ME List of Error Text Fields” for the possible values of the return code.	+	112
24	ProductLimit	Int	4	Product limit.	User value.	+	110
28	ProductLimitBreachAct	Int	4	Product limit breach action.	0x150001 Ignore – do not check limits 0x150004 Pull Quotes 0x150002 Warning Message 0x150006 Warning Message and Pull Quotes	+	111
32	RejectReasonCode	Int	2	Indicator of rejection due to a modification.	(See field description)	+	114
34	ProductProtectionActive	Char	1	Product protection active or not active status.	'Y' Protection active 'N' Protection not active	+	111
35	ProductLimitBreached	Char	1	Indicates product limit has been breached.	'Y' Limit breached 'N' Limit not breached	+	111
36	ProductQuotesPulled	Char	1	Quotes for the product are or will be pulled.	'Y' Quote are/will be pulled 'N' Quote will not be pulled	+	112
37	Text	String	40	Request status or error text.	Alphanumeric.	+	125
77	SecurityIDSource	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group (5 first characters of AMR code)	✓	118
78	SecurityID	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	✓	117
93	NoExpiries	Int	1	Number of expiries.	‘0’ .. ‘100’	✓	100

Ofs	Field	Format	Len	Description	Values	Req	Pge
94	Filler	String	2	4-byte alignment before repeating data group			
96	MaturityMonthYear	Int	4	Scope of Orders already in COB to be cancelled according the selected maturity.	Number expressed in YYYYMM format.	+	96
100	ExpiryProtectionPosition	±Int	4	Current expiry protection position.	User defined value.	+	86
104	ExpiryLimit	Int	4	Expiry limit setting.	User value.	+	85
108	ExpiryProtectionStatus	Int	4	Expiry protection status.	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.	+	86
112	ExpiryLimitBreached	Char	1	Indicates expiry limit has been breached.	'Y' Limit breached 'N' Limit not breached	+	85
113	ExpiryQuotesPulled	Char	1	Quotes for the expiry are or will be pulled.	'Y' Quote are/will be pulled 'N' Quote will not be pulled	+	86
114	Filler	String	2	4-byte alignment within repeating data group			
Total Length (min)			*96*				
Total Length (max)			*2096*				

MESSAGE USAGE

The Get MM Protection Status Ack message confirms the Market Maker's protection setting in a specified contract.

6. ORDER CHARACTERISTICS

#	Order Type	Attributes	Description
1	Limit Order - Day	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '0' (Day or session) Optional: ■ MinQty	Limit Orders: ■ Limit orders are executed at the price stated or better. ■ Any residual volume from an incomplete Limit Day order is retained in the central order book until it is withdrawn, has traded, the product closes or the Trading Day ends. Minimum Volume: If the MinQty is set then the order will only execute if this volume is available at the stated price or better.
2	Limit Order - Fill or Kill (FOK)	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '4' (FOK)	These are executed if there is sufficient volume available at the price stated or better. If there is insufficient volume available for them to execute fully then the entire order is cancelled.
3	Limit Order – Immediate or Cancel (IOC)	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '3' (IOC)	Immediate or Cancel orders are executed against any existing orders at the stated price or better, up to the volume of the Immediate or Cancel order. Any residual volume from the Immediate or Cancel order is cancelled.
4	Limit Order - Good till Cancelled (GTC) Order	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '1' (GTC) ■ ClOrdID = customer defined value Optional: ■ MinQty	These remain in the central order book until either: ■ They trade. ■ They are withdrawn by the submitting trader. ■ The product expires, or The order expires. The orders will be valid until the product reaches its maturity date.
5	Limit Order - Good till Date (GTD) Order	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '6' (GTD) ■ ExpireDate ■ ClOrdID = customer defined value Optional: ■ MinQty	GTDs are GTC orders that have a specified expiry date. They are cancelled at the end of trading on that date.
6	Limit Order - Good in Session (GIS) Order	Required: ■ OrdType = '2' (Limit) ■ TimeInForce = '0' (Day or session) ■ TradingSessionID has been entered Optional: ■ MinQty	Good in Session orders are only allowed to trade during the session that they were submitted. These remain in the central order book until either: ■ They trade ■ They are withdrawn by the submitting trader ■ The product expires, or The Trading Session ends. The TradingSessionID must be specified for GIS Orders.
7	Market Order - Fill or Kill	Required: ■ OrdType = '1' (Market) ■ TimeInForce = '4' (FOK)	These are executed if there is sufficient volume available at the price stated or better. If there is insufficient volume available for them to execute fully then the entire order is cancelled.

#	Order Type	Attributes	Description
8	Market Order – Immediate or Cancel	Required: ▪ OrdType = '1' (Market) ▪ TimeInForce = '3' (IOC)	Market Order Market Orders are executed at the best price available in the market when the order is received until all available volume at that price has been traded. Then the order executes at the next best price and so on, until all the order volume has been consumed. Market Orders are rejected if the market is not open. The residual volume following the execution of the market order is cancelled.
9	Market On Open Order - Day	Required: ▪ OrdType = 'W' (Market On Open) ▪ TimeInForce = '0' (Day or session)	Market on Open (MOO) orders MOO orders are only accepted during the Pre-Open period, and are intended for execution at the opening market price. MOO orders will be executed by the Matching Engine after uncrossing of the Limit Orders in the market when the market opens. Initially, MOO orders will trade against other MOO orders, at the opening price. After this, any residual volume remaining in MOO orders will be converted automatically to Limit Orders at the opening price, and may then be executed against suitable Limit Orders that remain in the market following uncrossing. If residual volume still remains, it will be retained in the central order book until it is withdrawn or traded, as for a standard Limit Order. All MOO orders are processed by the Matching Engine in the order that they were submitted. The sequence of activities at the time the market opens is summarized below: Uncrossing of Limit Orders. Determine the opening price at which MOO orders trade: If there was an Uncrossing trade price, this is used. Otherwise, if there is a BBO and the midpoint is within price limits, this is used. Otherwise if there is a Last Trade price this is used. Otherwise no price can be determined and MOO orders are pulled. Execution of MOO orders against other MOO orders at the determined price. Conversion of residual MOO volume to Limit Orders. Notification of this conversion will be given in an Execution Report. Execution of converted MOO orders against Limit Orders at a suitable price. The residual volume from the MOO order is converted to a Limit, Day order. **Note:** The only situation when a last trade price can be used as an opening price for MOO orders is when the market has returned to Pre-Open after trades have occurred, (e.g. after a trading halt) and without an intervening closed state.
10	Market on Open - GTC	Required: ▪ OrdType = 'W' (MOO) ▪ TimeInForce = '1' (GTC)	Market on Open orders with a GTC TimeInForce will remain in the Central Order Book if the ITM loses connection, or logs out, or if there is a Matching Engine failure. When the MOO order trades then any residual volume is converted to a GTC Limit order. This order will remain in the order book until the product month expiry.

#	Order Type	Attributes	Description
11	Market on Open - GTD	Required: ■ OrdType = 'W' (MOO) ■ TimeInForce = '6' (GTD) ■ ExpireDate	Market on Open orders with a GTD TimeInForce will remain in the Central Order Book if the ITM loses connection, or logs out, or if there is a Matching Engine failure. When the MOO order trades then any residual volume is converted to a GTD Limit order. This order will remain in the order book until the order expires or the product month expiry.
12	Large in Scale (LiS)	■ CrossType = 9 ■ WholesaleTradeType = 1	These are high volume trades in any outright or strategy market. Orders must contain both the buy and sell side orders and include the trade price and volume. For strategy Large in Scale (LiS) trades, in addition to the total strategy price and volume, the order must include all individual leg prices and volumes
13	Basis	■ CrossType = 9 ■ WholesaleTradeType = 2	These are strategies for long-term bond markets that incorporate a futures leg and an underlying bond (or cash) leg. Orders must contain the trade volume and the price of both the futures leg and the cash leg, and must include the necessary reference fields to identify the order within the cash market. The trader must access the cash market separately to buy the underlying leg.
14	Against Actual	■ CrossType = 9 ■ WholesaleTradeType = 3	These are strategies for commodities markets that incorporate a futures leg and an underlying commodity leg. Orders must contain both the buy and sell side orders and include the trade price and volume.
15	Large in Scale (LiS) Package Trade	■ CrossType = 9 ■ WholesaleTradeType = 5	These are pre-negotiated trades between two parties that take place outside the central order book. A single Large in Scale (LiS) Package Trade consists of two 'intentions', each entered by one of the counterparties to the trade. An intention is analogous to an order in the central order book. A Large in Scale (LiS) Package Trade will only occur when both counterparties enter matching intentions.
16	Guaranteed Cross	■ CrossType = 9 ■ WholesaleTradeType = 6	These are pre-negotiated orders that, subject to certain conditions, will be automatically matched by the Matching Engine, therefore not requiring individual authorisation by Market Control. For certain contracts, a Quote Request may be required to have been submitted to the market prior to the execution of the Guaranteed Cross Trade.
17	Exchange for Swap	■ CrossType = 9 ■ WholesaleTradeType = 7	This is an OTC swap transaction of a commodity future for the same commodity or direct product of such a commodity in the cash market.
18	Request for Cross	■ CrossType = 9 ■ WholesaleTradeType = 9	Request for Cross (RFC) is a wholesale procedure allowing the executing broker and the rest of the market to share equitably relevant interests at the same price;

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A

Account

Field Name	Account
Description	Additional client identifier.
Format	String
Length	14
Possible Values	User defined value used for clearing purposes.
Conditions	Optional in New Order Single (D) Optional in New Order Cross (s) Optional in New Order List (E) Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8)

AccountCode

Field Name	AccountCode
Description	Type of account.
Format	Char
Length	1
Possible Values	'C' Client 'H' House 'M' Market Maker
Conditions	Optional in New Order Single (D), New Order Cross (s), New Order List (E) Mandatory in Mass Quote (I). Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

AccountNumber

Field Name	AccountNumber
Description	Additional client identifier.
Format	**Int**
Length	4
Possible Values	User defined value
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

AccountType

Field Name	AcccountType
Description	Type of account.
Format	String
Length	2
Possible Values	User defined value
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

AdjustMMPositionID

Field Name	AdjustMMPositionID
Description	Unique client identifier for Adjust Market Maker Position request.
Format	**Int**
Length	4
Possible Values	User defined value
Conditions	Mandatory in Adjust MM Position (U3), Adjust MM Position Ack (U7)
Used In	ADJUST MM PROTECTION (U3) ADJUST MM POSITION ACK (U7)

AvailabilityStatus

Field Name	AvailabilityStatus
Description	Status of Contract.
Format	Char
Length	1
Possible Values	'1' Available '2' Unavailable
Conditions	Mandatory
Used In	CONTRACT AVAILABILITY (UC)

B

BatchSize

Field Name	BatchSize
Description	Batch size for market makers in the contract.
Format	±Int
Length	1
Possible Values	‘1’ .. ‘65’
Conditions	Provided if NoBatchSize item significant in MM Configuration Status Request Ack (U5)
Used In	MM CONFIGURATION STATUS REQUEST ACK (U5)

BidPx

Field Name	BidPx
Description	Bid price.
Format	±Int
Length	4
Possible Values	'-999999998' .. '999999998'
Conditions	Depending on price entered and Quote data significant in Mass Quote (I)
Used In	MASS QUOTE (I)

BidSize

Field Name	BidSize
Description	Quantity of bid.
Format	**Int**
Length	4
Possible Values	'0' .. '9999998'
Conditions	Depending on size entered and Quote data significant in Mass Quote (I)
Used In	MASS QUOTE (I)

BuyOrderID

Field Name	BuyOrderID
Description	Buy order ID assigned by the trading engine on the related exchange place.
Format	**Int**
Length	8
Possible Values	Number
Conditions	Depending on buy price Acknowledged and Quote data significant in Mass Quote Ack (b)
Used In	MASS QUOTE ACK (b)

BuyRevisionFlag

Field Name	BuyRevisionFlag
Description	Indicates whether this is a new buy quote or a revision.
Format	Char
Length	1
Possible Values	'N' New quote 'R' Revision
Conditions	Depending on buy quote modified/created and Quote data significant in Mass Quote Ack (b)
Used In	MASS QUOTE ACK (b)

BuyStatus

Field Name	BuyStatus
Description	Buy quote acknowledgement status.
Format	**Int**
Length	4

Field Name	BuyStatus
Possible Values	Please refer to document “UTP ME List of Error Text Fields” for the possible values of the return code.
Conditions	Depending on buy price Acknowledged and Quote data significant in Mass Quote Ack (b)
Used In	MASS QUOTE ACK (b)

C

CANCELONDISCONNECT

Field Name	CancelOnDisconnect
Description	If this field is set then it will mean that a mass cancellation of non-GTC orders, will be triggered on any type of logoff (ie logoff request, disconnection on failure, forced disconnection). This field is not used when Logging onto the Drop Copy CCG.
Format	Char
Length	1
Possible Values	This field is not intended for current use. Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be canceled on disconnection.
Conditions	Not currently used (one version possible).
Used In	LOGON (A)

CLEARINGINSTRUCTION

Field Name	ClearingInstruction
Description	Pre-posting and give-up action to be taken by the clearing system on the possible trade executed. Manual (pre-posting and/or pre-give-up): the clearing system redirects the information to the member's back office workstation without processing it. It does not post the trade to the designated account or give up the trade to the designated give-up member. Automatic posting: the clearing system immediately posts the trade to the designated account. Automatic give-up: the clearing system immediately gives up the trade to the designated give-up member. If an account number is provided, it also performs a pre-posting.
Format	**Int**
Length	2
Possible Values	‘0’ Undefined ‘8’ Manual ‘9’ Automatic ‘4008’ Automatic and Account Authorisation ‘4009’ Manual and Account Authorisation ‘4010’ Give-up to single firm
Conditions	Optional Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

CLIENTDUPLICATE

Field Name	ClientDuplicate
Description	Duplicate client instruction (e.g. a new order already sent through another tier).
Format	Char
Length	1
Possible Values	'Y' Yes 'N' No Any other value is set to 'N'
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

CLIENTIDENTIFICATIONSHORTCODE

Field Name	ClientIdentificationShortCode
Description	MIFID II short code, used to identify the client of the member. In case there is DEA, the code of the DEA user shall be used.
Format	±Int
Length	4
Possible Values	'1' – Aggregated Orders (AGGR) '2' – Pending Allocation (PNAL) Or Numerical between -2^31 and 2^31-1 representing a short code.
Conditions	Mandatory if the value of the AccountCode field is 'C' or if the value of the DEAIndicator is '1'. Optional otherwise
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) QUOTE REQUEST (R) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) USER NOTIFICATION (CB) MASS QUOTE (I)

CLIENTINFO

Field Name	ClientInfo
Description	Traders' free text.
Format	String
Length	14
Possible Values	Free Text
Conditions	Conditionally required depending on the contract configuration in New Order Single (D), New Order Cross (s), New Order List (E), Mass Quote (I). Returned as is (if previously entered by client) in Execution Report (8).

Field Name	ClientInfo
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

CLORDID

Field Name	ClOrdID
Description	Code identifying an order created or cancelled by a Client on his front-end application. This ID is unique for all orders & cancellations sent by a given Broker for a given day. Note: an order can also be identified by its OrderID.
Format	**Int**
Length	4
Possible Values	'1' .. 2^{32}-1
Conditions	Mandatory in New Order Single (D), Order Cancel Request (F), Order Revision Request (G), Order Mass Cancel Request (q), Order Revision Request (G), New Order Cross (s) Mandatory in New Order List (E) Returned as is (if previously entered by client) in Execution Report (8), Order Cancel Reject (9), List Status (N) Mandatory in Order Ack (a) Mandatory in Order Mass Cancel Report (r) Returned value either in ListID or in ClOrdID in Cancel Notification List (UD)
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) ORDER ACK (a) ORDER MASS CANCEL REPORT (r) CANCEL NOTIFICATION LIST (UD) LIST STATUS (N)

CLORDLINKID

Field Name	ClOrdLinkID
Description	This field is not used.
Format	**Int**
Length	4
Possible Values	This field is not used.
Conditions	This field is not used.
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

CommodityDerivativeIndicator

Field Name	CommodityDerivativeIndicator
Description	Indicates whether the order or transaction reduces risk (i.e. for hedging purposes).
Format	Char
Length	1
Possible Values	‘1’ Yes ‘0’ No
Conditions	Mandatory if the instrument is a commodity derivative. Optional otherwise.
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

ConfigRequestStatus

Field Name	ConfigRequestStatus
Description	Market Maker Configuration Request Result Status.
Format	Int
Length	4
Possible Values	‘1’ .. 2^{32}-1
Conditions	Depending on request result given by exchange in MM Configuration Status Request Ack (U5)
Used In	MM CONFIGURATION STATUS REQUEST ACK (U5)

ContractAvailabilityID

Field Name	ContractAvailabilityID
Description	ID for the Contract Availability message.
Format	Int
Length	4
Possible Values	‘1’ .. 2^{32}-1
Conditions	Mandatory in Contract Availability (UC).
Used In	CONTRACT AVAILABILITY (UC)

CrossID

Field Name	CrossID
Description	Client's new cross order ID.
Format	Int
Length	4
Possible Values	‘1’ .. 2^{32}-1
Conditions	Mandatory in New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

CrossType

Field Name	CrossType
Description	Cross order Type.
Format	**Int**
Length	1
Possible Values	'9' Wholesale trade type
Conditions	Mandatory in New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

CumQty

Field Name	CumQty
Description	Cumulated quantity. Total number of shares filled. If an order is partially filled for a quantity q_1 then partially filled for a quantity q_2, in the first execution report message CumQty = q_1 and in the second execution report message CumQty = $q_1 + q_2$.
Format	**Int**
Length	4
Possible Values	'0' .. '9999999'
Conditions	Mandatory
Used In	EXECUTION REPORT (8)

CustOrderCapacity

Field Name	CustOrderCapacity
Description	Type of customer trading. Currently not in use.
Format	**Int**
Length	1
Possible Values	'1' Own account '2' Clearing members house account '3' Account of another member present '4' Any other customer account
Conditions	Optional. Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

CxlRejReason

Field Name	CxlRejReason
Description	Reason for cancellation rejection. Code identifying the reason for order cancellation rejection.
Format	**Int**

Field Name	CxlRejReason
Length	2
Possible Values	'1' Unknown order '99' Other '20' CompID problem '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '318' Invalid Price (non-numeric price value) '319' Invalid OrdQty '320' Invalid OrdType '321' Invalid Side
Conditions	Always provided.
Used In	ORDER CANCEL REJECT (9)

CXLREJRESPONSETO

Field Name	CxlRejResponseTo
Description	Origin of cancellation rejection. Code identifying the type of request that a cancel reject is in response to.
Format	Char
Length	1
Possible Values	'1' Order Cancel Request (F) '2' Order Revision Request (G)
Conditions	Always provided.
Used In	ORDER CANCEL REJECT (9)

D

DEAINDICATOR

Field Name	DEAIndicator
Description	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access.
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Mandatory if the value of the AccountCode field is 'H' or 'C'. Optional otherwise

Field Name	DEAIndicator
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) QUOTE REQUEST (R) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) USER NOTIFICATION (CB) MASS QUOTE (I)

DeferralIndicator

Field Name	DeferralIndicator
Description	For future use.
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Optional
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

DeliverToCompID

Field Name	DeliverToCompID
Description	For Stock Order Routing - the ITM that the message must be routed to.
Format	String
Length	5
Possible Values	ITM Code.
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

E

ESCBMembership

Field Name	ESCBMembership
Description	Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.
Format	Char
Length	1

Field Name	ESCBMembership
Possible Values	'1' Yes '0' No
Conditions	Optional
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

EXECREFID

Field Name	ExecRefID
Description	The execution ID for a Trade Fill for which this is the correction.
Format	String
Length	20
Possible Values	Execution ID that the trading engine assigned when the order was processed.
Conditions	Provided in case an existing order (with this ExecRefID) was corrected .
Used In	EXECUTION REPORT (8)

EXECID

Field Name	ExecID
Description	Execution report ID. Unique identifier for Execution Report assigned by UTP by Member (OnBehalfOfCompID) and by Trading Unit of the UTP trading engine. Uniqueness per Firm and TU will be guaranteed within a single trading day only.
Format	**Int**
Length	8
Possible Values	Sequential number
Conditions	Always provided in Execution Report (8)
Used In	EXECUTION REPORT (8)

EXECTYPE

Field Name	ExecType
Description	Execution type used to describe the specific execution report while OrdStatus identifies the current order status.
Format	Char
Length	1
Possible Values	'0' New '4' Cancelled '5' Replaced '8' Rejected 'F' Trade 'G' Correct Trade 'H' Cancel Trade 'I' Order Status 'B' Temporary (Total Return Futures) 'C' Confirmed (Total Return Futures)
Conditions	
Used In	EXECUTION REPORT (8)

ExecutionWithinFirmShortCode

Field Name	ExecutionWithinFirmShortCode
Description	MIFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.
Format	±Int
Length	4
Possible Values	Numerical between -2^^{31} and 2^^{31}-1.
Conditions	Mandatory
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) QUOTE REQUEST (R) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) USER NOTIFICATION (CB) MASS QUOTE (I)

ExecWFirmAlgoTradingIndicator

Field Name	ExecWFirmAlgoTradingIndicator
Description	Indicates whether the order execution was submitted by an trading algorithm or not.
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Mandatory
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

ExpireDate

Field Name	ExpireDate
Description	Expiration date for GTD Order.
Format	**Int**
Length	4
Possible Values	(see message structures) YYYYMMDD in range '0' .. '99999999' ExpireDate > '99999999' (in New Order (D) or New Order List (E), Order Revision List (UA)), makes the trading engine reject the order. ExpireDate = '99999999' (in Order Revision Request (G)) indicates no expire date revision. ExpireDate = '0' (in Order Revision Request (G)) makes the trading engine turn GTD order into GTC order.

Field Name	ExpireDate
Conditions	Mandatory in case of GTD order in New Order Single (D), Order Cancel Replace Request(G), Order Revision List (UA) Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) ORDER REVISION REQUEST (G) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8)

ExpiryLimit

Field Name	ExpiryLimit
Description	Expiry limit setting.
Format	**Int**
Length	4
Possible Values	User value.
Conditions	Optional in Set MM Protection Request (U2) Returned by exchange and if NoExpiries leg data significant in Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS ACK (U8)

ExpiryLimitBreachAct

Field Name	ExpiryLimitBreachAct
Description	The actions which will be activated when the Expiry Protection Limit is reached.
Format	**Int**
Length	4
Possible Values	YYYYMMDD in range ‘0’ .. ‘99999999’ ExpireDate > 99999999 (in Set MM Protection Request (U2)), makes the trading engine reject the LimitBreachAction.
Conditions	Optional in Set MM Protection Request (U2)
Used In	SET MM PROTECTION REQUEST (U2)

ExpiryLimitBreached

Field Name	ExpiryLimitBreached
Description	Indicates expiry limit has been breached.
Format	Char
Length	1
Possible Values	'Y' Limit breached 'N' Limit not breached
Conditions	Returned by exchange after checking the product expiry limit has been breached
Used In	ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

ExpiryProtectionPosition

Field Name	ExpiryProtectionPosition
Description	Current expiry protection position.
Format	±Int
Length	4
Possible Values	User defined value.
Conditions	Depending on a previous request and related Expiry protection position in Adjust MM Position Ack (U7) Returned by exchange and if NoExpiries leg data significant in Get MM Protection Status Ack (U8)
Used In	ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

ExpiryProtectionStatus

Field Name	ExpiryProtectionStatus
Description	Expiry protection status.
Format	**Int**
Length	4
Possible Values	Please refer to document "UTP ME List of Error Text Fields" for the possible values of the return code.
Conditions	Returned if NoExpiries item significant in Set MM Protection Request Ack (U6) Returned by exchange in Adjust MM Position Ack (U7), Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

ExpiryQuotesPulled

Field Name	ExpiryQuotesPulled
Description	Quotes for the expiry are or will be pulled.
Format	Char
Length	1
Possible Values	'Y' Quote are/will be pulled 'N' Quote will not be pulled
Conditions	Returned by exchange after checking the product expiry quoted are to be pulled
Used In	ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

F

FreeText

Field Name	FreeText
Description	Free text manually entered by the trader issuing the order.
Format	String
Length	25
Possible Values	Any Text
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

G

GetMMProtectionStatusID

Field Name	GetMMProtectionStatusID
Description	Unique client identifier for Get Market Maker Protection Status request.
Format	**Int**
Length	4
Possible Values	User defined value.
Conditions	Mandatory wherever used.
Used In	GET MM PROTECTION STATUS (U4) GET MM PROTECTION STATUS ACK (U8)

H

HeartBtInt

Field Name	HeartBtInt
Description	Heartbeat interval (in seconds).
Format	**Int**
Length	2
Possible Values	'1' .. '999' (in seconds)
Conditions	Mandatory.
Used In	LOGON (A)

I

IncomingMessageID

Field Name	IncomingMessageID
Description	(See field description) Unique Identifier for the incoming messages to identify the request. It is unique per request and is set by members. This unicity is not checked by the Exchange and will be rejected if its length is greater than 8. Upon response of the Engine, this ID will be provided in the acknowledgement message.
Format	**Int**
Length	8
Possible Values	Integers.
Conditions	Mandatory
Used In	

InvestmentDecisionWFirmShortCode

Field Name	InvestmentDecisionWFirmShortCode
Description	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.
Format	±Int
Length	4

Field Name	InvestmentDecisionWFirmShortCode
Possible Values	Numerical between -2^^{31} and 2^^{31}-1.
Conditions	Mandatory if the value of the AccountCode field is 'H' or 'M' and if DEAIndicator = '0' Optional otherwise
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

INVDECWFIRMALGOTRADINGINDICATOR

Field Name	InvDecWFirmAlgoTradingIndicator
Description	Indicates whether the investment decision was submitted by an trading algorithm or not.
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Mandatory if the InvestmentDecisionWFirmShortCode is provided. Optional otherwise.
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

L

LASTPX

Field Name	LastPx
Description	Price of last fill.
Format	±Int
Length	4
Possible Values	'-999999999' .. '999999999'
Conditions	Optional. Returned as is (if previously entered by client) in Execution Report (8)
Used In	STOCK ORDER ROUTING REQUEST (U9) EXECUTION REPORT (8)

LASTQTY

Field Name	LastQty
Description	Order fill lots.
Format	**Int**
Length	4
Possible Values	'0' .. '9999999'

Field Name	LastQty
Conditions	Optional in Stock Order Routing Request (U9). Returned as is (if previously entered by client) in Execution Report (8)
Used In	STOCK ORDER ROUTING REQUEST (U9) EXECUTION REPORT (8)

LastRcvdSeqNum

Field Name	LastRcvdSeqNum
Description	Last Sequence Number of message received by the gateway server.
Format	**Int**
Length	4
Possible Values	A number equal or greater than 0. (0xFFFFFFFF) is sent by CCG-D when the last sequence received is not retrieved.
Conditions	Mandatory in Logon Reject (L).
Used In	LOGON REJECT (L)

LastRptRequested

Field Name	LastRptRequested
Description	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request.
Format	Char
Length	1
Possible Values	'Y' Last message 'N' Not last message.
Conditions	Only provided in response to an Order Mass Status Request (AF) or Order Mass Cancel Request (q). Required if one message cannot define all the expected related data.
Used In	EXECUTION REPORT (8) CANCEL NOTIFICATION LIST (UD) CONTRACT AVAILABILITY (UC)

LastSentSeqNum

Field Name	LastSentSeqNum
Description	Last Sequence Number of message sent by the gateway server.
Format	**Int**
Length	4
Possible Values	A number equal or greater than 0. (0xFFFFFFFF) is sent by CCG-D when the last sequence sent is not retrieved.
Conditions	Mandatory in Logon Reject (L).
Used In	LOGON REJECT (L)

LastSeqNum

Field Name	LastSeqNum
Description	Last sequence number processed.
Format	±Int

Field Name	LastSeqNum
Length	4
Possible Values	'0' Replay every message previously sent by the Exchange '-1' Do not replay any message but continue from the last know transmitted sequence plus one N>0 Rewind to this number plus one and retransmit from that point up to the current sequence number.
Conditions	Mandatory in Logon (A)
Used In	LOGON (A)

LeavesQty

Field Name	LeavesQty
Description	Remaining quantity.
Format	**Int**
Length	4
Possible Values	'0' .. '9999999'
Conditions	Mandatory in Execution Report (8)
Used In	EXECUTION REPORT (8)

LegLastPx

Field Name	LegLastPx
Description	Leg fill price.
Format	±Int
Length	4
Possible Values	'-999999999' .. '999999998' The trading price for the underlying Cash or Future leg. For underlying Stock/Stock Future this is the price without decimal portion.
Conditions	Mandatory if Underlying Stock/Stock future and leg data significant.
Used In	EXECUTION REPORT (8)

LegLastQty

Field Name	LegLastQty
Description	Leg fill volume.
Format	**Int**
Length	4
Possible Values	'0' .. '9999999'
Conditions	Mandatory if LastQty filled and leg data significant
Used In	EXECUTION REPORT (8)

LegMaturityMonthYear

Field Name	LegMaturityMonthYear
Description	Leg product expiry date.
Format	**Int**
Length	4
Possible Values	Number expressed in YYYYMM format.

Field Name	LegMaturityMonthYear
Conditions	Optional in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

LegOrderQty

Field Name	LegOrderQty
Description	Leg order quantity.
Format	**Int**
Length	4
Possible Values	'0' .. '9999999'
Conditions	Mandatory if the Leg item is significant.
Used In	NEW ORDER CROSS (s)

LegPrice

Field Name	LegPrice
Description	The trading price in system ticks for the underlying Cash or Future leg.
Format	**Int**
Length	4
Possible Values	'0' .. '999999999' For underlying Stock/Stock Future this is the price without decimal portion.
Conditions	Mandatory in Security Definition Request (c) Mandatory in New Order Cross (s) if leg data significant
Used In	SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s)

LegPutOrCall

Field Name	LegPutOrCall
Description	Put or Call Indicator for an option contract.
Format	Char
Length	1
Possible Values	'0' Put '1' Call
Conditions	Required if Option leg in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

LegRatioQty

Field Name	LegRatioQty
Description	Ratio of lots for this leg.
Format	**Int**
Length	4

Field Name	LegRatioQty
Possible Values	For Futures or Options, it is the leg ratio. In this case, the maximum value is 99999. If the value submitted by a member is higher, it will be changed to the maximum value (99999). For underlyings, the delta is used with special rules: * For the underlying leg of volatility strategies, this should be the delta (normally valued on two decimal places) multiplied by 1000 (e.g: a delta of 65% (0.65) is represented by 650). In this case, the maximum value is 99990 (9999%). If the value submitted by a member is higher, it will be changed to the maximum value (99990). * For Conversion Reversal Strategies (SecuritySubType = 'R'), the delta is always set to 1000.
Conditions	Mandatory in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

LegSecurityID

Field Name	LegSecurityID
Description	Instrument identifier based on the value of the LegSecurityIDSource.
Format	String
Length	15
Possible Values	Depends on the value of the AMR if LegSecurityIDSource= '8' Security Group if LegSecurityIDSource= 'P' Please refer to section Security ID Values for additional information.
Conditions	Mandatory in Security Definition Request (c) and leg data significant Mandatory in New cross Order (s) and leg data significant Returned as is (if previously entered by client) and leg data significant
Used In	SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s) EXECUTION REPORT (8)

LegSecurityIDSource

Field Name	LegSecurityIDSource
Description	Gives the type of LegSecurityID.
Format	Char
Length	1
Possible Values	(see message structures) '8' AMR 'P' Security Group (5 first characters of the AMR code)
Conditions	Mandatory in Security Definition Request (c) and leg data significant Mandatory in New cross Order (s) and leg data significant Returned as is (if previously entered by client) and leg data significant
Used In	SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s) EXECUTION REPORT (8)

LegSecurityType

Field Name	LegSecurityType
Description	Defines the value in LegSecurityID.
Format	String
Length	4
Possible Values	'FUT' Future 'OPT' Option 'CASH' Cash
Conditions	Optional in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

LegSide

Field Name	LegSide
Description	Buy or Sell Indicator for the leg.
Format	Char
Length	1
Possible Values	'1' Buy '2' Sell
Conditions	Mandatory in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

LegStrikePrice

Field Name	LegStrikePrice
Description	Trading price (Tick rules compliant) for the option leg.
Format	**Int**
Length	4
Possible Values	'0' .. '999999999'
Conditions	Mandatory in Security Definition Request (c) and depending if it is an option on the related leg.
Used In	SECURITY DEFINITION REQUEST (c)

ListID

Field Name	ListID
Description	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.
Format	**Int**
Length	4
Possible Values	'1' .. 2^{32}-1
Conditions	Mandatory in New Order List (E), Order Cancel List (UB), Order Revision List (UA), List Status (N) Returned as is (if previously entered by client) in Execution Report (8) Returned value either in ListID or in ClOrdID in Cancel Notification List (UD)

Field Name	ListID
Used In	ORDER CANCEL LIST (UB) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) CANCEL NOTIFICATION LIST (UD) LIST STATUS (N)

ListRejectReason

Field Name	ListRejectReason
Description	Unique client identifier for this personal request dedicated to cancel the selected orders and trades.
Format	**Int**
Length	2
Possible Values	'6' Duplicate ClOrdID '99' Other '200' CompID problem '201' Invalid value for repeating group count '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '318' Invalid Price (non-numeric price value) '319' Invalid OrdQty
Conditions	
Used In	LIST STATUS (N)

M

MassCancelRejectReason

Field Name	MassCancelRejectReason
Description	Cancel reject reason.
Format	**Int**
Length	2
Possible Values	'9' Invalid or unknown Security group '99' Other '200' CompID problem '202' Mass cancel request type not supported '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '321' Invalid value or a MIFID II field is missing
Conditions	Provided in case of rejection by exchange
Used In	ORDER MASS CANCEL REPORT (r)

MassCancelRequestType

Field Name	MassCancelRequestType
Description	Scope of Orders already in COB to be cancelled only for them having the selected maturity.

Field Name	MassCancelRequestType
Format	Char
Length	1
Possible Values	'1' Cancel orders for a security 'A' Cancel orders for a security group 'W' Cancel orders for a maturity date 'X' Cancel orders for market calls 'Y' Cancel orders for market puts '7' Cancel all orders '8' Cancel orders for a market
Conditions	Mandatory In Order Mass Cancel Request (q), Order Mass Cancel Report (r)
Used In	ORDER MASS CANCEL REQUEST (q) ORDER MASS CANCEL REPORT (r)

MassCancelResponse

Field Name	MassCancelResponse
Description	Cancel result type.
Format	Char
Length	1
Possible Values	'0' Cancel request rejected '1' Cancel orders for a security 'A' Cancel orders for a security group 'W' Cancel orders for a maturity date 'X' Cancel orders for market calls 'Y' Cancel orders for market puts '7' Cancel all orders '8' Cancel orders for a market
Conditions	Always provided in Order Mass Cancel Report (r)
Used In	ORDER MASS CANCEL REPORT (r)

MassStatusReqID

Field Name	MassStatusReqID
Description	Client ID for the Mass Status Request
Format	**Int**
Length	4
Possible Values	A number assigned by the Client application for a given Mass Status Request
Conditions	Mandatory in Order Mass Status Request (AF) Returned as is (if previously entered by client) in Execution Report (8)
Used In	ORDER MASS STATUS REQUEST (AF) EXECUTION REPORT (8)

MassStatusReqType

Field Name	MassStatusReqType
Description	Mass status request type.
Format	**Int**
Length	1

Field Name	MassStatusReqType
Possible Values	'7' Status for all orders (including GTC orders) '80' Cross orders awaiting authorisation
Conditions	Mandatory in Order Mass Status Request (AF)
Used In	ORDER MASS STATUS REQUEST (AF)

MatchingCode

Field Name	MatchingCode
Description	Trade match password.
Format	String
Length	3
Possible Values	User defined value having 3 digits max. length.
Conditions	Optional in New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

MaturityMonthYear

Field Name	MaturityMonthYear
Description	Scope of Orders already in COB to be cancelled according the selected maturity.
Format	**Int**
Length	4
Possible Values	Number expressed in YYYYMM format.
Conditions	Optional in any incoming message Returned as is (if previously entered by client) Returned by exchange and if NoExpiries leg data significant in Get MM Protection Status Ack (U8)
Used In	ORDER MASS CANCEL REQUEST (q) SET MM PROTECTION REQUEST (U2) ADJUST MM PROTECTION (U3) GET MM PROTECTION STATUS (U4) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

MinQty

Field Name	MinQty
Description	Minimum quantity to be executed.
Format	**Int**
Length	4
Possible Values	'0' by default and depending to a minimum value for the given instrument and/or market type.
Conditions	Conditionally entered Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) NEW ORDER LIST (E) EXECUTION REPORT (8)

MMConfigStatusRequestID

Field Name	MMConfigStatusRequestID
Description	Unique client identifier for Market Maker Configuration Status request.
Format	**Int**
Length	4
Possible Values	User defined value
Conditions	Mandatory wherever used.
Used In	MM CONFIGURATION STATUS REQUEST (U1) MM CONFIGURATION STATUS REQUEST ACK (U5)

MMPUpdateReason

Field Name	MMPUpdateReason
Description	The reason for the Market Maker Position Update.
Format	**Int**
Length	4
Possible Values	0x160001 Update as result of trade 0x160002 Update as result of user request
Conditions	Depending on previous events on Position Update for corresponding MM
Used In	ADJUST MM POSITION ACK (U7)

MsgLen

Field Name	MsgLen
Description	Message length for BINARY exchange protocol. (This is the length of the entire message including header). On the Binary protocol this is the byte length of the populated message. For example: on the New Order List message the length may vary depending on the number of order entries.
Format	**Int**
Length	2
Possible Values	‘0’ .. 2^{16}-1
Conditions	Mandatory in any message
Used In	Message Header

MsgSeqNum

Field Name	MsgSeqNum
Description	Message sequence number.
Format	±Int
Length	4
Possible Values	-1..2^{31}-1) (-1 = error)
Conditions	Mandatory in any message
Used In	Message Header

MsgVersionProfile

Field Name	MsgVersionProfile
Description	Message versions held as an array of 2 entries: The message type is in the 1st and 2nd positions. (For single character message types the 2nd character is null). The message version in 3rd byte-pair.
Format	String
Length	42
Possible Values	This is the alphabetical string resulting of the MsgType and associated version MsgType (ASCII) — MsgVersion (Binary) — Description (MessageVersionProfile) 'L' '1' Logon Ack '8' '1' Execution Report '9' '1' Order Cancel Reject 'A' '1' Order Ack 'B' '1' Mass Quote Acknowledgement 'D' '1' Security Definition 'R' '1' Order Mass Cancel Report 'N' '1' List Status 'A' '1' Quote Request Reject 'CB' '1' User Notification 'U0' '1' Stock Order Routing Response 'U5' '1' MM Configuration Status Request Ack 'U6' '1' Set MM Protection Ack 'L' '1' Logon Ack 'U7' '1' Adjust MM Position Ack 'U8' '1' Get MM Protection Status Ack 'UC' '1' Contract Availability 'UD' '1' Cancel Notification List
Conditions	Not currently used (one version possible).
Used In	LOGON (A)

MsgTypeXtd

Field Name	MsgTypeXtd
Description	Message type extended (including Protocol Variant). Refers to the "2-byte-hexa set of values" defined below.
Format	String
Length	2

Field Name	MsgTypeXtd
Possible Values	Positive number as the result of a macro that combines the traditional binary message type (e.g: 0,1,2…a,b…A,B, C…UA, ab, U8...) with a variant number (from 1 to F) used as a release number. This resulted number is loaded on a 2-bytes unsigned integer. The combinations of this couple are:

Msg type & Variant	2-byte hexa	MsgType	Variant	Title
'MSG_01'	(0x0001)	'0'	'01'	HeartBeat(0)
'MSG_11'	(0x0011)	'1'	'01'	TestRequest(1)
'MSG_A1'	(0x0021)	'A'	'01'	Logon(A)
'MSG_51'	(0x0031)	'5'	'01'	Logout(5)
'MSG_D1'	(0x0041)	'D'	'01'	New Order Single(D)
'MSG_E1'	(0x0051)	'E'	'01'	New Order List(E)
'MSG_F1'	(0x0061)	'F'	'01'	Order Cancel Request(F)
'MSG_G1'	(0x0071)	'G'	'01'	Order Revision Request(G)
'MSG_s1'	(0x0081)	's'	'01'	New Order Cross(s)
'MSG_a1'	(0x0091)	'a'	'01'	Order Ack(a)
'MSG_81'	(0x00A1)	'8'	'01'	Execution Report(8)
'MSG_91'	(0x00B1)	'9'	'01'	Order Cancel Reject(9)
'MSG_N1'	(0x00C1)	'N'	'01'	List Status(N)
'MSG_I1'	(0x00D1)	'I'	'01'	Mass Quote(I)
'MSG_b1'	(0x00E1)	'b'	'01'	Mass Quote Ack(b)
'MSG_U71'	(0x00F1)	'U7'	'01'	Adjust MM Position Ack(U7)
'MSG_U31'	(0x0101)	'U3'	'01'	Adjust MM Position (U3)
'MSG_q1'	(0x0111)	'q'	'01'	Order Mass Cancel Request(q)
'MSG_U81'	(0x0121)	'U8'	'01'	Get MM Prot.Status Ack(U8)
'MSG_U41'	(0x0131)	'U4'	'01'	Get MM Prot.Status(U4)
'MSG_L1'	(0x0141)	'L'	'01'	Logon Reject(L)
'MSG_r1'	(0x0151)	'r'	'01'	Order MassCancelReport(r)
'MSG_AF1'	(0x0161)	'AF'	'01'	Order Mass Status Req.(AF)
'MSG_U51'	(0x0171)	'U5'	'01'	MM Conf.StatusReq.Ack(U5)
'MSG_U11'	(0x0181)	'U1'	'01'	MM Conf.StatusRequest(U1)
'MSG_UA1'	(0x0191)	'UA'	'01'	Order Revision List(UA)
'MSG_UB1'	(0x01A1)	'UB'	'01'	Order Cancel List(UB)
'MSG_AG1'	(0x01B1)	'AG'	'01'	Quote Request Reject(AG)
'MSG_R1'	(0x01C1)	'R '	'01'	Quote Request(R)
'MSG_d1'	(0x01E1)	'd'	'01'	Security Definition(d)
'MSG_c1'	(0x01F1)	'c'	'01'	Security Defin.Request(d)
'MSG_U61'	(0x0201)	'U6'	'01'	Set MM Prot.RequestAck(U6)
'MSG_U21'	(0x0211)	'U2'	'01'	Set MM Prot.Request(U2)
'MSG_U91'	(0x0221)	'U9'	'01'	Stock Order Rout.Req.(U9)
'MSG_U01'	(0x0231)	'U0'	'01'	Stock Order Rout.Resp.(U0)
'MSG_CB1'	(0x0241)	'CB'	'01'	User Notification(CB)
'MSG_UC1'	(0x0251)	'UC'	'01'	Contract Availability(UC)
'MSG_UD1'	(0x0261)	'UD'	'01'	Cancel Notificat.List(UD)

Conditions	Mandatory in any message
Used In	Message Header

N

NoBatchSize

Field Name	NoBatchSize
Description	Number of batch size entries.
Format	Int
Length	1
Possible Values	‘0’ .. ‘200’ (‘0’ = no securities available for MM)
Conditions	Mandatory in MM Configuration Status Request Ack (U5)
Used In	MM CONFIGURATION STATUS REQUEST ACK (U5)

NoContracts

Field Name	NoContracts
Description	Number of Contract entries.
Format	Int
Length	1
Possible Values	‘1’ .. ‘200’
Conditions	Mandatory in Contract Availability (UC)
Used In	CONTRACT AVAILABILITY (UC)

NoExpiries

Field Name	NoExpiries
Description	Number of expiries.
Format	Int
Length	1
Possible Values	‘0’ .. ‘100’
Conditions	Mandatory in Set MM Protection Request (U2), Get MM Protection Status (U4), Set MM Protection Request Ack (U6), Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS (U4) SET MM PROTECTION REQUEST ACK (U6) GET MM PROTECTION STATUS ACK (U8)

NoLegs

Field Name	NoLegs
Description	Number of legs for the requested Strategy.
Format	Int
Length	1
Possible Values	(see message structures) 1..32 in Security Definition Request (c) 0..32 in New Order Cross (s) and Execution Report (8)
Conditions	Mandatory

Field Name	NoLegs
Used In	SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s) EXECUTION REPORT (8)

NonExecutingBrokerShortCode

Field Name	NonExecutingBrokerShortCode
Description	MIFID II short code, Non-executing broker, identifier of the nonexecuting broker
Format	±Int
Length	4
Possible Values	Numerical between -2^^{31} and 2^^{31}-1.
Conditions	Optional
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

NoOrders

Field Name	NoOrders
Description	Number of order entries.
Format	**Int**
Length	1
Possible Values	(see message structures) '2' .. '16' in New Order List (E) '2' .. '16' in Order Revision List (UA) , Order Cancel List (UB) '2' .. '16' in List Status (N) (response to New Order List (E), Order Revision List (UA), Order Cancel List (UB)) '2' .. '16' in Order Revision List (UA) '1' .. '40' in Cancel Notification List (UD)
Conditions	Mandatory.
Used In	ORDER CANCEL LIST (UB) NEW ORDER LIST (E) ORDER REVISION LIST (UA) CANCEL NOTIFICATION LIST (UD) LIST STATUS (N)

NoQuotes

Field Name	NoQuotes
Description	Number of quote entries.
Format	**Int**
Length	1
Possible Values	'1' .. '65'
Conditions	Mandatory in Mass Quote (I) and Mass Quote Ack (b)
Used In	MASS QUOTE (I) MASS QUOTE ACK (b)

NoSides

Field Name	NoSides
Description	Number of sides.
Format	String
Length	1
Possible Values	‘1’ .. ‘2’
Conditions	1 or 2 is expected to have significant underneath data items. No significant underneath set of data will be set to NULL. Mandatory in New Order Cross (s)
Used In	NEW ORDER CROSS (s)

O

OfferPx

Field Name	OfferPx
Description	Offer price.
Format	±Int
Length	4
Possible Values	‘-999999998’ .. ‘999999998’
Conditions	Either BidPx, or OfferPx, or both must be populated.
Used In	MASS QUOTE (I)

OfferSize

Field Name	OfferSize
Description	Quantity of offer.
Format	**Int**
Length	4
Possible Values	‘0’ .. ‘9999998’
Conditions	Depending on size entered and Quote data significant in Mass Quote (I)
Used In	MASS QUOTE (I)

OnBehalfOfCompID

Field Name	OnBehalfOfCompID
Description	ID of the issuing firm.
Format	String
Length	5
Possible Values	Must be the ITM that is sending the message.
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

OrderCapacity

Field Name	OrderCapacity
Description	ITM role on trade.
Format	Char
Length	1
Possible Values	'1' Initiator '2' Reactor '3' Undefined
Conditions	Optional in New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OrderID

Field Name	OrderID
Description	Unique number assigned by the Trading Engine upon successful validation to identify an incoming order.
Format	**Int**
Length	8
Possible Values	An existing OrderID owned by a trading member.
Conditions	Mandatory if ClOrdID is not entered in Order Cancel Request (F). Each one or both are used to find the selected order. Same case for Order Revision Request (G). Mandatory when NoOrders item is significant in Order Cancel List (UB) Optional in Stock Order Routing Request (U9), Required in Order Revision List (UA) Mandatory in Execution Report (8). Provided as is (if previously entered by client) and if NoOrders item significant in Cancel Notification List (UD) Provided as is (if previously entered by client) in Order Cancel Reject (9), Mandatory in Order Ack (a) Returned as is (if previously entered by Client in Stock Order Routing Response (U0), List Status (N)
Used In	ORDER CANCEL REQUEST (F) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) STOCK ORDER ROUTING REQUEST (U9) ORDER REVISION LIST (UA) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) ORDER ACK (a) CANCEL NOTIFICATION LIST (UD) STOCK ORDER ROUTING RESPONSE (U0) LIST STATUS (N)

OrderOrigin

Field Name	OrderOrigin
Description	Origin of the order reserved for future use.
Format	Char
Length	1

Field Name	OrderOrigin
Possible Values	When used in message New Order Cross (s) for Total Return Futures, it is used to indicate the nature of the cross trade. Possible values: 'M' Trade At Market 'C' Trade at Index Close In other cases, any value entered will be returned as space.
Conditions	Mandatory in New Order Cross (s) for Total Return Futures. Optional otherwise. Provided as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8)

OrderQty

Field Name	OrderQty
Description	Total order quantity.
Format	Int
Length	4
Possible Values	'0' .. '9999998'
Conditions	Mandatory in New Order (D), New Order Cross (s), New Order List (E) Optional in Stock Order Routing Request (U9) Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) QUOTE REQUEST (R) STOCK ORDER ROUTING REQUEST (U9) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8)

OrdType

Field Name	OrdType
Description	Order type.
Format	Char
Length	1
Possible Values	'1' Market '2' Limit 'W' Market On Open (MOO)
Conditions	Mandatory in New Order (D), New Order List (E), Stock Order Routing Request (U9) Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) STOCK ORDER ROUTING REQUEST (U9) NEW ORDER LIST (E) EXECUTION REPORT (8)

ORDREJREASON

Field Name	OrdRejReason
Description	Order rejection reason.
Format	Int
Length	2
Possible Values	‘0’ Broker / Exchange option ‘6’ Duplicate Order (eg dupe ClOrdID) ‘99’ Other ‘200’ CompID problem ‘201’ Invalid value for repeating group count ‘202’ Risk Manager blocked orders ‘203’ Risk Manager cancelled orders ‘300’ Logon problem ‘313’ No Router for Security Group ‘314’ Router not available or connected ‘318’ Invalid Price (non-numeric price value) ‘319’ Invalid OrdQty
Conditions	Mandatory in case ExecType = '8' (Rejected)
Used In	EXECUTION REPORT (8)

ORDSTATUS

Field Name	OrdStatus
Description	Order status.
Format	Char
Length	1
Possible Values	'0' New '1' Partially filled '2' Filled '3' Done for Day '4' Cancelled '5' Replaced '6' Pending Cancel '8' Rejected 'C' Expired 'E' Pending Replace 'S' Cancelled by Market Operation 'O' Eliminated by corporate event
Conditions	Always provided.
Used In	EXECUTION REPORT (8) CANCEL NOTIFICATION LIST (UD) LIST STATUS (N)

ORIGCLORDID

Field Name	OrigClOrdID
Description	Code used to identify the order to be modified/cancelled. Refers to the ClOrdID of the order.
Format	Int

Field Name	OrigClOrdID
Length	4
Possible Values	An existing ClOrdID of the order to be modified / cancelled.
Conditions	Mandatory if OrderID is not provided in inbound messages: Order Cancel Request (F), Order Cancel List (UB), Order Revision Request (G), Optional in Order Revision List (UA). Provided in case of relevant/useful value in outbound messages: Order Cancel Reject (9), Execution Report (8), Provided as is (if previously entered by client) and if NoOrder item significant in Cancel Notification List (UD) Provided as is (if previously entered by client) and if NoOrder item significant in List Status (N)
Used In	ORDER CANCEL REQUEST (F) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) ORDER REVISION LIST (UA) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) CANCEL NOTIFICATION LIST (UD) LIST STATUS (N)

OrigCompID

Field Name	OrigCompID
Description	Specifies the ITM to whom the original execution report was sent
Format	String
Length	5
Possible Values	ITM code.
Conditions	Only provided in messages sent by Drop Copy for Execution Report (8), Cancel Notification List (UD)
Used In	EXECUTION REPORT (8) CANCEL NOTIFICATION LIST (UD)

OtherLegLastPx

Field Name	OtherLegLastPx
Description	For Basis, Against Actual and RFC trades only. Underlying cash leg price.
Format	±Int
Length	4
Possible Values	'-999999999' .. '999999999'
Conditions	For Basis, Against Actual and Request for Cross trades only (WholeSaleTradeType = 2 for Basis Trade or 3 for Against Actual or 9 for Request For Cross) In this case the price entered is the Underlying cash leg price. Provided as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OtherLegReferenceNo

Field Name	OtherLegReferenceNo
Description	Free text providing an identifying reference for the cash leg.
Format	String

Field Name	OtherLegReferenceNo
Length	14
Possible Values	Free text.
Conditions	Mandatory for basis trades only in New Order Cross (s). Provided as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OtherLegSecurityID

Field Name	OtherLegSecurityID
Description	Depends on the value of the OtherLegSecurityIDSource AMR if OtherLegSecurityIDSource= '8' Security Group if OtherLegSecurityIDSource= 'P' Exchange Code if OtherLegSecurityIDSource= 'Q' Please refer to section Security ID Values for additional information.
Format	String
Length	15
Possible Values	Alphanumerical
Conditions	Mandatory if OtherLegSecurityIDSource is specified.
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OtherLegSecurityIDSource

Field Name	OtherLegSecurityIDSource
Description	Defines the value of OtherLegSecurityID.
Format	Char
Length	1
Possible Values	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) '8' AMR
Conditions	Mandatory if OtherLegSecurityID is specified. Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OtherParty

Field Name	OtherParty
Description	ITM of the trader for the matching half trade submitted separately
Format	String
Length	3
Possible Values	ITM code.
Conditions	Optional in New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

OwnOrderID

Field Name	OwnOrderID
Description	Unique client identifier for the stock order.
Format	String
Length	12
Possible Values	User defined value
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

P

PackageID

Field Name	PackageID
Description	ID used to link several Large in Scale (LiS) Package trades together.
Format	String
Length	12
Possible Values	User defined value. See also in “Conditions”.
Conditions	Optional in New Order Cross (s). Mandatory when the type of Wholesale trade (WholesaleTradeType) is Large in Scale (LiS) Package (‘5’): • The couple made of the first and the second characters of the “PackageID” must be a 2-digits number between 00 and 23, i.e. in {00; 01; 02; […]; 19; 20; 21; 22; 23}, • The couple made of the third and the fourth characters of the “PackageID” must be a 2-digits number between 00 and 59, i.e. in {00; 01; […]; 58; 59}, • The couple made of the fifth and the sixth characters of the “PackageID” must be a 2-digits number between 01 and 99, i.e. in {01; 02; […]; 98; 99}, • None of the next 5 characters (between positions 7 and 11) can be blank First 11 characters returned as is (if previously entered by client) in Execution Report (8), the 12th character is filled in by the trading engine.
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

PackageIndicator

Field Name	PackageIndicator
Description	Indicates if the trade is part of a package as it is defined by ESMA.
Format	Char
Length	1
Possible Values	‘1’ Yes ‘0’ No
Conditions	Optional
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

PartyID

Field Name	PartyID
Description	Member (member mnemonic) or Trader (ITM) to whom an order is allocated.
Format	String
Length	4
Possible Values	An existing mnemonic.
Conditions	Optional. Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8)

PartyRole

Field Name	PartyRole
Description	Member or trader allocation.
Format	**Int**
Length	1
Possible Values	'14' Give-up Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.
Conditions	Mandatory in New Order Single (D) if PartyID is specified. Optional in New Order Cross (s) Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8)

PassiveOrder

Field Name	PassiveOrder
Description	In case of matching, indicates if the order was passive or not.
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Only provided by Euronext in an Execution Report (8) message in case of matching.
Used In	EXECUTION REPORT (8)

PositionShift

Field Name	PositionShift
Description	The requested shift in position.
Format	±Int
Length	4
Possible Values	User defined value

Field Name	PositionShift
Conditions	Optional
Used In	ADJUST MM PROTECTION (U3)

PostingAction

Field Name	PostingAction
Description	Posting action code (Open/Close) for the order. For strategy orders, up to 4 characters for the first 4 strategy legs.
Format	String
Length	4
Possible Values	'C' Close (by Order/Leg order) 'O' Open (by Order/Leg order)
Conditions	Possible values (up to 4 values according to a 4 strategy legs). Returned as is (if previously entered by client) else not provided.
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8)

Price

Field Name	Price
Description	Instrument price per unit of quantity (share). (Price without decimal separator)
Format	±Int
Length	4
Possible Values	'-999999998' .. '999999998'
Conditions	Mandatory if OrdType = {'2' = Limit, '3' = Stop or Stop Loss, '4' = Stop Limit } in New Order Single (D) Mandatory if OrdType = {'2' = Limit, '3' = Stop or Stop Loss, '4' = Stop Limit } in Order Cancel Replace Request (G), in New Order Cross (s), in Stock Order Routing Request (U9), in Order Revision List (UA) If OrdType = '1' or 'W' the Price value is ignored Returned as is (if previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) ORDER REVISION REQUEST (G) NEW ORDER CROSS (s) STOCK ORDER ROUTING REQUEST (U9) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8)

ProductLimit

Field Name	ProductLimit
Description	Product limit.
Format	**Int**
Length	4
Possible Values	User value.

Field Name	ProductLimit
Conditions	Optional in Set MM Protection Request (U2) Returned by exchange in Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS ACK (U8)

PRODUCTLIMITBREACHACT

Field Name	ProductLimitBreachAct
Description	Product limit breach action.
Format	**Int**
Length	4
Possible Values	0x150001 Ignore – do not check limits 0x150004 Pull Quotes 0x150002 Warning Message 0x150006 Warning Message and Pull Quotes
Conditions	Optional in Set MM Protection Request (U2) Returned by exchange in Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS ACK (U8)

PRODUCTLIMITBREACHED

Field Name	ProductLimitBreached
Description	Indicates product limit has been breached.
Format	Char
Length	1
Possible Values	'Y' Limit breached 'N' Limit not breached
Conditions	Returned by exchange after checking the product limit
Used In	ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

PRODUCTPOSITION

Field Name	ProductPosition
Description	Current product protection position.
Format	±Int
Length	4
Possible Values	Integer
Conditions	Depending on a previous request and related position returned by exchange
Used In	ADJUST MM POSITION ACK (U7)

PRODUCTPROTECTIONACTIVE

Field Name	ProductProtectionActive
Description	Product protection active or not active status.
Format	Char

Field Name	ProductProtectionActive
Length	1
Possible Values	'Y' Protection active 'N' Protection not active
Conditions	Optional in Set MM Protection Request (U2) Returned by exchange after checking the product protection
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS ACK (U8)

PRODUCTPROTECTIONPERIOD

Field Name	ProductProtectionPeriod
Description	Product protection period (not supported - for future use)
Format	**Int**
Length	4
Possible Values	Value ignored.
Conditions	Optional in Set MM Protection Request (U2) Returned by exchange in Get MM Protection Status Ack (U8)
Used In	SET MM PROTECTION REQUEST (U2) GET MM PROTECTION STATUS ACK (U8)

PRODUCTPROTECTIONPOSITION

Field Name	ProductProtectionPosition
Description	Current Product protection position.
Format	±Int
Length	4
Possible Values	Current position.
Conditions	Returned by exchange in Get MM Protection Status Ack (U8)
Used In	GET MM PROTECTION STATUS ACK (U8)

PRODUCTPROTECTIONSTATUS

Field Name	ProductProtectionStatus
Description	Product protection Status.
Format	**Int**
Length	4
Possible Values	Please refer to document “UTP ME List of Error Text Fields” for the possible values of the return code.
Conditions	Value returned by exchange and depending on previous events on Product Protection
Used In	SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

PRODUCTQUOTESPULLED

Field Name	ProductQuotesPulled
Description	Quotes for the product are or will be pulled.
Format	Char

Field Name	ProductQuotesPulled
Length	1
Possible Values	'Y' Quote are/will be pulled 'N' Quote will not be pulled
Conditions	Returned by exchange after checking that the product quotes are pulled.
Used In	ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

PROTECTIONTYPE

Field Name	ProtectionType
Description	Type of risk mitigation.
Format	**Int**
Length	1
Possible Values	‘1’ Delta ‘2’ Volume ‘3’ Vega (Future Use)
Conditions	Mandatory.
Used In	SET MM PROTECTION REQUEST (U2) ADJUST MM PROTECTION (U3) GET MM PROTECTION STATUS (U4) ADJUST MM POSITION ACK (U7)

Q

QTYDELTA

Field Name	QtyDelta
Description	Change in OrderQty as a result of either an Order Revision Request or Order Revision List message.
Format	±Int
Length	4
Possible Values	Positive if the OrderQtyOrderQty has increased and negative if it has decreased.
Conditions	Conditionally required according to OrderQty change sense
Used In	EXECUTION REPORT (8)

QUOTEID

Field Name	QuoteID
Description	Unique client identifier for the mass quote.
Format	**Int**
Length	4
Possible Values	User defined value
Conditions	Mandatory.
Used In	MASS QUOTE (i) MASS QUOTE ACK (b)

QuoteRejectReason

Field Name	QuoteRejectReason
Description	Quote request rejection reason.
Format	**Int**
Length	2
Possible Values	'1' Unknown Symbol (Security) '2' Exchange (Security) Closed '5' Invalid Price '99' Other '200' CompID problem '201' Invalid value for repeating group count '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '321' Invalid value or a MIFID II field is missing
Conditions	Mandatory in Quote Request Reject (AG) Provided in case of rejection in Mass Quote Ack (b) itself response of Mass Quote (I)
Used In	QUOTE REQUEST REJECT (AG) MASS QUOTE ACK (b)

QuoteReqID

Field Name	QuoteReqID
Description	Unique identifier for quote request.
Format	**Int**
Length	4
Possible Values	User defined value.
Conditions	Mandatory in Quote Request (R) Returned as is in Quote Request Reject (AG)
Used In	QUOTE REQUEST (R) QUOTE REQUEST REJECT (AG)

R

RejectReasonCode

Field Name	RejectReasonCode
Description	Indicator of rejection due to a modification.
Format	**Int**
Length	2

Field Name	RejectReasonCode
Possible Values	'0' .. 231-1, depending on incoming msg type. ■ In Strategy Definition Response (d): '9' CompID problem '16' Incorrect NumInGroup count for repeating group '99' Other '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '318' Invalid Price (non-numerical price value) ■ In Stock Order Routing Response (U0): '99' Other '300' Logon problem '313' No Router for Security Group '318' Invalid Price '319' Invalid OrdQty ■ In MM Configuration Status Request Ack (U5) or Set MM Protection Ack (U6) or in Adjust MM Position Ack (U3) or in Get MM Protection Status Ack (U8): '9 ' CompID problem '16' Incorrect NumInGroup count for repeating group '99' Other '300' Logon problem '313' No Router for Security Group '314' Router not available or connected '318' Invalid Price (non numeric price value). ■ In Logon Reject (L): '9' CompID problem '99' Other '300' Logon problem '301' ITM already logged on '302' ITM disabled '303' Invalid sequence number '320' Connection type does not match port
Conditions	Provided in case of rejection in messages below.
Used In	LOGON REJECT (L) SECURITY DEFINITION (d) STOCK ORDER ROUTING RESPONSE (U0) MM CONFIGURATION STATUS REQUEST ACK (U5) SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

RequestLevel

Field Name	RequestLevel
Description	The level at which Market Maker Protection is to be adjusted.
Format	**Int**
Length	4
Possible Values	0x170001 Contract 0x170002 Expiry
Conditions	Optional.

Field Name	RequestLevel
Used In	ADJUST MM PROTECTION (U3) GET MM PROTECTION STATUS (U4)

ReturnCode

Field Name	ReturnCode
Description	Exchange response status.
Format	**Int**
Length	4
Possible Values	Always provided. Please refer to document “UTP ME List of Error Text Fields”
Conditions	Mandatory
Used In	EXECUTION REPORT (8) ORDER CANCEL REJECT (9) CANCEL NOTIFICATION LIST (UD) SECURITY DEFINITION (d) QUOTE REQUEST REJECT (AG) USER NOTIFICATION (CB) STOCK ORDER ROUTING RESPONSE (U0)

RiskID

Field Name	RiskID
Description	The level of Risk assumed by the Manager's ITM. For future use.
Format	String
Length	5
Possible Values	User defined field.
Conditions	Optional in Order Cancel Request (F), Order Mass Cancel Request (q) Returned as is (if previously entered by client) in Execution Report (8), Order Cancel Reject (9) Optional on User Notification (CB)
Used In	ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) ORDER MASS CANCEL REPORT (r) CANCEL NOTIFICATION LIST (UD) USER NOTIFICATION (CB)

S

SecondaryClOrdID

Field Name	SecondaryClOrdID
Description	Traders' reference entered as a free text used for clearing purposes.
Format	String
Length	16
Possible Values	Free text used as additional information to ClOrdID for clearing purposes.
Conditions	Optional. Returned as is (if previously entered by client) in Execution Report (8).

Field Name	SecondaryClOrdID
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (I)

SecondaryOrderID

Field Name	SecondaryOrderID
Description	Order ID that is sent to the clearing system.
Format	String
Length	8
Possible Values	OrderID.
Conditions	Optional
Used In	EXECUTION REPORT (8)

SecurityID

Field Name	SecurityID
Description	Instrument identifier based on the value of the SecurityIDSource.
Format	String
Length	15
Possible Values	Depends on the value of the AMR if SecurityIDSource= '8' Security Group if SecurityIDSource= 'P' Exchange Code if SecurityIDSource= 'Q' Please refer to section Security ID Values for additional information.
Conditions	Mandatory in: New Order Single (D), Order Cancel Request (F), Order Cancel List (UB), Order Revision Request (G), Order Mass Status Request (AF), Security Definition Request (c), New Order Cross (s), Quote Request (R), New Order List (E) and Order Revision List (UA) Always provided in Execution Report (8) and Contract Availability (UC) Provided in Security Definition (d) if the strategy has been created Optional in User Notification (CB) and Order Mass Cancel Request (q) Provided if NoBatchSize item significant in MM Configuration Status Request Ack (U5) Mandatory in: Mass Quote (I), Set MM Protection Request (U2), Adjust MM Position (U3), Get MM Protection Status (U4) Always provided in Set MM Protection Request Ack (U6), Adjust MM Position Ack (U7), Get MM Protection Status Ack (U8)

Field Name	SecurityID
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) ORDER MASS STATUS REQUEST (AF) SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s) QUOTE REQUEST (R) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) SECURITY DEFINITION (d) USER NOTIFICATION (CB) CONTRACT AVAILABILITY (UC) MASS QUOTE (I) SET MM PROTECTION REQUEST (U2) ADJUST MM PROTECTION (U3) GET MM PROTECTION STATUS (U4) MM CONFIGURATION STATUS REQUEST ACK (U5) SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

SecurityIDSource

Field Name	SecurityIDSource
Description	Gives the type of SecurityID.
Format	Char
Length	1
Possible Values	(see message structures) '8' AMR 'P' Security Group (5 first characters of AMR code) 'Q' Exchange code (only in User notification (CB)) 'S' Symbol (for future use) Please refer to the section Security ID Values for additional information.
Conditions	Mandatory in: New Order Single (D), Order Cancel Request (F), Order Cancel List (UB), Order Revision Request (G), Order Mass Status Request (AF), Security Definition Request (c), New Order Cross (s), Quote Request (R), New Order List (E) and Order Revision List (UA) Always provided in Execution Report (8) and Contract Availability (UC) Provided in Security Definition (d) if the strategy has been created Optional in User Notification (CB) and Order Mass Cancel Request (q) Provided if NoBatchSize item significant in MM Configuration Status Request Ack (U5) Mandatory in: Mass Quote (I), Set MM Protection Request (U2), Adjust MM Position (U3), Get MM Protection Status (U4) Always provided in Set MM Protection Request Ack (U6), Adjust MM Position Ack (U7), Get MM Protection Status Ack (U8)

Field Name	SecurityIDSource
Used In	NEW ORDER SINGLE (D) ORDER CANCEL REQUEST (F) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL LIST (UB) ORDER REVISION REQUEST (G) ORDER MASS STATUS REQUEST (AF) SECURITY DEFINITION REQUEST (c) NEW ORDER CROSS (s) QUOTE REQUEST (R) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8) SECURITY DEFINITION (d) USER NOTIFICATION (CB) CONTRACT AVAILABILITY (UC) MASS QUOTE (I) SET MM PROTECTION REQUEST (U2) ADJUST MM PROTECTION (U3) GET MM PROTECTION STATUS (U4) MM CONFIGURATION STATUS REQUEST ACK (U5) SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

SecurityReqID

Field Name	SecurityReqID
Description	The unique ID of a Strategy ("Security") Definition Request.
Format	**Int**
Length	4
Possible Values	A number assigned by the Client application for Strategy Request.
Conditions	Mandatory in Security Definition Request (c) Returned as is (if previously entered by client) in Security Definition (d).
Used In	SECURITY DEFINITION REQUEST (c) SECURITY DEFINITION (d)

SecurityRequestType

Field Name	SecurityRequestType
Description	Source Code of the Security ID.
Format	**Int**
Length	1
Possible Values	'4' Symbol
Conditions	Mandatory in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

SecuritySubType

Field Name	SecuritySubType
Description	Strategy Type code.
Format	String
Length	2
Possible Values	'A' Jelly Roll 'B' Butterfly 'D' Spread 'E' Calendar Spread 'F' Diagonal Calendar Spread 'G' Guts 'H' Two by One Ratio Spread 'I' Iron Butterfly 'J' Combo 'K' Strangle 'L' Ladder 'M' Strip 'N' Straddle Calendar Spread 'O' Pack 'P' Diagonal Straddle Calendar Spread 'Q' Simple Inter Commodity Spread 'R' Conversion Reversal 'S' Straddle 'V' Volatility Trade 'W' Condor 'X' Box 'Y' Bundle 'a' Ladder versus Underlying 'b' Butterfly versus Underlying 'c' Call Spread versus Put versus Underlying 'd' Call or Put Spread versus Underlying 'e' Call or Put Calendar Spread versus Underlying 'f' Call/Put Diagonal Calendar Spread versus Underlying 'g' Guts versus Underlying 'h' Two by One Call or Put Ratio Spread versus Underlying 'i' Iron Butterfly versus Underlying 'j' Combo versus Underlying 'k' Strangle versus Underlying 'm' Exchange for Physical 'n' Straddle Calendar Spread versus Underlying 'p' Put Spread versus Call versus Underlying 'q' Diagonal Straddle Calendar Spread versus Underlying 'r' Synthetic 's' Straddle versus Underlying 't' Condor versus Underlying 'v' Iron Condor versus Underlying 'w' Iron Condor 'x' Call Spread versus Sell a Put 'y' Put Spread versus Sell a Call 'z' Put Straddle versus Sell a Call or a Put
Conditions	Mandatory in Security Definition Request (c)
Used In	SECURITY DEFINITION REQUEST (c)

SellOrderID

Field Name	SellOrderID
Description	Sell order ID assigned by the trading engine on the related exchange place.
Format	**Int**
Length	8
Possible Values	Number
Conditions	Depending on sell price Acknowledged and Quote data significant in Mass Quote Ack (b)
Used In	MASS QUOTE ACK (b)

SellStatus

Field Name	SellStatus
Description	Sell quote acknowledgement status.
Format	**Int**
Length	4
Possible Values	Please refer to document “UTP ME List of Error Text Fields” for the possible values of the return code.
Conditions	
Used In	MASS QUOTE ACK (b)

SellRevisionFlag

Field Name	SellRevisionFlag
Description	Indicates whether this is a new buy quote or a revision.
Format	Char
Length	1
Possible Values	'N' New quote 'R' Revision
Conditions	Depending on sell quote modified/created and Quote data significant in Mass Quote Ack (b)
Used In	MASS QUOTE ACK (b)

SenderCompID

Field Name	SenderCompID
Description	ITM or 'EXCHG' sending message
Format	String
Length	5
Possible Values	ITM code or 'EXCHG'
Conditions	Mandatory in Logon (A) Not provided in a response of incoming Logon (A),
Used In	LOGON (A)

SenderSubID

Field Name	SenderSubID
Description	The member mnemonic.
Format	String

Field Name	SenderSubID
Length	4
Possible Values	Member mnemonic (Inbound msg) Not provided (Outbound msg)
Conditions	Mandatory in incoming Logon (A) Not provided in a response of incoming Logon (A),
Used In	LOGON (A)

SendingTime

Field Name	SendingTime
Description	Assigned value used to identify specific message originator (desk, trader, etc.).
Format	**Int**
Length	8
Possible Values	Timestamp in microseconds since 01/01/1970 UTC
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

SetMMProtectionID

Field Name	SetMMProtectionID
Description	Client identifier for set market maker protection request.
Format	**Int**
Length	4
Possible Values	User defined value.
Conditions	Mandatory wherever used.
Used In	SET MM PROTECTION REQUEST (U2) SET MM PROTECTION REQUEST ACK (U6)

Side

Field Name	Side
Description	Order side.
Format	Char
Length	1
Possible Values	(see message structures) '0' Unknown / Invalid '1' Buy '2' Sell ‘8’ Cross
Conditions	Mandatory in New Order Single (D), New Order Cross (s), New Order List (E). Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) STOCK ORDER ROUTING REQUEST (U9) NEW ORDER LIST (E) EXECUTION REPORT (8)

SideRevised

Field Name	SideRevised
Description	Sides populated on Mass Quote message.
Format	Char
Length	1
Possible Values	'0' Replace both buy and sell sides '1' Replace buy side '2' Replace sell side
Conditions	Mandatory in Mass Quote (I)
Used In	MASS QUOTE (I)

SSTISystem

Field Name	SSTISystem
Description	Indicates the voice / RFQ platform name.
Format	Char
Length	14
Possible Values	Free text
Conditions	Optional
Used In	NEW ORDER CROSS (s) EXECUTION REPORT (8)

StockFillID

Field Name	StockFillID
Description	Identifier for the Stock trade.
Format	String
Length	12
Possible Values	User defined value
Conditions	Optional in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

StockOrderRequestID

Field Name	StockOrderRequestID
Description	Unique client identifier for the stock order routing request.
Format	**Int**
Length	4
Possible Values	User defined value.
Conditions	Mandatory in Stock Order Routing Request (U9), Stock Order Routing Response (U0)
Used In	STOCK ORDER ROUTING REQUEST (U9) STOCK ORDER ROUTING RESPONSE (U0)

StockOrderRequestType

Field Name	StockOrderRequestType
Description	Stock order request type.

Field Name	StockOrderRequestType
Format	Int
Length	1
Possible Values	1 = Submit New Order 2 = Cancel Stock Order 3 = Request Fill Data 4 = Request Order Status 5 = Fill Data 6 = Order Status 7 = Cancel Confirmation
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

StockOrdStatus

Field Name	StockOrdStatus
Description	Order status.
Format	Int
Length	4
Possible Values	User defined value.
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

StockOrdTransactTime

Field Name	StockOrdTransactTime
Description	Stock order transaction time.
Format	Int
Length	8
Possible Values	Timestamp in microseconds since 01/01/1970 UTC
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	STOCK ORDER ROUTING REQUEST (U9)

StockRef

Field Name	StockRef
Description	Identifier of the stock
Format	String
Length	16
Possible Values	User defined value.
Conditions	Optional
Used In	STOCK ORDER ROUTING REQUEST (U9)

StopPx

Field Name	StopPx
Description	Contains the price in clearing notation (index points) for Total Return Futures.
Format	±Int

Field Name	StopPx
Length	4
Possible Values	'-999999998' .. '999999998'
Conditions	
Used In	NEW ORDER SINGLE (D) ORDER REVISION REQUEST (G) NEW ORDER LIST (E) ORDER REVISION LIST (UA) EXECUTION REPORT (8)

T

TESTREQID

Field Name	TestReqID
Description	Test Request ID to be returned in Heartbeat.
Format	**Int**
Length	8
Possible Values	'0' .. 2^{64}-1
Conditions	Mandatory in Heartbeat (0), TestRequest (1)
Used In	TEST REQUEST (1) HEARTBEAT (0)

TEXT

Field Name	Text
Description	Request status or error text. Provides a status of the originating request or a textual explanation in case of request rejection.
Format	String
Length	40
Possible Values	Alphanumeric.
Conditions	Provided in case of error and according to internal rules
Used In	LOGON REJECT (L) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) ORDER MASS CANCEL REPORT (r) SECURITY DEFINITION (d) QUOTE REQUEST REJECT (AG) USER NOTIFICATION (CB) STOCK ORDER ROUTING RESPONSE (U0) LIST STATUS (N) MASS QUOTE ACK (b) MM CONFIGURATION STATUS REQUEST ACK (U5) SET MM PROTECTION REQUEST ACK (U6) ADJUST MM POSITION ACK (U7) GET MM PROTECTION STATUS ACK (U8)

TimeInForce

Field Name	TimeInForce
Description	Time in force validity. Specifies how long the order remains in effect. Absence of this field is interpreted as Day.
Format	Char
Length	1
Possible Values	(see message structures) '0' Day (or session) '1' Good Till Cancel (GTC) '3' Immediate Or Cancel (IOC) '4' Fill Or Kill (FOK) '6' Good Till Date (GTD)
Conditions	Always provided in New Order (D), New Order List (E) Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER LIST (E) EXECUTION REPORT (8)

TotalAffectedOrders

Field Name	TotalAffectedOrders
Description	Total number of orders affected by the Order Mass Cancel Request.
Format	**Int**
Length	4
Possible Values	A number
Conditions	Mandatory In Order Mass Cancel Report (r), Not provided otherwise.
Used In	ORDER MASS CANCEL REPORT (r)

TradeID

Field Name	TradeID
Description	Trade ID for matched Orders.
Format	**Int**
Length	8
Possible Values	A code assigned by the trading engine. Its binary expression is split up in three parts: ▪ The first int (2) [Short] represents the Contract Symbol Index. ▪ Then the second int (2) [Short] the date in format DDMMY. Ex: 27057 for 27th May 2017. ▪ The int (4) [Long] will be a sequential number that starts at 1 at the beginning of the trading day and is incremented for each trade.
Conditions	Provided by exchange if case of trade generation
Used In	EXECUTION REPORT (8)

TradeInputDevice

Field Name	TradeInputDevice
Description	Automatic order injection model.
Format	Char

Field Name	TradeInputDevice
Length	3
Possible Values	A code corresponding to the model of order injection.
Conditions	Optional in New Order Single (D), New Order List (E) Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER LIST (E) EXECUTION REPORT (8)

TradeInputSource

Field Name	TradeInputSource
Description	Automatic order injection indicator.
Format	Char
Length	1
Possible Values	'U' Undefined 'M' Manual 'A' Automated 'G' Generated
Conditions	Optional Returned as is (if previously entered by client) in Execution Report (8).
Used In	NEW ORDER SINGLE (D) NEW ORDER LIST (E) EXECUTION REPORT (8)

TradingCapacity

Field Name	TradingCapacity
Description	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.
Format	Char
Length	1
Possible Values	‘1’ Dealing on own account ‘2’ Matched principal ‘3’ Any other capacity
Conditions	Mandatory
Used In	NEW ORDER SINGLE (D) NEW ORDER CROSS (s) NEW ORDER LIST (E) EXECUTION REPORT (8) MASS QUOTE (i)

TradingSessionID

Field Name	TradingSessionID
Description	Trading session ID. Session or combination of sessions for which the order is valid. For European markets, this field is optional and always set to ‘123’ whatever the value provided by the issuer.
Format	**Int**

Field Name	TradingSessionID
Length	1
Possible Values	'101' Early session '102' Core session '103' Late session
Conditions	Optional Returned as is (previously entered by client) in Execution Report (8)
Used In	NEW ORDER SINGLE (D) NEW ORDER LIST (E) EXECUTION REPORT (8)

TransactTime

Field Name	TransactTime
Description	The time the order request was initiated / released by the trader or trading system, or the time of execution / order creation.
Format	**Int**
Length	8
Possible Values	Timestamp in microseconds since midnight (UTC) in Execution Report (8)
Conditions	Mandatory in Execution Report (8)
Used In	EXECUTION REPORT (8)

U

UserStatus

Field Name	UserStatus
Description	User status.
Format	**Int**
Length	1
Possible Values	'7' Forced logout by Exchange '80' Trader suspended '81' Suspension cleared, user can place orders again '82' User locked out by Exchange '83' Lock clear by Exchange, user can logon again '84' Orders blocked '85' Orders unblocked '86' Forced logout by duplicate '91' Text message
Conditions	Mandatory
Used In	USER NOTIFICATION (CB)

W

WaiverIndicator

Field Name	WaiverIndicator
Description	Waiver Indicator, indication as to whether the transaction was executed under a pre-trade waiver.

Field Name	WaiverIndicator
Format	Char
Length	1
Possible Values	'2' ILQD waiver
Conditions	Conditional. Will be provided in Execution Report (8) when there is a wholesale trade that has benefited from a pre trade transparency waiver.
Used In	EXECUTION REPORT (8)

WholesaleTradeType

Field Name	WholesaleTradeType
Description	Wholesale trade type.
Format	**Int**
Length	1
Possible Values	'1' Large in Scale (LiS) Trade '2' Basis Trade '3' Against Actual '5' Large in Scale (LiS) Package Trade '6' Guaranteed Cross '7' Exchange for Swap '9' Request For Cross
Conditions	Mandatory.
Used In	NEW ORDER CROSS (s)

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

REVIEW LOG

DOCUMENT NAME	CCG Client Specifications - Binary Interface
PROJECT NAME	UTP Detailed Functional Specifications
LOCATION	
VERSION	Version Number: 3.1.10

DOCUMENT HISTORY

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
3.1.10	26 Jun 2018	JGU, ITS PM	• The field ExecType has changed value 'T' to 'B' Temporary. • The field StopPx description has changed to support Clearing notation price for TRF.
3.1.9	30 Nov 2017	KKO, ITS BA Team	• The field WaiverIndicator has for unique value 'ILQD'. Value 'SIZE' does not exist anymore. • Added possible value '321' to field QuoteRejectReason
3.1.8	24 Nov 2017	PCH, ITS BA Team	• MIFID II fields have been set back to mandatory or conditionally required in Quote Request (R) message
3.1.7	22 Nov 2017	PCH, ITS BA Team	• Changed minimum length of message New Order Cross from 204 to 296 since both sides of the order always have to be provided (one side is used as a filler for one sided submissions) as the number of legs is mandatory.
3.1.6	13 Nov 2017	PCH, ITS BA Team	• Added new possible value 321 for field MassCancelRejectReason
3.1.5	08 Nov 2017	KZA, ITS BA Team	• Changed all Mifid 2 fields from Mandatory to Optional in the Quote Request (R) message
3.1.4	17 Oct 2017	PCH, ITS BA Team	• Changed format of field WaiverIndicator from **Int** to Char.
3.1.3	25 Sep 2017	PCH, ITS BA Team	• Amended possible values of field TradeID and updated Message Usage of Execution Report (8) to describe implementation of Trading Venue Transaction Identification Code requirements for MIFID II.
3.1.2	22 Aug 2017	PCH, ITS BA Team	• Amended field ClientIdentificationShortCode to added possible values PNAL and AGGR
3.1.1	12 July 2017	KKO, ITS BA Team	• Amended field InvestmentDecisionWFirmShortCode in New Order Single (D), New Order Cross (s), New Order List (E), Execution Report (8), Mass Quote (I)
3.1.0	22 Jun 2017	KKO, ITS BA Team	• Added field WaiverIndicator in Execution Report (8) • Removed field at offset 367
3.0.3	16 Jun 2017	PCH, ITS BA Team	• Field ExecWFirmAlgoTradingIndicator has been set to mandatory for coherence. • Updated message usage for message Execution Report (8) to add detail for MIFID fields sent back for New Order Cross (s). • Changed type of field OtherLegLastPx from Int to ±Int.
3.0.2	02 Jun 2017	PCH, ITS BA Team	• Added possible values 'T' and 'C' to field ExecType for Total Return Futures • Added possible values 'M' and 'C' to field OrderOrigin for Total Return

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
			Futures
3.0.1	26 May 2017	VPO, ITS BA Team	• Corrected offsets and minimum/maximum length of New Order Cross (s) and Mass Quote (I) messages
3.0	10 Mar 2017	VPO, ITS BA Team	• Added ClientIdentificationShortCode, ExecutionWithinFirmShortCode, InvestmentDecisionWFirmShortCode, NonExecutingBrokerShortCode, DEAIndicator, ExecWFirmAlgoTradingIndicator, InvDecWFirmAlgoTradingIndicator, DeferralIndicator, CommodityDerivativeIndicator and TradingCapacity to messages New Order Single (D), Execution Report (8), New Order Cross (s), Mass Quote (I) and New Order List (E) for MiFID II compliance • Added ClientIdentificationShortCode, ExecutionWithinFirmShortCode and DEAIndicator to messages Order cancel request (F), Order Mass Cancel Request (q), Order Revision Request (G), Quote Request (R), Order Cancel List (UB), Order Revision List (UA) and User Notification (CB) for MiFID II compliance • Added fields 'SSTISystem', 'ESCBMembership' and 'PackageIndicator' to messages Execution Report (8) and New Order Cross (s) mainly for MiFID II compliance • Added field 'PassiveOrder' to message Execution Report (8) • Updated the 'TransactTime' field from milliseconds to microseconds and length from 4 to 8 in Execution Report (8) for MiFID II compliance
2.2.1	4 Nov 2016	VPO, ITS BA Team	• Removal of the "Custom strategy" and "Custom strategy versus underlying" types of strategy in the SecuritySubType field.
2.2.0	6 Oct 2016	VPO, ITS BA Team	• Update in the description of the LegRatioQty field, • Addition of the "Custom strategy" and "Custom strategy versus underlying" types of strategy in the SecuritySubType field, • Update in the "Target audience" description, • Removal of the mention "for future use" to the CustOrderCapacity field description and to the volume protection in the ProtectionType field description. • Removed 7 and 8 from possible values of MassCancelRequestType
2.1.2	27 Apr 2016	TCH, ITS BA Team	• Amendment of SecurityIDSource and SecurityID fields to be mandatory rather than optional in Order Mass Status Request (AF) message.
2.1.1	21 Apr 2016	TCH, ITS BA Team	• Amendment of SecurityIDSource field value to be 'P' rather than '8' in Order Cancel Request (F) message. • Amendment of CxlRejReason field to be 16 bit binary integer rather than 8 bit binary integer in Order Cancel Reject (9) message. • Amendment of CxlRejResponseTo field to be 8 bit binary integer rather than char in Order Cancel Reject (9) message. • Change to length of Order Cancel Reject (9) and Execution Report (8) messages. • Amendment of ClientInfo field to be conditional rather than optional in New Order Single (D), New Order Cross (s), New Order List (E) and Mass Quote (I) messages.
2.1.0	1 Apr 2016	PCH, ITS BA Team	• Added new value for field WholesaleTradeType ('9' – Request For Cross) • Added wholesale order characteristics in section Order Characteristics
2.0	1 Sep 2015	PCH/VPO, ITS BA Team	• Removed sections Application Message Responses, Trade Notification and Immediate or Cancel (IOC) Orders regarding message kinematics, • Changes made in NEW ORDER CROSS (s) since new rules in the Wholesale trading.
0.99	28 Apr 2014	FBO, ITS BA Team	• Cosmetic: new document template.

VERSION NO	DATE	AUTHOR	CHANGE DESCRIPTION
0.90	24 Feb 2104	GGI, ITS BA Team	• General update according to the real kinematics and data compliance inherited from CCG-D and UTP-D.