Document title

EURONEXT DERIVATIVES MARKETS

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CCG Client Specifications – FIX 5.0 Interface

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114	Euronext

PREFACE

PURPOSE

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

REVISION 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.

For further information in relation to these modifications, please visit:

https://www.euronext.com/en/exchange-publications/derivatives/info-flashes

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.

CONTENTS

1. PREFACE

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

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

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

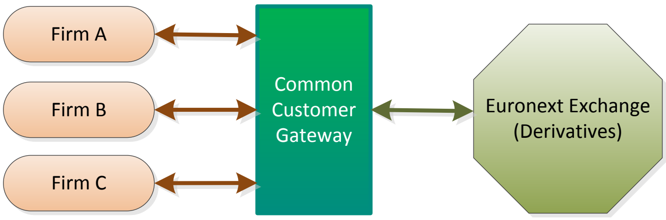
On the FIX protocol the fields are identified by the Tag numbers.

The Exchange will ignore any FIX fields that are not defined in this document.

2. INTRODUCTION

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 then messages from the previous CCG 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.

Note

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

2.1 EURONEXT EXCHANGE - HOURS OF OPERATION

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

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

3. MESSAGE CONTEXT

3.1 CLIENT MESSAGE INVENTORY BY PROTOCOL

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

- 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.
- All Risk Guard messages that are available only on 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 (Binary only) Logon Reject (L)	✓	✓
Logout (5)	Logout (5) or Reject (3)	✓	✓
Heartbeat (0)	Test Request (1)	✓	✓
Test Request (1)	Heartbeat (0)	✓	✓
Message not recognized	Reject (3)	✓	X
Sequence Reset (4)	None	✓	X
Resend Request (2)	Messages resent	✓	X

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)	✓	✓
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 (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 – which is 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)	✓	✓

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)	×	✓

Risk Guard Messages			
Incoming Message	**Outgoing Message**	**FIX 5.0 SP2**	**Binary**
All Risk Guard Messages	All Risk Guard Messages	✓	X

3.2 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-D and their transport is also managed by the following Session messages:

Session Messages		
Incoming Message	FIX 5.0 SP2	Binary
Logon (A)	✓	✓
Logout (5)	✓	✓
Heartbeat (0)	✓	✓
Test Request (1)	✓	✓
Sequence Reset (4)	✓	X
Resend Request (2)	✓	X
Sequence Reset (4)	✓	X
Resend Request (2)	✓	X

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-D and a trading CCG-D, 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:

Tag	Field	Description	Format	Len
9688	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 (Equities or Financials).

3.3 NETWORK OR GATEWAY HOST FAILURE (ALTERNATE GATEWAYS)

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

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3.5 KEY UTP MESSAGE DATA

3.5.1 Individual Trader Mnemonic (ITM)

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

3.5.2 Client Order ID

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

Note

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

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

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

3.5.3 Security ID Values

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

3.5.3.1 Automated Market Reference (AMR)

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

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

- A first left part on 5 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))

3.5.3.2 Security Group

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

3.5.3.3 Exchange Code

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

3.5.3.4 ISIN Code

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

3.5.4 Market Prices

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

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

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

Note

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

3.5.4.1 Market Prices Example

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

97.270, 97.275, 97.280, 97.285, etc.

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

97270, 97275, 97280, 97285 etc.

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

3.5.5 Exercise Prices (Options Strikes)

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

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

3.5.5.1 Exercise Price Examples

Example – Euronext contract, Heineken

- Strike value = 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.

3.6 MESSAGES FORMAT

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

This section describes:

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

3.6.1 Field Format

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

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

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

Format	Length	Tag type
Char	1	Char
String	N > 1	String
Bool	1	Boolean
Int	N	Int
Price	N	Price
Float	N	Float
Qty	N	Qty
MktDate	8	LocalMktDate
SeqNum	N	Sequence Number
MulChVal	N	MultipleCharValue
NumInGrp	N	NumInGroup
MnthYear	N	MonthYear
TmStMls	21 or 20	UTCTimestamp, format YYYYMMDD-HH:MM:SS.sss or YYYYMMDDHHMMSSsssµµµ

Alphanumerical fields: authorized characters for are the following ones:

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

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

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

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

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

3.6.2 Message Header & Trailer

3.6.2.1 Message Header

Header Fields

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
8	BeginString	✓	String	9	New message beginning and protocol version.	FIXT.1.1	63
9	BodyLength	✓	String	6	Message length including header, body and trailer.	Number of bytes	63
35	MsgType	✓	String	2	Message type.	Admin. messages: 'A', '0', '1', '2', '3', '4', '5' Inbound messages: 'D', 'F', 'G', 'q', 'AF', 'c', 's', 'R', 'U9', 'PA', 'PB', 'PC', 'PE', 'OE' Outbound messages: '8', '9', 'r', 'd', 'AG', 'CB', 'U0', 'UC', 'PD', 'PF', 'EA'	83
34	MsgSeqNum	✓	SeqNum	10	Message sequence number	Negative values are invalid and will be rejected.	83
52	SendingTime	✓	TmStMls	21	Time of message transmission.	YYYYMMDD-HH:MM:SS.sss	102
49	SenderCompID	✓	String	5	Identifier of the message sender.	ITM code (inbound) 'EXCHG' (outbound)	102
56	TargetCompID	✓	String	5	Message receptor ID.	ITM (outbound) 'EXCHG' (inbound)	106
43	PossDupFlag	O	Bool	1	Indicates a possible retransmission of message with the same sequence number.	'N' Original transmission (default) 'Y' Possible duplicate	93
97	PossResend	O	Bool	1	Indicates that the message may contain information already sent under another sequence number.	'N' Original transmission (default) 'Y' Possible resend	94

Header Usage

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

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

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

- PossDupFlag - if a message with this sequence number has been previously received, ignore message, if not, process normally.

- PossResend - forward message to application and determine if previously received (i.e. verify order ID and parameters). Note that this field can be set by the gateway only (if set by the client application, a Reject (3) message is sent back by the CCG-D).

3.6.2.2 Message Trailer

Trailer Fields

✓ required (inbound)/always provided (outbound)

Tag	Field	Rq	Format	Len	Description	Values	Pge
10	Checksum	✓	String	3	Simple checksum.	Numerical	64

Trailer Usage

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

3.6.3 Structure Representation

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

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

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

…

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

4. MESSAGE OR FILE STRUCTURES

4.1 ADMINISTRATIVE MESSAGES

4.1.1 Logon (A)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
108	HeartBtInt	✓	Int	3	Heartbeat interval (in seconds).	Numerical	74
98	EncryptMethod	✓	Int	1	Method of encryption.	Always set to '0' – None.	71
50	SenderSubID	✓	String	4	Identification of the member who attempts to connect.	Member mnemonic (Inbound msg) Not provided (Outbound msg)	102
6867	CancelOnDisconnect	o	Char	1	If set, means that a mass cancellation of non-GTC orders will be triggered on any type of logoff (logoff request, disconnection on failure, forced disconnection). **This field is not intended for current use.**	Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be cancelled on disconnection.	64
1137	DefaultApplVerID	✓	Char	1	FIX service pack version.	'9' for FIX 5.0 SP2	70
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

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

RESPONSE

Logon (A) or Logout (5).

- If the logon is successful then the CCG-D 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-D will respond with a Logout (5).

4.1.2 Logout (5)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

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

RESPONSE

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

4.1.3 Resend Request (2)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
7	BeginSeqNo	✓	SeqNum	10	Message sequence number for first message.	1..9,999,999,998	63
16	EndSeqNo	✓	SeqNum	10	Message sequence number for last message.	1..9,999,999,998	71
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

The Exchange recommends the second method where the client application discards message 15, and request messages 11-999999999999999. UTP-D will resend all messages with sequence numbers greater than or equal to 11.

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

RESPONSE

Messages resent.

4.1.4 Sequence Reset (4)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
36	NewSeqNo	✓	SeqNum	10	New sequence number.	0..9,999,999,998	83
123	GapFillFlag	O	Bool	1	Purpose of sequence reset.	'Y' = Gap fill message 'N' = Sequence reset	74
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

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

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

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

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

RESPONSE

None.

4.1.5 Test Request (1)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
112	TestReqID	✓	String	20	Test request ID to be returned in Heartbeat.	Numerical	106
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

RESPONSE

Heartbeat (0).

4.1.6 HearBeat (0)

Client ◀▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
112	TestReqID	✓	String	20	Test request ID to be returned in Heartbeat.	Numerical	106
	Message Trailer	✓		3			17

MESSAGE USAGE

The Heartbeat message is used to respond to:

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

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

The Matching Engine will also use the heartbeat interval specified by the client in the Logon message to determine if the client is alive and the networks connecting the Client to the CCG-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.

4.1.7 Reject (3)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
45	RefSeqNum	✓	SeqNum	10	Sequence number of rejected message.	Numerical (see appendix)	96
6396	RejectCode	o	Int	10	System error number.	Numerical	97
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
373	SessionRejectReason	o	Int	3	Rejection reason code.	(See field description)	103
58	Text	o	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
372	RefMsgType	✓	String	2	Reference message type.	Admin. messages: 'A', '0', '1', '2', '3', '4', '5' Inbound messages: 'D', 'F', 'G', 'q', 'AF', 'c', 's', 'R', 'U9', 'PA', 'PB', 'PC', 'PE' Outbound messages: '8', '9', 'r', 'd', 'AG', 'CB', 'U0', 'UC', 'PD', 'PF'	96
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

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

4.2 APPLICATION MESSAGES

4.2.1 New Order Single (D)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.	User-defined value.	66
60	TransactTime	✓	TmStMls	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSsssµµµ in other messages.	109
423	PriceType	✓	Int	2	Price type.	'80' System ticks	95
44	Price	+	Int	10	Price.	-999,999,998..0..999,999,998	94
99	StopPx	+	Int	10	Trigger price for stop orders (not supported).	-9,999,999,998..0..9,999,999,998	104
432	ExpireDate	+	MktDate	8	Expiration date for GTD order.	(See field description)	73
38	OrderQty	✓	Qty	7	Total order quantity.	'0' .. '9999998'	87
110	MinQty	+	Qty	7	Minimum quantity to be executed.	'0' by default and depending to a minimum value for the given instrument and/or market type.	83
336	TradingSessionID	O	String	3	Trading session ID.	'101' Early session '102' Code session '103' Late session	109
526	SecondaryClOrdID	O	String	16	Trader's preference entered as a free text.	Free text used as additional information to ClOrdID.	98
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'8' AMR	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
1	Account	O	String	15	Additional client identifier.	User defined value used for clearing purposes.	62
578	TradeInputSource	O	String	3	Automatic order injection indicator.	'U' Undefined 'M' Manual 'A' Automated 'G' Generated	108
579	TradeInputDevice	O	String	3	Automatic order injection model.	Code corresponding to the model of order injection.	108

Tag	Field	Rq	Format	Len	Description	Values	Pge
40	OrdType	✓	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	89
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell	103
59	TimeInForce	✓	Char	1	Time in force validity.	(See field description)	107
5213	OrderOrigin	O	Char	1	Origin of the order.	(See field description)	87
576	NoClearingInstructions	+	NumInGrp	1	Number of clearing instruction entries.	Always set to 1.	84
577	ClearingInstruction	+	Int	4	Posting code for clearing.	(See field description)	64
6399	AccountCode	O	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	62
582	CustOrderCapacity	O	Int	1	Type of customer trading. For Future Use.	'1' For own account '2' For clearing members house account '3' For account of another member present '4' For any other customer account	68
5789	ClientInfo	+	String	14	Trader's free text.	Free text	65
453	NoPartyIDs	+	NumInGrp	1	Number of PartyID entries.	Always set to 1, if specified.	85
448	PartyID	+	String	4	MNE (member) or ITM (trader) to whom an order is allocated.	An existing mnemonic, mandatory if NoPartyID is entered.	92
447	PartyIDSource	+	Char	1	Source of PartyID value.	'D' Proprietary custom code	92
452	PartyRole	+	Int	2	Member or trader allocation.	'14' Giveup Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	93
7443	PostingAction	O	MulChVal	7	Posting action code (Open/Close) for the order.	'O' Open (by order/leg order) 'C' Close (by order/leg order)	94
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72

Tag	Field	Rq	Format	Len	Description	Values	Pge
20053	InvestmentDecisionWFirmShortCode	+	Int	11	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, left-aligned.	75
20054	NonExecutingBrokerShortCode	O	Int	11	MIFID II short code, Non-executing broker, identifier of the non-executing broker.	Numerical between -2^31 and 2^31-1, left-aligned.	85
21017	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	69
20074	ExecWFirmAlgoTradingIndicator	✓	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	72
20077	InvDecWFirmAlgoTradingIndicator	+	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	75
20075	DeferralIndicator	O	Char	1	For future use.	'1' Yes '0' No	70
20126	CommodityDerivativeIndicator	+	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)	'1' Yes '0' No	66
21051	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	108
	Message Trailer	✓		3			17

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.

4.2.2 Order Cancel Request (F)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.	User-defined value.	66

Tag	Field	Rq	Format	Len	Description	Values	Pge
41	OrigClOrdID	O	String	30	Code used to identify the order to be modified or cancelled.	Existing ClOrdID of the order to be modified or cancelled.	89
37	OrderID	O	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member.	86
60	TransactTime	✓	TmStMIs	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSsssµµµ in other messages.	109
38	OrderQty	✓	Qty	7	Total order quantity.	'0' .. '9999998'	87
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'P' AMR	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
5837	RiskID	O	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell	103
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
21017	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	69
	Message Trailer	✓		3			17

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 that confirmed the order.

RESPONSE

If the cancellation is accepted then:

- 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.

4.2.3 Order Mass Cancel Request (q)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.	User-defined value.	66
530	MassCancelRequestType	✓	Char	1	Scope of orders already in COB to be cancelled only for them having the selected maturity.	(See field description)	81
60	TransactTime	✓	TmStMls	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMM SSsssµµµ in other messages.	109
1303	MaturityMonthYearFormat	O	Int	1	Defines format of MaturityMonthYear.	'0' YearMonth (only default)	82
200	MaturityMonthYear	O	MnthYear	6	Scope of orders already in COB to be cancelled according to the selected maturity.	YYYYMM format	82
22	SecurityIDSource	O	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group	99
48	SecurityID	O	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
5837	RiskID	O	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
20051	ClientIdentificationShortCode	+	Int	11	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.	65

Tag	Field	Rq	Format	Len	Description	Values	Pge
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
21017	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	69
	Message Trailer	✓		3			17

MESSAGE USAGE

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

RESPONSE

Order Mass Cancel Report (r) and Execution Report (8).

4.2.4 Order Cancel Replace Request (G)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.	User-defined value.	66
41	OrigClOrdID	O	String	30	Code used to identify the order to be modified or cancelled.	Existing ClOrdID of the order to be modified or cancelled.	89
37	OrderID	+	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member.	86
60	TransactTime	✓	TmStMls	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSsssµµµ in other messages.	109
423	PriceType	+	Int	2	Price type.	'80' System ticks	95
44	Price	+	Int	10	Price.	-999,999,998..0..999,999,998	94
99	StopPx	O	Int	10	Trigger price for stop orders (not supported).	-9,999,999,998..0..9,999,999,998	104
432	ExpireDate	O	MktDate	8	Expiration date for GTD order.	YYYYMMDD format. ExpireDate = 99,999,999 indicates no expire date revision.	73
38	OrderQty	O	Qty	7	Total order quantity.	'0' .. '9999998'	87
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'P' Security group	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell	103
40	OrdType	✓	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	89

Tag	Field	Rq	Format	Len	Description	Values	Pge
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
21017	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	69
	Message Trailer	✓		3			17

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) or Order Cancel Reject (9).

4.2.5 Order Mass Status Request (AF)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
584	MassStatusReqID	✓	String	30	Client ID for the Mass Status Request.	User-defined value.	81
585	MaxStatusReqType	✓	Int	2	Mass status request type.	'7' Status for all orders (including GTC orders) '80' Cross orders awaiting authorisation	82
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'P' = Security group	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
	Message Trailer	✓		3			17

MESSAGE USAGE

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

RESPONSE

Execution Report (8).

4.2.6 Security Definition Request (c)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
320	SecurityReqID	✓	String	30	Unique ID of a strategy ("security") definition request.	Number assigned by the client application for strategy request.	100
321	SecurityRequestType	✓	Int	1	Type of security definition request.	'4' Symbol	100
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'P' Security Group (5 first characters of AMR code)	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
167	SecurityType	✓	String	4	Defines the value in SecuritySubType	Always set to 'MLEG'	100
762	SecuritySubType	✓	String	2	Strategy type code.	(See field description)	101
423	PriceType	+	Int	2	Price type.	'80' System ticks	95
8007	StrikePriceType	O	Int	10	Defines price in LegStrikePrice.	Always set to '82' (Strike ticks)	106
555	NoLegs	✓	NumInGrp	2	Number of legs for the requested strategy.	1..32	84
603	LegSecurityIDSource	✓	Char	1	Gives the type of LegSecurityID.	'P' Security Group (5 first characters of AMR code)	79
602	LegSecurityID	✓	String	15	Instrument identifier based on the value of the LegSecurityIDSource.	(See field description)	78
623	LegRatioQty	✓	Float	7	Ratio of lots for this leg.	(See field description)	78
609	LegSecurityType	O	String	4	Defines the value in LegSecurityID.	'FUT' Future 'OPT' Option 'CASH' Cash	79
1358	LegPutOrCall	+	Int	1	Put or Call indicator for an option contract.	'0' Put '1' Call	78

Tag	Field	Rq	Format	Len	Description	Values	Pge
566	LegPrice	+	Int	9	Trading price in system ticks for the underlying cash or future leg.	0..999,999,998 For underlying stock/stock future, price without decimal portion.	77
612	LegStrikePrice	+	Int	9	Trading price (tick rules compliant) for the option leg.	0..999,999,998	80
1303	MaturityMonthYearFormat	O	Int	1	Defines format of MaturityMonthYear.	'0' YearMonth (only default)	82
610	LegMaturityMonthYear	O	MnthYear	6	Leg product expiry date.	YYYYMM format	76
624	LegSide	✓	Char	1	Buy or Sell indicator for the leg.	'1' Buy '2' Sell	79
	Message Trailer	✓		3			17

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).

4.2.7 New Order Cross (s)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
548	CrossID	✓	String	30	Client's new cross order ID.	User defined value.	67
549	CrossType	✓	Int	1	Type of cross order.	'9' Wholesale trade type	68
550	CrossPrioritization	✓	Int	1	Prioritised order side.	'0' None (no other value allowed – field included for FIX compliance)	67
8008	WholesaleTradeType	✓	Int	1	Wholesale trade type.	(See field description)	110
60	TransactTime	✓	TmStMls	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSss sµµµ in other messages.	109
583	ClOrdLinkID	X	String	10	This field is ignored.	This field is ignored.	66
423	PriceType	+	Int	2	Price type.	'80' System ticks	95
44	Price	+	Int	10	Price.	-999,999,998..0..999,999,998	94
38	OrderQty	✓	Qty	7	Total order quantity.	'0' .. '9999998'	87
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'8' = AMR	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
8002	MatchingCode	O	String	3	Trade match password.	User-defined value having 3 digits max.	82
6397	OtherParty	X	String	3	This field is ignored.	This field is ignored.	91
528	OrderCapacity	O	Char	1	ITM role on trade.	'1' Initiator '2' Reactor '3' Undefined	86
40	OrdType	✓	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	89
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
20074	ExecWFirmAlgoTradingIndicator	✓	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	72

Tag	Field	Rq	Format	Len	Description	Values	Pge
21052	SSTISystem	O	Char	14	Indicates the voice / RFQ platform name.	Free text	104
21053	ESCBMembership	O	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	71
21054	PackageIndicator	O	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.	'1' Yes '0' No	92
7489	OtherLegSecurityIDSource	+	Char	1	Defines the value of the field OtherLegSecurityID.	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) if '8' AMR	91
7773	OtherLegSecurityID	+	String	15	Instrument identifier based on the value of the OtherLegSecurityIDSource.	(See field description)	90
7774	OtherLegReferenceNo	+	String	14	Free text providing an identifying reference for the cash leg.	Free text	90
7775	OtherLegLastPx	+	Int	9	Underlying cash leg price (Basis, Against Actual and RFC trades only).	0..999,999,998	90
552	NoSides	✓	NumInGrp	1	Number of sides.	1..2	85
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell	103
576	NoClearingInstructions	+	NumInGrp	1	Number of clearing instruction entries.	Always set to 1.	84
577	ClearingInstruction	+	Int	4	Posting code for clearing.	(See field description)	64
6399	AccountCode	O	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	62
582	CustOrderCapacity	O	Int	1	Type of customer trading. For Future Use.	'1' For own account '2' For clearing members house account '3' For account of another member present '4' For any other customer account	68
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.	User defined value.	66
526	SecondaryClOrdID	O	String	16	Trader's preference entered as a free text.	Free text used as additional information to ClOrdID.	98
453	NoPartyIDs	O	NumInGrp	1	Number of PartyID entries.	Always set to 1, if specified.	85

Tag	Field	Rq	Format	Len	Description	Values	Pge
448	PartyID	+	String	4	MNE (member) or ITM (trader) to whom an order is allocated.	An existing mnemonic, mandatory if NoPartyID is entered.	92
452	PartyRole	+	Int	2	Member or trader allocation.	'14' Giveup Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	93
447	PartyIDSource	+	Char	1	Source of PartyID value.	'D' Proprietary custom code	92
1	Account	O	String	15	Additional client identifier.	User defined value used for clearing purposes.	62
5789	ClientInfo	+	String	14	Trader's free text.	Free text	65
5883	PackageID	O	String	12	Used by members to link together several wholesale trades.	(See field description)	91
7443	PostingAction	O	MulChVal	7	Posting action code (Open/Close) for the order.	'O' Open (by order/leg order) 'C' Close (by order/leg order)	94
5213	OrderOrigin	+	Char	1	Origin of the order.	(See field description)	87
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20053	InvestmentDecisionWFirmShortCode	+	Int	11	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, left-aligned.	75
20054	NonExecutingBrokerShortCode	O	Int	11	MIFID II short code, Non-executing broker, identifier of the non-executing broker.	Numerical between -2^31 and 2^31-1, left-aligned.	85
21017	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	69
20077	InvDecWFirmAlgoTradingIndicator	+	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	75
20075	DeferralIndicator	O	Char	1	For future use.	'1' Yes '0' No	70
20126	CommodityDerivativeIndicator	+	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)	'1' Yes '0' No	66

Tag	Field	Rq	Format	Len	Description	Values	Pge
21051	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	108
555	NoLegs	✓	NumInGrp	2	Number of legs for the requested strategy.		84
603	LegSecurityIDSource	+	Char	1	Gives the type of LegSecurityID.	'8' AMR	79
602	LegSecurityID	+	String	15	Instrument identifier based on the value of the LegSecurityIDSource.	(See field description)	78
566	LegPrice	+	Int	9	Trading price in system ticks for the underlying cash or future leg.	0..999,999,998 For underlying stock/stock future, price without decimal portion.	77
685	LegOrderQty	+	Qty	7	(See field description)	0..9,999,998 MAX_LastQty = 99,999,998. Any greater value is rejected.	77
	Message Trailer	✓		3			17

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 applies to Against Actual, Basis Trade and Exchange for Swap
- OtherLegReferenceNo applies to Basis Trade
- OtherLegLastPrice 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.

RESPONSE

Execution Report (8).

4.2.8 Quote Request (R)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
131	QuoteReqID	✓	String	30	Unique identifier for quote request.	User-defined value	95
146	NoRelatedSym	✓	NumInGrp	1	Number of related symbols.	Always set to1.	85
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'8' = AMR	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
38	OrderQty	O	Qty	7	Total order quantity.	'0' .. '9999998'	87
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
21017	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	69
	Message Trailer	✓		3			17

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).

4.2.9 Stock Order Routing Request (U9)

Client ▶ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
8004	StockOrderRequestID	✓	String	30	Unique client identifier for the stock order routing request.	User-defined value	104
8003	OwnOrderID	✓	String	12	Unique client identifier for the stock order.	User-defined value	91
37	OrderID	O	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member.	86
8005	StockOrderRequestType	✓	Int	1	Stock order request type.	(See field description)	105
8009	StockOrdTransactTime	O	TmStMls	21	Stock order transaction time.	Timestamp in microseconds since 01/01/1970 UTC	105
423	PriceType	+	Int	2	Price type.	'80' System ticks	95
31	LastPx	O	Int	9	Price of last fill.	-999,999,999..0..99,999,999	75
44	Price	+	Int	10	Price.	-999,999,998..0..999,999,998	94
32	LastQty	O	Int	7	Order fill lots.	0..9,999,998 MAX_LastQty = 99,999,998. Any greater value is rejected.	76
38	OrderQty	O	Qty	7	Total order quantity.	'0' .. '9999998'	87
6001	AccountType	O	String	2	Type of account.	User defined value	62
8001	ClientDuplicate	O	Bool	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'	**65**
8010	StockRef	O	String	16	Identifier of the stock	User-defined value	105
8000	AccountNumber	O	Int	10	Additional client identifier.	User defined value	62
8015	FreeText	O	String	25	Free text manually entered by the trader issuing the order.	Any text	74
115	OnBehalfOfCompID	✓	String	5	ID of the issuing firm.	ITM sending the message.	86
128	DeliverToCompID	✓	String	5	For stock order routing: the ITM that the message must be routed to.	ITM	70
8016	StockFillID	O	String	12	Identifier for the stock trade.	User-defined value	104

Tag	Field	Rq	Format	Len	Description	Values	Pge
8006	StockOrdStatus	O	Char	21	Stock order Status.	User defined value.	105
40	OrdType	✓	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	89
54	Side	O	Char	1	Order side.	‘1’ Buy ‘2’ Sell	103
	Message Trailer	✓		3			17

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).

4.2.10 Execution Report (8)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	+	String	30	Code identifying an order created or cancelled by a client on his front-end application.	0 will be returned if the ClOrdId was not specified in the original request.	66
41	OrigClOrdID	+	String	30	Code used to identify the order to be modified or cancelled.	Existing ClOrdID of the order to be modified or cancelled.	89
37	OrderID	✓	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member. If Execution Report is rejecting a new order then this field is set to 'NONE'	86
548	CrossID	+	String	30	Client's new cross order ID.	User defined value.	67
17	ExecID	✓	String	20	Execution report ID.	Sequential number	71
19	ExecRefID	+	String	20	Execution report reference ID.	Sequential number	72
1003	TradeID	+	String	20	Trade ID for matched orders.	(See field description)	108
60	TransactTime	✓	TmStMls	20	(See field description)	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSss sμμμ in other messages.	109
583	ClOrdLinkID	+	String	10	This field is ignored.	This field is ignored.	66
423	PriceType	+	Int	2	Price type.	'80' System ticks	95
31	LastPx	+	Int	9	Price of last fill.	-999,999,999..0..99,999,999	75
44	Price	+	Int	10	Price.	-999,999,998..0..999,999,998	94
99	StopPx	+	Int	10	Contains the price in clearing notation (index points) for Total Return Futures.	-9,999,999,998..0..9,999,999,998	104
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
432	ExpireDate	+	MktDate	8	Expiration date for GTD order.		73

Tag	Field	Rq	Format	Len	Description	Values	Pge
14	CumQty	✓	Qty	7	Cumulated quantity.	0..9,999,999	68
32	LastQty	+	Int	7	Order fill lots.	0..9,999,998 MAX_LastQty = 99,999,998. Any greater value is rejected.	76
38	OrderQty	+	Qty	7	Total order quantity.	'0' .. '9999998'	87
110	MinQty	+	Qty	7	Minimum quantity to be executed.	'0' by default and depending to a minimum value for the given instrument and/or market type.	83
151	LeavesQty	✓	Qty	7	Remaining quantity.	0..9,999,999	76
8011	QtyDelta	+	Int	8	Change in OrderQty as a result of an Order Cancel Replace Request (G).	Positive in the OrderQty has increased, negative if it has decreased.	95
103	OrdRejReason	+	Int	3	Order rejection reason.	(See field description)	88
336	TradingSessionID	+	String	3	Trading session ID.	'101' Early session '102' Code session '103' Late session	109
549	CrossType	+	Int	1	Type of cross order.	'9' Wholesale trade type	68
58	Text	+	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
584	MassStatusReqID	+	String	30	Client ID for the Mass Status Request.	User-defined value.	81
912	LastRptRequested	+	Bool	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.	'Y' Last message 'N' Not last message	76
526	SecondaryClOrdID	+	String	16	Trader's preference entered as a free text.	Free text used as additional information to ClOrdID.	98
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'8' AMR 'P' Security Group	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	AMR if SecurityIDSource= '8' Security Group if SecurityIDSource= 'P' Exchange Code if SecurityIDSource= 'Q' Please refer to section Security ID Values for additional information.	98
1	Account	+	String	15	Additional client identifier.	User defined value used for clearing purposes.	62
5883	PackageID	+	String	12	Free text of 11 characters used by members to link together several wholesale trades.	Free text (plus one character added by the trading engine). See also "Conditions".	91

Tag	Field	Rq	Format	Len	Description	Values	Pge
198	SecondaryOrderID	+	String	8	Order ID sent to the clearing system.	OrderID	98
5837	RiskID	+	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
8002	MatchingCode	+	String	3	Trade match password.	User-defined value having 3 digits max.	82
579	TradeInputDevice	+	String	3	Automatic order injection model.	Code corresponding to the model of order injection.	108
6397	OtherParty	+	String	3	This field is ignored.	This field is ignored.	91
39	OrdStatus	✓	Char	1	Order status.	(See field description)	88
40	OrdType	+	Char	1	Order type.	'1' Market '2' Limit 'W' Market On Open (MOO)	89
54	Side	✓	Char	1	Order side.	'1' Buy '2' Sell '8' Cross	103
59	TimeInForce	+	Char	1	Time in force validity.	(See field description)	107
150	ExecType	✓	Char	1	Execution report ID.	(See field description)	73
5213	OrderOrigin	+	Char	1	Origin of the order.	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.	87
528	OrderCapacity	+	Char	1	ITM role on trade.	'1' Initiator '2' Reactor '3' Undefined	86
578	TradeInputSource	+	String	3	Automatic order injection indicator.	'U' Undefined 'M' Manual 'A' Automated 'G' Generated	108
576	NoClearingInstructions	+	NumInGrp	1	Number of clearing instruction entries.	Always set to 1.	84
577	ClearingInstruction	+	Int	4	Posting code for clearing.	(See field description)	64
6399	AccountCode	+	Char	1	Type of account.	'C' Client 'H' House 'M' Market Maker	62

Tag	Field	Rq	Format	Len	Description	Values	Pge
582	CustOrderCapacity	+	Int	1	Type of customer trading. For Future Use.	'1' For own account '2' For clearing members house account '3' For account of another member present '4' For any other customer account	68
5789	ClientInfo	+	String	14	Trader's free text.	Free text	65
453	NoPartyIDs	+	NumInGrp	1	Number of PartyID entries.	Always set to 1, if specified.	85
448	PartyID	+	String	4	MNE (member) or ITM (trader) to whom an order is allocated.	An existing mnemonic, mandatory if NoPartyID is entered.	92
447	PartyIDSource	+	Char	1	Source of PartyID value.	'D' Proprietary custom code	92
452	PartyRole	+	Int	2	Member or trader allocation.	'14' Giveup Clearing Firm (firm to which trade is given up) '53' Trader Mnemonic.	93
7443	PostingAction	+	MulChVal	7	Posting action code (Open/Close) for the order.	'O' Open (by order/leg order) 'C' Close (by order/leg order)	94
7489	OtherLegSecurityIDSource	+	Char	1	Defines the value of the field OtherLegSecurityID.	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) if '8' AMR	91
7773	OtherLegSecurityID	+	String	15	Instrument identifier based on the value of the OtherLegSecurityIDSource.	ISIN code for the other cash trade (eg. Delta Neutral trade) if OtherLegSecurityIDSource = '4' AMR if OtherLegSecurityIDSource = '8'	90
7774	OtherLegReferenceNo	+	String	14	Free text providing an identifying reference for the cash leg.	Free text	90
7775	OtherLegLastPx	+	Int	9	Underlying cash leg price (Basis, Against Actual and RFC trades only).	-999,999,998..999,999,998	90
20051	ClientIdentificationShortCode	+	Int	11	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.	65

Tag	Field	Rq	Format	Len	Description	Values	Pge
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
20053	InvestmentDecisionWFirmShortCode	+	Int	11	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, left-aligned.	75
20054	NonExecutingBrokerShortCode	O	Int	11	MIFID II short code, Non-executing broker, identifier of the non-executing broker.	Numerical between -2^31 and 2^31-1, left-aligned.	85
21017	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	69
20074	ExecWFirmAlgoTradingIndicator	✓	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.	'1' Yes '0' No	72
20077	InvDecWFirmAlgoTradingIndicator	+	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.	'1' Yes '0' No	75
20075	DeferralIndicator	O	Char	1	For future use.	'1' Yes '0' No	70
20124	WaiverIndicator	+	Int	1	Waiver Indicator, indication as to whether the transaction was executed under a pre-trade waiver.	'2' ILQD	110
20126	CommodityDerivativeIndicator	+	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)	'1' Yes '0' No	66
21051	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	108
21052	SSTISystem	O	Char	14	Indicates the voice / RFQ platform name.	Free text	104
21053	ESCBMembership	O	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	71

Tag	Field	Rq	Format	Len	Description	Values	Pge
21054	PackageIndicator	O	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.	'1' Yes '0' No	92
21055	PassiveOrder	+	Char	1	In case of matching, indicates if the order was passive or not.	'1' Yes '0' No	93
555	NoLegs	✓	NumInGrp	2	Number of legs for the requested strategy.	0..32	84
603	LegSecurityIDSource	+	Char	1	Gives the type of LegSecurityID.	'8' AMR 'P' Security Group 'S' Symbol (future use)	79
602	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.	78
637	LegLastPx	+	Int	9	Trading price calculated by the Trading Engine in system ticks for the underlying cash or future leg.	0..999,999,998 For underlying stock/stock future, price without decimal portion.	77
1418	LegLastQty	+	Qty	7	Trading quantity calculated by the Trading Engine for the underlying cash or future leg.	0..9,999,998 MAX_LegLastQty = 99,999,998. Any greater value is rejected.	77
	Message Trailer	✓		3			17

MESSAGE USAGE

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 matching that matches 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.

The Execution Report (8) is used in response to order and fill related client messages. Some of the FIX fields will not be provided in the cases described below.

- The Execution Report (8) is a response to a successful **Order Submission** (New Order Single (D) or an **Order Cancellation** (Order Cancel Request (F), Order Mass Cancel Request (q) or Order Cancel Replace Request (G))

  The following tags will **not** be sent:

Tag	Field	Format	Len	Description
19	ExecRefID	String	20	Execution report reference ID.
31	LastPx	Int	9	Price of last fill.
32	LastQty	Int	7	Order fill lots.
58	Text	String	40	Request status or error text.
584	MassStatusReqID	String	30	Client ID for the Mass Status Request.
1	Account	String	15	Additional client identifier.
555	NoLegs	NumInGrp	2	Number of legs for the requested strategy.
603	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.
602	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.
637	LegLastPrice	Int	9	Leg fill price
1418	LegLastQty	Qty	7	Leg fill volume.
20051	ClientIdentificationShortCode	Int	11	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.
20053	InvestmentDecisionWFirmShortCode	Int	10	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.
20128	ExecutionWithinFirmShortCode	Int	10	Short Code of the trader or algorithm responsible for the execution.
20054	NonExecutingBrokerShortCode	Int	10	Short code of the non-executing broker involved in the trade intention.
21017	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.
20074	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.
20077	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.
20075	DeferralIndicator	Char	1	For future use.
20126	CommodityDerivativeIndicator	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)
21051	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.
21052	SSTISystem	Char	14	Indicates the voice / RFQ platform name.
21053	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.
21054	PackageIndicator	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.
21055	PassiveOrder	Char	1	In case of matching, indicates if the order was passive or not.

Please note that the field TransactTime is not provided in the case of cancellations when it is at the initiative of members via the Order Cancel Request (F) or the Order Mass Cancel Request (q) and when done by the exchange (for example Market Maker protection order cancellations).

- The Execution Report (8) is sent by the Exchange following an order **fill**.

  The following tags will **not** be sent:

Tag	Field	Format	Len	Description
41	OrigClOrdID	String	30	Code used to identify the order to be modified or cancelled.
110	MinQty	Qty	7	Minimum quantity to be executed.

Tag	Field	Format	Len	Description
8011	QtyDelta	Int	8	Change in OrderQty as a result of an Order Cancel Replace Request (G).
103	OrdRejReason	Int	3	Order rejection reason.
584	MassStatusReqID	String	30	Client ID for the Mass Status Request.
912	LastRptRequested	Bool	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.
1	Account	String	15	Additional client identifier.
5837	RiskID	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.
20051	ClientIdentificationShortCode	Int	11	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.
20053	InvestmentDecisionWFirmShortCode	Int	10	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.
20128	ExecutionWithinFirmShortCode	Int	10	Short Code of the trader or algorithm responsible for the execution.
20054	NonExecutingBrokerShortCode	Int	10	Short code of the non-executing broker involved in the trade intention.
21017	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.
20074	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.
20077	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.
20075	DeferralIndicator	Char	1	For future use.
20126	CommodityDerivativeIndicator	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)
21051	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.
21052	SSTISystem	Char	14	Indicates the voice / RFQ platform name.
21053	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.
21054	PackageIndicator	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.

- The Execution Report (8) is a response to a successful **Order Status Request** (Order Mass Status Request (AF))

  The following tags will not be sent:

Tag	Field	Format	Len	Description
41	OrigClOrdID	String	30	Code used to identify the order to be modified or cancelled.
19	ExecRefID	String	20	Execution report reference ID.
31	LastPx	Int	9	Price of last fill.
8011	QtyDelta	Int	8	Change in OrderQty as a result of an Order Cancel Replace Request (G).
555	NoLegs	NumInGrp	2	Number of legs for the requested strategy.
603	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.
602	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.
637	LegLastPrice	Int	9	Leg fill price

Tag	Field	Format	Len	Description
1418	LegLastQty	Qty	7	Leg fill volume.

- The Execution Report (8) is a response to a command that was unsuccessful and signifies a rejection. The following tags will not be sent:

Tag	Field	Format	Len	Description
41	OrigClOrdID	String	30	Code used to identify the order to be modified or cancelled.
19	ExecRefID	String	20	Execution report reference ID.
31	LastPx	Int	9	Price of last fill.
32	LastQty	Int	7	Order fill lots.
584	MassStatusReqID	String	30	Client ID for the Mass Status Request.
912	LastRptRequested	Bool	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.
1	Account	String	15	Additional client identifier.
8011	QtyDelta	Int	8	Change in OrderQty as a result of an Order Cancel Replace Request (G).
555	NoLegs	NumInGrp	2	Number of legs for the requested strategy.
603	LegSecurityIDSource	Char	1	Gives the type of LegSecurityID.
602	LegSecurityID	String	15	Instrument identifier based on the value of the LegSecurityIDSource.
637	LegLastPrice	Int	9	Leg fill price
1418	LegLastQty	Qty	7	Leg fill volume.
20051	ClientIdentificationShortCode	Int	11	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.
20053	InvestmentDecisionWFirmShortCode	Int	10	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.
20128	ExecutionWithinFirmShortCode	Int	10	Short Code of the trader or algorithm responsible for the execution.
20054	NonExecutingBrokerShortCode	Int	10	Short code of the non-executing broker involved in the trade intention.
21017	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.
20074	ExecWFirmAlgoTradingIndicator	Char	1	Indicates whether the order execution was submitted by an trading algorithm or not.
20077	InvDecWFirmAlgoTradingIndicator	Char	1	Indicates whether the investment decision was submitted by an trading algorithm or not.
20075	DeferralIndicator	Char	1	For future use.
20126	CommodityDerivativeIndicator	Char	1	Indicates whether the transaction reduces risk (i.e. for hedging purposes)
21051	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.
21052	SSTISystem	Char	14	Indicates the voice / RFQ platform name.
21053	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.
21054	PackageIndicator	Char	1	Indicates if the trade is part of a package as it is defined by ESMA.
21055	PassiveOrder	Char	1	In case of matching, indicates if the order was passive or not.

Note:

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.

4.2.11 Order Mass Cancel Report (r)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.		66
1369	MassActionReportID	✓	String	20	Exchange allocated order mass cancel report ID.	Value provided by Trading Engine.	80
530	MassCancelRequestType	✓	Char	1	Scope of orders already in COB to be cancelled only for them having the selected maturity.	(See field description)	81
533	TotalAffectedOrders	✓	Int	6	Total number of orders affected by the Order Mass Cancel Request.	Numerical	107
532	MassCancelRejectReason	+	Int	3	Cancel reject reason.	(See field description)	80
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
37	OrderID	✓	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member.	86
5837	RiskID	+	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
531	MassCancelResponse	✓	Char	1	Cancel result type.	(See field description)	81
	Message Trailer	✓		3			17

MESSAGE USAGE

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

4.2.12 Order Cancel Reject (9)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
11	ClOrdID	✓	String	30	Code identifying an order created or cancelled by a client on his front-end application.		66
41	OrigClOrdID	+	String	30	Code used to identify the order to be modified or cancelled.	Existing ClOrdID of the order to be modified or cancelled.	89
37	OrderID	✓	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	If CxlRejReason = 'Unknown order' then this field will contain: 'NONE'	86
434	CxlRejResponseTo	✓	Char	1	Origin of cancellation rejection.	'1' Order Cancel Request (F) '2' Order Revision Request (G)	69
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
102	CxlRejReason	O	Int	3	Reason for cancellation rejection.	(See field description)	68
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
5837	RiskID	+	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
39	OrdStatus	✓	Char	1	Order status.	'0' New '1' Partially filled '2' Filled '3' Done for day '4' Cancelled '8' Rejected	88
	Message Trailer	✓		3			17

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.

4.2.13 Security Definition (d)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
320	SecurityReqID	✓	String	30	Unique ID of a strategy ("security") definition request.	Number assigned by the client application for strategy request.	100
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
9466	RejectReasonCode	+	String	10	System error number.	(See field description)	97
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
22	SecurityIDSource	+	Char	1	Gives the type of SecurityID.	'8' AMR	99
48	SecurityID	+	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
	Message Trailer	✓		3			17

MESSAGE USAGE

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

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

4.2.14 Quote Request Reject (AG)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
131	QuoteReqID	✓	String	30	Unique identifier for quote request.	User-defined value	95
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
146	NoRelatedSym	✓	NumInGrp	1	Number of related symbols.	Always set to1.	85
658	QuoteRequestRejectReason	✓	Int	3	Quote request rejection reason.	(See field description)	96
58	Text	o	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'8' AMR	99
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
	Message Trailer	✓		3			17

MESSAGE USAGE

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

4.2.15 User Notification (CB)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
926	UserStatus	✓	Int	2	Status of the user.	(See field description)	110
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
58	Text	o	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
22	SecurityIDSource	o	Char	1	Gives the type of SecurityID.	'Q' Exchange	99
48	SecurityID	o	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
5837	RiskID	+	String	5	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.	Free text given by the member.	98
20051	ClientIdentificationShortCode	+	Int	11	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.	65
20128	ExecutionWithinFirmShortCode	✓	Int	11	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, left-aligned.	72
21017	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	69
	Message Trailer	✓		3			17

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.

4.2.16 Stock Order Routing Response (U0)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
8004	StockOrderRequestID	✓	String	30	Unique client identifier for the stock order routing request.	User-defined value	104
37	OrderID	+	String	20	Unique number assigned by the Trading Engine upon successful validation, to identify an incoming order.	An existing OrderID owned by a trading member.	86
5555	ReturnCode	✓	Int	9	Exchange response status.	See document 'UTP ME List of Error Text Fields'	97
9466	RejectReasonCode	O	String	10	System error number.	(See field description)	97
58	Text	O	String	40	Request status or error text.	Text explaining the possible error from the exchange.	107
	Message Trailer	✓		3			17

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.

4.2.17 Contract Availability (UC)

Client ◀ CCG-D

MESSAGE FIELDS

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

Tag	Field	Rq	Format	Len	Description	Values	Pge
	Message Header	✓		59			16
8012	ContractAvailabilityID	✓	String	30	ID for the contract availability.	$1..2^{32}-1$.	67
8013	AvailabilityStatus	✓	Char	1	Status of a contract.	'1' Available '2' Unavailable	63
912	LastRptRequested	✓	Bool	1	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.	'Y' Last message 'N' Not last message	76
22	SecurityIDSource	✓	Char	1	Gives the type of SecurityID.	'P' Security Group	99
8014	NoContracts	✓	NumInGrp	3	Number of contract entries.	1..200	84

Tag	Field	Rq	Format	Len	Description	Values	Pge
48	SecurityID	✓	String	15	Instrument identifier based on the value of the SecurityIDSource.	(See field description)	98
	Message Trailer	✓		3			17

MESSAGE USAGE

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

4.3 RISK GUARD MESSAGES

Risk Guard messages are fully described in a separate document "CCG Euronext RiskGuard FIX 5.0 API" document available on the Euronext Website: https://www.euronext.com/en/it-documentation/

5. EURONEXT DERIVATIVE 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) ■ Trading Session ID 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.
8	Market Order – Immediate or Cancel	Required: ■ OrdType = 1 (Market) ■ TimeInForce = '3 (IOC)	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.

#	Order Type	Attributes	Description
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 summarised 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.
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.

#	Cross Order Type	Attributes	Description
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.

6. FIELDS DESCRIPTION

A

ACCOUNT

Field Name	Account
Description	Additional client identifier.
Tag	1
Format	String
Length	15
Possible Values	User defined value used for clearing purposes.
Conditions	Optional in New Order (D), New Order Cross (s)
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

ACCOUNTCODE

Field Name	AccountCode
Description	Type of account.
Tag	6399
Format	Char
Length	1
Possible Values	'C' Client 'H' House 'M' Market Maker
Conditions	Mandatory in New Order (D)
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

ACCOUNTNUMBER

Field Name	AccountNumber
Description	Additional client identifier.
Tag	8000
Format	Int
Length	10
Possible Values	User defined value
Conditions	Optional
Used In	Stock Order Routing Request (U9)

ACCOUNTTYPE

Field Name	AccountType
Description	Type of account.
Tag	6001
Format	String

Field Name	AccountType
Length	2
Possible Values	User defined value
Conditions	
Used In	Stock Order Routing Request (U9)

AvailabilityStatus

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

B

BeginSeqNo

Field Name	BeginSeqNo
Description	Message sequence number for first message.
Tag	7
Format	SeqNum
Length	10
Possible Values	1..9,999,999,998
Conditions	Mandatory
Used In	Resend Request (2)

BeginString

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

BodyLength

Field Name	BodyLength
Description	Message length including header, body and trailer.
Tag	9

Field Name	BodyLength
Format	String
Length	6
Possible Values	Number of bytes
Conditions	Mandatory
Used In	Message Header

C

CancelOnDisconnect

Field Name	CancelOnDisconnect
Description	If set, means that a mass cancellation of non-GTC orders will be triggered on any type of logoff (logoff request, disconnection on failure, forced disconnection). **This field is not intended for current use.**
Tag	6867
Format	Char
Length	1
Possible Values	Any value provided in inbound message is interpreted by UTP only for non-GTC orders that will be cancelled on disconnection.
Used In	Logon (A)

Checksum

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

ClearingInstruction

Field Name	ClearingInstruction
Description	Posting code for clearing.
Tag	577
Format	Int
Length	4
Possible Values	'0' Undefined '8' Manual '9' Automatic '4008' Automatic and account authorization '4009' Manual and account authorization '4010' Give-up to single firm
Conditions	Mandatory in New Order (D) and when NoClearingInstruction is entered.

Field Name	ClearingInstruction
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

CLIENTDUPLICATE

Field Name	ClientDuplicate
Description	Duplicate client instruction (e.g. a new order already sent through another tier)
Tag	8001
Format	Bool
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.
Tag	20051
Format	Int
Length	11
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 AccountCode is ‘C’ or DEAIndicator is ‘1’. Optional otherwise
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) New Order Cross (s) Quote Request (R) Execution Report (8) User Notification (CB)

CLIENTINFO

Field Name	ClientInfo
Description	Trader’s free text.
Tag	5789
Format	String
Length	14
Possible Values	Free text

Field Name	ClientInfo
Conditions	Conditionally required depending on the contract configuration in New Order Single (D) and New Order Cross (s). Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

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 Order ID.
Tag	11
Format	String
Length	30
Possible Values	(see message structures) User-defined value.
Conditions	Mandatory in New Order (D), Order Cancel Request (F), Order Revision Request (G), Order Mass Cancel Request (q) and New Order Cross (s). Returned as-is (previously entered by client) in Execution Report (8), Order Cancel Reject (9) and Order Mass Cancel Report (r).
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) New Order Cross (s) Execution Report (8) Order Mass Cancel Report (r) Order Cancel Reject (9)

ClOrdLinkID

Field Name	ClOrdLinkID
Description	This field is ignored.
Tag	583
Format	String
Length	10
Possible Values	This field is ignored.
Conditions	Optional in New Order Cross (s) in multiple-asset. Returned by exchange if first entered by client or upon internal rules.
Used In	New Order Cross (s) Execution Report (8)

CommodityDerivativeIndicator

Field Name	CommodityDerivativeIndicator
Description	Indicates whether the transaction reduces risk (i.e. for hedging purposes)

Field Name	CommodityDerivativeIndicator
Tag	20126
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) Execution Report (8)

ContractAvailabilityID

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

CrossID

Field Name	CrossID
Description	Client's new cross order ID.
Tag	548
Format	String
Length	30
Possible Values	User defined value.
Conditions	Mandatory in New Order Cross (s). Returned as is (previously entered by client) in Execution Report (8).
Used In	New Order Cross (s) Execution Report (8)

CrossPrioritization

Field Name	CrossPrioritization
Description	Prioritised order side.
Tag	550
Format	Int
Length	1
Possible Values	'0' None (no other value allowed – field included for FIX compliance)
Conditions	Mandatory in New Order Cross (s).
Used In	New Order Cross (s)

CrossType

Field Name	CrossType
Description	Type of cross order.
Tag	549
Format	Int
Length	1
Possible Values	‘9’ Wholesale trade type
Conditions	Mandatory in New Order Cross (s). Returned as is (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, CumQty = q_1 and in the second execution report, CumQty = $q_1 + q_2$.
Tag	14
Format	Qty
Length	7
Possible Values	0..9,999,999
Conditions	Mandatory
Used In	Execution Report (8)

CustOrderCapacity

Field Name	CustOrderCapacity
Description	Type of customer trading. For Future Use.
Tag	582
Format	Int
Length	1
Possible Values	‘1’ For own account ‘2’ For clearing members house account ‘3’ For account of another member present ‘4’ For any other customer account
Conditions	Optional
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

CxlRejReason

Field Name	CxlRejReason
Description	Reason for cancellation rejection. Code identifying the reason for order cancellation rejection.
Tag	102

Field Name	CxlRejReason
Format	Int
Length	3
Possible Values	'1' Unknown order '99' Other '200' 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.
Tag	434
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.
Tag	21017
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 Replace Request (G) New Order Cross (s) Quote Request (R) Execution Report (8) User Notification (CB)

DefaultApplVerID

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

DeferralIndicator

Field Name	DeferralIndicator
Description	For future use.
Tag	20075
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Optional
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

DeliverToCompID

Field Name	DeliverToCompID
Description	For stock order routing: the ITM that the message must be routed to.
Tag	128
Format	String
Length	5
Possible Values	ITM
Conditions	Mandatory in Stock Order Routing Request (U9).
Used In	Stock Order Routing Request (U9)

E

EncryptMethod

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

EndSeqNo

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

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.
Tag	21053
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Optional
Used In	New Order Cross (s) 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 per TU will be guaranteed within a single trading day only.
Tag	17
Format	String
Length	20

Field Name	ExecID
Possible Values	Sequential number
Conditions	Mandatory
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.
Tag	20128
Format	Int
Length	11
Possible Values	Numerical between -2^31 and 2^31-1, left-aligned.
Conditions	Mandatory
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) New Order Cross (s) Quote Request (R) Execution Report (8) User Notification (CB)

ExecWFirmAlgoTradingIndicator

Field Name	ExecWFirmAlgoTradingIndicator
Description	Indicates whether the order execution was submitted by an trading algorithm or not.
Tag	20074
Format	Char
Length	1
Possible Values	'1' Yes '0' No
Conditions	Mandatory
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

ExecRefID

Field Name	ExecRefID
Description	Execution report reference ID. Unique identifier for Execution Report assigned by UTP by member (OnBehalfOfCompID) and by Trading Unit of the UTP trading engine, in case of trade cancellation. Uniqueness per Firm and per TU will be guaranteed within a single trading day only.
Tag	19
Format	String
Length	20
Possible Values	Sequential number

Field Name	ExecRefID
Conditions	Conditionally mandatory (in case of a trade cancellation).
Used In	Execution Report (8)

ExecType

Field Name	ExecType
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.
Tag	150
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	Mandatory in Execution Report (8).
Used In	Execution Report (8)

ExpireDate

Field Name	ExpireDate
Description	Expiration date for GTD order.
Tag	432
Format	MktDate
Length	8
Possible Values	(see message structures) YYYYMMDD format ExpireDate > 99,999,999 in New Order (D) makes the order rejected. ExpireDate = 99,999,999 in Order Cancel Replace Request (G)indicates no expire date revision. ExpireDate = 0 in Order Cancel Replace Request (G) makes the trading engine turn GTD order into GTC order.
Conditions	Mandatory in case of GTD order in New Order (D), optional in Order Cancel Replace Request (G). Returned as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Order Cancel Replace Request (G) Execution Report (8)

F

FreeText

Field Name	FreeText
Description	Free text manually entered by the trader issuing the order.
Tag	8015
Format	String
Length	25
Possible Values	Any text
Conditions	Optional
Used In	Stock Order Routing Request (U9)

G

GapFillFlag

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

H

HeartBtInt

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

I

InvestmentDecisionWFirmShortCode

Field Name	InvestmentDecisionWFirmShortCode
Description	MIFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.
Tag	20053
Format	Int
Length	11
Possible Values	Numerical between -2^31 and 2^31-1, left-aligned.
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) Execution Report (8)

InvDecWFirmAlgoTradingIndicator

Field Name	InvDecWFirmAlgoTradingIndicator
Description	Indicates whether the investment decision was submitted by an trading algorithm or not.
Tag	20077
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) Execution Report (8)

L

LastPx

Field Name	LastPx
Description	Price of last fill.
Tag	31
Format	Int
Length	9
Possible Values	-999,999,999..0..99,999,999
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	Stock Order Routing Request (U9) Execution Report (8)

LastQty

Field Name	LastQty
Description	Order fill lots.
Tag	32
Format	Int
Length	7
Possible Values	0..9,999,998 MAX_LastQty = 99,999,998. Any greater value is rejected.
Conditions	Mandatory in Stock Order Routing Request (U9)
Used In	Stock Order Routing Request (U9) Execution Report (8)

LastRptRequested

Field Name	LastRptRequested
Description	Indicator for the last Execution Report following Order Mass Status Request Cancel / Order Mass Cancel Request / EFP Trade.
Tag	912
Format	Bool
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) or for an EFP trade. Set to 'N' until the last execution report is received. Is set to 'Y' in this last execution report. Required if one message cannot define all the expected related data. Provided in Contract Availability (UC).
Used In	Execution Report (8) Contract Availability (UC)

LeavesQty

Field Name	LeavesQty
Description	Remaining quantity.
Tag	151
Format	Qty
Length	7
Possible Values	0..9,999,999
Conditions	Mandatory in Execution Report (8).
Used In	Execution Report (8)

LegMaturityMonthYear

Field Name	LegMaturityMonthYear
Description	Leg product expiry date.
Tag	610
Format	MnthYear
Length	6

Field Name	LegMaturityMonthYear
Possible Values	YYYYMM format
Conditions	Mandatory in Security Definition Request (c).
Used In	Security Definition Request (c)

LegOrderQty

Field Name	LegOrderQty
Description	Leg order quantity.
Tag	685
Format	Qty
Length	7
Possible Values	0..9,999,998 MAX_LegOrdertQty = 99,999,998. Any greater value is rejected.
Conditions	Provided in New Order Cross (s) if NoLegs > 0.
Used In	New Order Cross (s)

LegPrice

Field Name	LegPrice
Description	Trading price in system ticks for the underlying cash or future leg.
Tag	566
Format	Int
Length	9
Possible Values	0..999,999,998 For underlying stock/stock future, price without decimal portion.
Conditions	Mandatory in Security Definition Request (c) and NoLegs > 0. Provided as is (if previously entered by client) in Execution Report (8).
Used In	Security Definition Request (c) New Order Cross (s)

LegLastPx

Field Name	LegLastPx
Description	Trading price calculated by the Trading Engine in system ticks for the underlying cash or future leg.
Tag	637
Format	Int
Length	9
Possible Values	0..999,999,998 For underlying stock/stock future, price without decimal portion.
Conditions	Provided in Execution Report (8) if NoLegs > 0.
Used In	Execution Report (8)

LegLastQty

Field Name	LegLastQty
Description	Trading quantity calculated by the Trading Engine for the underlying cash or future leg.
Tag	1418

Field Name	LegLastQty
Format	Qty
Length	7
Possible Values	0..9,999,998 MAX_LegLastQty = 99,999,998. Any greater value is rejected.
Conditions	Provided in Execution Report (8) if NoLegs > 0.
Used In	Execution Report (8)

LegPutOrCall

Field Name	LegPutOrCall
Description	Put or Call indicator for an option contract.
Tag	1358
Format	Int
Length	1
Possible Values	'0' Put '1' Call
Conditions	Mandatory in Security Definition Request (c) and in case of LegSecurityType = 'OPT'.
Used In	Security Definition Request (c)

LegRatioQty

Field Name	LegRatioQty
Description	Ratio of lots for this leg.
Tag	623
Format	Float
Length	7
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. 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.
Examples	For underlying leg of volatility strategies, a delta of 65% (0.65) is represented as 650.
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.
Tag	602
Format	String
Length	15

Field Name	LegSecurityID
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) if NoLegs > 0 Conditionally required in New Order Cross (s) in significant leg Provided as is (if previously entered by client) in Execution Report (8).
Used In	Security Definition Request (c) New Order Cross (s) Execution Report (8)

LegSecurityIDSource

Field Name	LegSecurityIDSource
Description	Gives the type of LegSecurityID.
Tag	603
Format	Char
Length	1
Possible Values	'8' AMR 'P' Security Group 'S' Symbol (future use)
Conditions	Mandatory in Security Definition Request (c) if NoLegs > 0 Conditionally required in New Order Cross (s) in significant leg Provided as is (if previously entered by client) in Execution Report (8).
Used In	Security Definition Request (c) New Order Cross (s) Execution Report (8)

LegSecurityType

Field Name	LegSecurityType
Description	Defines the value in LegSecurityID.
Tag	609
Format	String
Length	4
Possible Values	'FUT' Future 'OPT' Option 'CASH' Cash
Conditions	Optional
Used In	Security Definition Request (c)

LegSide

Field Name	LegSide
Description	Buy or Sell indicator for the leg.
Tag	624
Format	Char
Length	1

Field Name	LegSide
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.
Tag	612
Format	Int
Length	9
Possible Values	0..999,999,998
Conditions	Optional in Security Definition Request (c) and when LegSecurityType = 'OPT'.
Used In	Security Definition Request (c)

M

MassActionReportID

Field Name	MassActionReportID
Description	Exchange allocated order mass cancel report ID.
Tag	1369
Format	String
Length	20
Possible Values	Value provided by Trading Engine.
Conditions	Mandatory
Used In	Order Mass Cancel Report (r)

MassCancelRejectReason

Field Name	MassCancelRejectReason
Description	Cancel reject reason.
Tag	532
Format	Int
Length	3
Possible Values	(see message structures) '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.
Tag	530
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). Always provided in 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.
Tag	531
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.
Tag	584
Format	String
Length	30
Possible Values	User-defined value.
Conditions	Mandatory in Order Mass Status Request (AF).
Used In	Order Mass Status Request (AF) Execution Report (8)

MaxStatusReqType

Field Name	MassStatusReqType
Description	Mass status request type.
Tag	585
Format	Int
Length	2
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.
Tag	8002
Format	String
Length	3
Possible Values	User-defined value having 3 digits max.
Conditions	Optional in New Order Cross (s). Returned as is (if previously entered by client) else not provided.
Used In	New Order Cross (s) Execution Report (8)

MaturityMonthYear

Field Name	MaturityMonthYear
Description	Scope of orders already in COB to be cancelled according to the selected maturity.
Tag	200
Format	MnthYear
Length	6
Possible Values	YYYYMM format
Conditions	Optional
Used In	Order Mass Cancel Request (q)

MaturityMonthYearFormat

Field Name	MaturityMonthYearFormat
Description	Defines format of MaturityMonthYear.
Tag	1303
Format	Int
Length	1
Possible Values	'0' YearMonth (only default)
Conditions	Optional

Field Name	MaturityMonthYearFormat
Used In	Order Mass Cancel Request (q) Security Definition Request (c)

MinQty

Field Name	MinQty
Description	Minimum quantity to be executed.
Tag	110
Format	Qty
Length	7
Possible Values	‘0’ by default and depending to a minimum value for the given instrument and/or market type.
Conditions	Conditional required when entered in New Order (D). Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Execution Report (8)

MsgSeqNum

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

MsgType

Field Name	MsgType
Description	Message type.
Tag	35
Format	String
Length	2
Possible Values	Admin. messages: ‘A’, ‘0’, ‘1’, ‘2’, ‘3’, ‘4’, ‘5’ Inbound messages: ‘D’, ‘F’, ‘G’, ‘q’, ‘AF’, ‘c’, ‘s’, ‘R’, ‘U9’, ’PA’, ’PB’, ‘PC’, ‘PE’, ‘OE’ Outbound messages: ‘8’, ‘9’, ‘r’, ‘d’, ‘AG’, ‘CB’, ‘U0’, ‘UC’, ‘PD’, ‘PF’, ’EA’
Conditions	Mandatory
Used In	Message Header

N

NewSeqNo

Field Name	NewSeqNo
Description	New sequence number.

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

NoContracts

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

NoClearingInstructions

Field Name	NoClearingInstructions
Description	Number of clearing instruction entries.
Tag	576
Format	NumInGrp
Length	1
Possible Values	Always set to 1.
Conditions	Mandatory if Tag 577 (ClearingInstruction) is specified. Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

NoLegs

Field Name	NoLegs
Description	Number of legs for the requested strategy.
Tag	555
Format	NumInGrp
Length	2
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. Provided as is (if previously entered by client) in Execution Report (8).

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 non-executing broker.
Tag	20054
Format	Int
Length	11
Possible Values	Numerical between -2^31 and 2^31-1, left-aligned.
Conditions	Optional
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

NoPartyIDs

Field Name	NoPartyIDs
Description	Number of PartyID entries.
Tag	453
Format	NumInGrp
Length	1
Possible Values	Always set to 1, if specified.
Conditions	Optional in New Order Single (D) and New Order Cross (s). Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

NoRelatedSym

Field Name	NoRelatedSym
Description	Number of related symbols.
Tag	146
Format	NumInGrp
Length	1
Possible Values	Always set to1.
Conditions	Mandatory
Used In	Quote Request (R) Quote Request Reject (AG)

NoSides

Field Name	NoSides
Description	Number of sides.

Field Name	NoSides
Tag	552
Format	NumInGrp
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

OnBehalfOfCompID

Field Name	OnBehalfOfCompID
Description	ID of the issuing firm.
Tag	115
Format	String
Length	5
Possible Values	ITM sending the message.
Conditions	Mandatory
Used In	Stock Order Routing Request (U9)

OrderCapacity

Field Name	OrderCapacity
Description	ITM role on trade.
Tag	528
Format	Char
Length	1
Possible Values	'1' Initiator '2' Reactor '3' Undefined
Conditions	Mandatory when ClOrdID is not provided. Each one or both are used to find the selected order. Provided 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.
Tag	37
Format	String
Length	20

Field Name	OrderID
Possible Values	(see message structures) An existing OrderID owned by a trading member. If Execution Report is rejecting a new order, then this field is set to 'NONE'.
Conditions	Mandatory when ClOrdID is not provided. Each one or both are used to find the selected order. Always provided in Execution Report (8), Order Mass Cancel Report (r), Stock Order Routing Response (U0).
Used In	Order Cancel Request (F) Order Cancel Replace Request (G) Stock Order Routing Request (U9) Execution Report (8) Order Mass Cancel Report (r) Order Cancel Reject (9) Stock Order Routing Response (U0)

OrderOrigin

Field Name	OrderOrigin
Description	Origin of the order. Reserved for future use.
Tag	5213
Format	Char
Length	1
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) Execution Report (8)

OrderQty

Field Name	OrderQty
Description	Total order quantity.
Tag	38
Format	Qty
Length	7
Possible Values	'0' .. '9999998'
Conditions	Optional in New Order Single (D), Order Cancel Replace Request (G) and Quote Request (R). Mandatory in Order Cancel Request (F) and New Order Cross (s). Returned as is (if previously entered by client from New Order Single (D) , Order Cancel Replace Request (G), Order Cancel Request (F), New Order Cross (s), Quote Request (R) or Stock Order Routing Request (U9) message) in Execution Report (8).

Field Name	OrderQty
Used In	New Order Single (D) Order Cancel Request (F) Order Cancel Replace Request (G) New Order Cross (s) Quote Request (R) Stock Order Routing Request (U9) Execution Report (8)

ORDREJREASON

Field Name	OrdRejReason
Description	Order rejection reason.
Tag	103
Format	Int
Length	3
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 ‘322’ Req field missing in Repeating Group
Conditions	Mandatory in case ExecType = ‘8’ (rejected)
Used In	Execution Report (8)

ORDSTATUS

Field Name	OrdStatus
Description	Order status.
Tag	39
Format	Char
Length	1

Field Name	OrdStatus
Possible Values	(See message description) '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	
Used In	Execution Report (8) Order Cancel Reject (9)

OrdType

Field Name	OrdType
Description	Order type.
Tag	40
Format	Char
Length	1
Possible Values	'1' Market '2' Limit 'W' Market On Open (MOO)
Conditions	Mandatory in New Order Single (D), Order Cancel Replace Request (G), New Order Cross (s) and Stock Order Routing Request (U9). Returned as is (previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Order Cancel Replace Request (G) New Order Cross (s) Stock Order Routing Request (U9) Execution Report (8)

OrigClOrdID

Field Name	OrigClOrdID
Description	Code used to identify the order to be modified or cancelled. Refers to the ClOrdID of the order.
Tag	41
Format	String
Length	30
Possible Values	Existing ClOrdID of the order to be modified or cancelled.
Conditions	Mandatory if OrderID is not provided in inbound messages: Order Cancel Request (F) or Order Cancel Replace Request (G). Provided as is (previously entered by client) in Execution Report (8).

Field Name	OrigClOrdID
Used In	Order Cancel Request (F) Order Cancel Replace Request (G) Execution Report (8) Order Cancel Reject (9)

OtherLegLastPx

Field Name	OtherLegLastPx
Description	Underlying cash leg price (Basis, Against Actual and RFC trades only).
Tag	7775
Format	Int
Length	9
Possible Values	-999,999,998..999,999,998
Conditions	For Basis and Against Actual trades only (WholesaleTrade = '2' for Basis trade, '3' for Against Actual, '9' for RFC). 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.
Tag	7774
Format	String
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	Instrument identifier based on the value of the OtherLegSecurityIDSource.
Tag	7773
Format	String
Length	15
Possible Values	ISIN code for the other cash trade (eg. Delta Neutral trade) if OtherLegSecurityIDSource = '4' AMR if OtherLegSecurityIDSource = '8'
Conditions	Mandatory if WholeSaleTradeType = '2' Basis Trade '3' Against Actual Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Cross (s) Execution Report (8)

OtherLegSecurityIDSource

Field Name	OtherLegSecurityIDSource
Description	Defines the value of the field OtherLegSecurityID.
Tag	7489
Format	Char
Length	1
Possible Values	'4' ISIN code for the other cash trade (eg. Delta Neutral trade) if '8' AMR
Conditions	Mandatory if OtherLegSecurityID specified. Provided 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	This field is ignored.
Tag	6397
Format	String
Length	3
Possible Values	This field is ignored.
Conditions	Optional in New Order Cross (s).
Used In	New Order Cross (s) Execution Report (8)

OwnOrderID

Field Name	OwnOrderID
Description	Unique client identifier for the stock order.
Tag	8003
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	Free text of 11 characters used by members to link together several wholesale trades.
Tag	5883
Format	String
Length	12
Possible Values	Free text (plus one character added by the trading engine). See also “Conditions”.

Field Name	PackageID
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.
Tag	21054
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	MNE (member) or ITM (trader) to whom an order is allocated.
Tag	448
Format	String
Length	4
Possible Values	An existing mnemonic, mandatory if NoPartyID is entered.
Conditions	Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

PartyIDSource

Field Name	PartyIDSource
Description	Source of PartyID value.
Tag	447
Format	Char
Length	1
Possible Values	'D' Proprietary custom code

Field Name	PartyIDSource
Conditions	Mandatory if NoPartyIDs = 1. Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

PartyRole

Field Name	PartyRole
Description	Member or trader allocation.
Tag	452
Format	Int
Length	2
Possible Values	‘14’ Giveup Clearing Firm (firm to which trade is given up) ‘53’ Trader Mnemonic.
Conditions	Mandatory in New Order Cross if NoPartyIDs is entered. Provided as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

PassiveOrder

Field Name	PassiveOrder
Description	In case of matching, indicates if the order was passive or not.
Tag	21055
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)

PossDupFlag

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

PossResend

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

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.
Tag	7443
Format	MulChVal
Length	7
Possible Values	'O' Open (by order/leg order) 'C' Close (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) Execution Report (8)

Price

Field Name	Price
Description	Price.
Tag	44
Format	Int
Length	10
Possible Values	-999,999,998..0..999,999,998
Conditions	Mandatory if OrdType = '2' (Limit) in New Order Single (D) Mandatory if OrdType = '2' (Limit) in Order Cancel Replace Request (G), Stock Order Routing Request (U9) 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 Cancel Replace Request (G) New Order Cross (s) Stock Order Routing Request (U9) Execution Report (8)

PriceType

Field Name	PriceType
Description	Price type.
Tag	423
Format	Int
Length	2
Possible Values	'80' System ticks
Conditions	Mandatory in New Order Single (D) Mandatory if Price is entered in Order Cancel Replace Request (G), New Order Cross (s), Stock Order Routing Request (U9) Mandatory if LegPrice is entered in Security Definition Request (c) Returned as is (previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Order Cancel Replace Request (G) Security Definition Request (c) New Order Cross (s) Stock Order Routing Request (U9) Execution Report (8)

Q

QtyDelta

Field Name	QtyDelta
Description	Change in OrderQty as a result of an Order Cancel Replace Request (G).
Tag	8011
Format	Int
Length	8
Possible Values	Positive in the OrderQty has increased, negative if it has decreased.
Conditions	Conditionally required according to OrderQty change sense.
Used In	Execution Report (8)

QuoteReqID

Field Name	QuoteReqID
Description	Unique identifier for quote request.
Tag	131
Format	String
Length	30
Possible Values	User-defined value
Conditions	Mandatory in Quote Request (R).
Used In	Quote Request (R) Quote Request Reject (AG)

QuoteRequestRejectReason

Field Name	QuoteRequestRejectReason
Description	Quote request rejection reason.
Tag	658
Format	Int
Length	3
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	
Used In	Quote Request Reject (AG)

R

RefMsgType

Field Name	RefMsgType
Description	Reference message type.
Tag	372
Format	String
Length	2
Possible Values	Admin. messages: ‘A’, ‘0’, ‘1’, ‘2’, ‘3’, ‘4’, ‘5’ Inbound messages: ‘D’, ‘F’, ‘G’, ‘q’, ‘AF’, ‘c’, ‘s’, ‘R’, ‘U9’, ‘PA’, ‘PB’, ‘PC’, ‘PE’ Outbound messages: ‘8’, ‘9’, ‘r’, ‘d’, ‘AG’, ‘CB’, ‘U0’, ‘UC’, ‘PD’, ‘PF’
Conditions	Always provided
Used In	Reject (3)

RefSeqNum

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

RejectCode

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

RejectReasonCode

Field Name	RejectReasonCode
Description	System error number.
Tag	9466
Format	String
Length	10
Possible Values	'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) '322' Req field missing in Repeating Group
Conditions	Provided in case of rejection of Security Definition (d).
Used In	Security Definition (d) Stock Order Routing Response (U0)

ReturnCode

Field Name	ReturnCode
Description	Exchange response status.
Tag	5555
Format	Int
Length	9
Possible Values	See document 'UTP ME List of Error Text Fields'
Conditions	Mandatory
Used In	Reject (3) Execution Report (8) Order Cancel Reject (9) Security Definition (d) Quote Request Reject (AG) User Notification (CB) Stock Order Routing Response (U0)

RiskID

Field Name	RiskID
Description	Identifier given by the member so that he will be able to link together some orders cancellations. For Future use.
Tag	5837
Format	String
Length	5
Possible Values	Free text given by the member.
Conditions	Optional in Order Cancel Request (F), Order Mass Cancel Request (q). Returned as is (if previously entered by client) else not provided.
Used In	Order Cancel Request (F) Order Mass Cancel Request (q) Execution Report (8) Order Mass Cancel Report (r) Order Cancel Reject (9) User Notification (CB)

S

SecondaryClOrdID

Field Name	SecondaryClOrdID
Description	Trader's preference entered as a free text.
Tag	526
Format	String
Length	16
Possible Values	Free text used as additional information to ClOrdID.
Conditions	Returned as is (if previously entered by client) else not provided.
Used In	New Order Single (D) New Order Cross (s) Execution Report (8)

SecondaryOrderID

Field Name	SecondaryOrderID
Description	Order ID sent to the clearing system.
Tag	198
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.

Field Name	SecurityID
Tag	48
Format	String
Length	15
Possible Values	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 Replace Request (G), Order Mass Status Request (AF), Security Definition Request (c), New Order Cross (s) and Quote Request (R). Optional in User Notification (CB), Quote Request Reject (AG), Order Mass Cancel Request (q) Always provided in Execution Report (8) and Contract Availability (UC) Provided in Security Definition (d) if the strategy has been created
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) Order Mass Status Request (AF) Security Definition Request (c) New Order Cross (s) Quote Request (R) Execution Report (8) Security Definition (d) Quote Request Reject (AG) User Notification (CB) Contract Availability (UC)

SecurityIDSource

Field Name	SecurityIDSource
Description	Gives the type of SecurityID.
Tag	22
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)
Conditions	Mandatory in New Order Single (D), Order Cancel Request (F), Order Cancel Replace Request (G), Order Mass Status Request (AF), Security Definition Request (c), New Order Cross (s) and Quote Request (R). Optional in User Notification (CB), Quote Request Reject (AG), Order Mass Cancel Request (q) Always provided in Execution Report (8) and Contract Availability (UC) Provided in Security Definition (d) if the strategy has been created

Field Name	SecurityIDSource
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) Order Mass Status Request (AF) Security Definition Request (c) New Order Cross (s) Quote Request (R) Execution Report (8) Security Definition (d) Quote Request Reject (AG) User Notification (CB) Contract Availability (UC)

SecurityReqID

Field Name	SecurityReqID
Description	Unique ID of a strategy (“security”) definition request.
Tag	320
Format	String
Length	30
Possible Values	Number assigned by the client application for strategy request.
Conditions	Mandatory in Security Definition Request (c) Provided in Security Definition (d).
Used In	Security Definition Request (c) Security Definition (d)

SecurityRequestType

Field Name	SecurityRequestType
Description	Type of security definition request.
Tag	321
Format	Int
Length	1
Possible Values	‘4’ Symbol
Conditions	
Used In	Security Definition Request (c)

SecurityType

Field Name	SecurityType
Description	Defines the value in SecuritySubType
Tag	167
Format	String
Length	4
Possible Values	Set to ‘MLEG’ in Security Definition Request (c).
Conditions	Mandatory in Security Definition Request (c).
Used In	Security Definition Request (c)

SecuritySubType

Field Name	SecuritySubType
Description	Strategy type code.
Tag	762
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).

Field Name	SecuritySubType
Used In	Security Definition Request (c)

SenderCompID

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

SenderSubID

Field Name	SenderSubID
Description	Identification of the member who attempts to connect.
Tag	50
Format	String
Length	4
Possible Values	Member mnemonic. This is mandatory for incoming Logon attempts. It will not be populated in a Logon message that is a response from the exchange.
Conditions	Mandatory in incoming Logon (A). Not provided in a response of incoming logon.
Used In	Logon (A)

SendingTime

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

SessionRejectReason

Field Name	SessionRejectReason
Description	Rejection reason code.
Tag	373
Format	Int
Length	3
Possible Values	9 = CompID problem 11 = Invalid MsgType 16 = Incorrect NumInGroup count for repeating group 99 = Other 303 = Invalid sequence number 304 = Possible resend not allowed 305 = Wrong sequence number for a duplicate message 306 = Possible duplicate flag set but no request initiated 307 = Reset sequence message sent with possible duplicate flag 308 = Sequence reset Gap fill is trying to lower the sequence number 309 = Invalid session ID 310 = Failed to parse the message 311 = Access list violation 312 = Failed to route the request 313 = No Router for Security Group 314 = Router not available or connected 315 = Failing to write to router database 316 = Invalid Member ID 317 = Invalid Security ID 318 = Invalid Price (non numeric price value)
Conditions	
Used In	Reject (3)

Side

Field Name	Side
Description	Order side.
Tag	54
Format	Char
Length	1
Possible Values	'1' Buy '2' Sell '8' Cross
Conditions	Mandatory in New Order Single (D), New Order Cross (s). 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 Cancel Request (F) Order Cancel Replace Request (G) New Order Cross (s) Stock Order Routing Request (U9) Execution Report (8)

SSTISystem

Field Name	SSTISystem
Description	Indicates the voice / RFQ platform name.
Tag	21052
Format	String
Length	14
Possible Values	Free text
Conditions	Optional
Used In	New Order Cross (s) Execution Report (8)

StopPx

Field Name	StopPx
Description	Contains the price in clearing notation (index points) for Total Return Futures.
Tag	99
Format	Int
Length	10
Possible Values	-9,999,999,998..0..9,999,999,998
Conditions	Value ignored as well as OrdType = ‘3’ or ‘4’.
Used In	New Order Single (D) Order Cancel Replace Request (G) Execution Report (8)

StockFillID

Field Name	StockFillID
Description	Identifier for the stock trade.
Tag	8016
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.
Tag	8004
Format	String
Length	30
Possible Values	User-defined value
Conditions	Mandatory in Stock Order Routing Request (U9).
Used In	Stock Order Routing Request (U9) Stock Order Routing Response (U0)

StockOrderRequestType

Field Name	StockOrderRequestType
Description	Stock order request type.
Tag	8005
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)

StockOrdTransactTime

Field Name	StockOrdTransactTime
Description	Stock order transaction time.
Tag	8009
Format	TmStMls
Length	21
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)

StockOrdStatus

Field Name	StockOrdStatus
Description	Stock order Status.
Tag	8006
Format	Char
Length	21
Possible Values	User defined value.
Conditions	Optional in Stock Order Routing Request (U9).
Used In	Stock Order Routing Request (U9)

StockRef

Field Name	StockRef
Description	Identifier of the stock
Tag	8010
Format	String
Length	16

Field Name	StockRef
Possible Values	User-defined value
Conditions	Optional
Used In	Stock Order Routing Request (U9)

StrikePriceType

Field Name	StrikePriceType
Description	Defines price in LegStrikePrice.
Tag	8007
Format	Int
Length	10
Possible Values	Always set to ‘82’ (Strike ticks)
Conditions	Required if LegStrikePrice is entered in Security Definition Request (c).
Used In	Security Definition Request (c)

T

TargetCompID

Field Name	TargetCompID
Description	Message receptor ID. Inbound messages: gateway ID. Outbound messages: FirmID (direct access) or Service Bureau (same as SenderCompID in inbound application messages).
Tag	56
Format	String
Length	5
Possible Values	ITM (outbound) ‘EXCHG’ (inbound)
Conditions	Inbound messages: mandatory: ■ Direct access: exchange ID in relation with CCG ID and targeted by the firm; ■ Service Bureau access: exchange ID in relation with CCG ID and targeted by the fim. Outbound messages: always provided with ITM.
Used In	Message Header

TestReqID

Field Name	TestReqID
Description	Test request ID to be returned in Heartbeat.
Tag	112
Format	String
Length	20
Possible Values	Numerical
Conditions	Always provided.
Used In	Test Request (1) HearBeat (0)

TEXT

Field Name	Text
Description	Request status or error text. Provides a status of the originating request or a textual explanation in case of request rejection.
Tag	58
Format	String
Length	40
Possible Values	Text explaining the possible error from the exchange.
Conditions	Provided in case of error and according to internal rules.
Used In	Logout (5) Reject (3) Execution Report (8) Order Mass Cancel Report (r) Order Cancel Reject (9) Security Definition (d) Quote Request Reject (AG) User Notification (CB) Stock Order Routing Response (U0)

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.
Tag	59
Format	Char
Length	1
Possible Values	'0' Day (or session) '1' Good Till Cancel (GTC) '3' Immediate Or Cancel (IOC) '4' Fill Or Kill (FOK) '6' Good Till Date (GTD) '<SPACE>' Undefined
Conditions	Mandatory in New Order Single (D). Returned as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Execution Report (8)

TOTALAFFECTEDORDERS

Field Name	TotalAffectedOrders
Description	Total number of orders affected by the Order Mass Cancel Request.
Tag	533
Format	Int
Length	6
Possible Values	Numerical
Conditions	Mandatory
Used In	Order Mass Cancel Report (r)

TradeID

Field Name	TradeID
Description	Trade ID for matched orders.
Tag	1003
Format	String
Length	20
Possible Values	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 in case a trade was generated.
Used In	Execution Report (8)

TradeInputDevice

Field Name	TradeInputDevice
Description	Automatic order injection model.
Tag	579
Format	String
Length	3
Possible Values	Code corresponding to the model of order injection.
Conditions	Optional in New Order Single (D) Returned as is (if previously entered by client) else not provided.
Used In	New Order Single (D) Execution Report (8)

TradeInputSource

Field Name	TradeInputSource
Description	Automatic order injection indicator.
Tag	578
Format	String
Length	3
Possible Values	'U' Undefined 'M' Manual 'A' Automated 'G' Generated
Conditions	Optional in New Order Single (D). Returned as is (if previously entered by client) else not provided
Used In	New Order Single (D) 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.

Field Name	TradingCapacity
Tag	21051
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) Execution Report (8)

TransactTime

Field Name	TransactTime
Description	(See field description) Time the order request was initiated / released by the trader or trading system, or time of execution / order creation.
Tag	60
Format	TmStMls
Length	20
Possible Values	Date/time field (with a microseconds precision) with format YYYYMMDDHHMMSSsssµµµ in other messages.
Conditions	Mandatory in New Order Single (D), Order Cancel Request (F), Order Cancel Replace Request (G), Order Mass Cancel Request (q) and New Order Cross (s). Returned as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Order Cancel Request (F) Order Mass Cancel Request (q) Order Cancel Replace Request (G) New Order Cross (s) Execution Report (8)

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.
Tag	336
Format	String
Length	3
Possible Values	'101' Early session '102' Code session '103' Late session
Conditions	Optional in New Order Single (D). Returned as is (if previously entered by client) in Execution Report (8).
Used In	New Order Single (D) Execution Report (8)

U

USERSTATUS

Field Name	UserStatus
Description	Status of the user.
Tag	926
Format	Int
Length	2
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.
Tag	20124
Format	Int
Length	1
Possible Values	'2' ILQD
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.
Tag	8008
Format	Int
Length	1

Field Name	WholesaleTradeType
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 – Fix 5.0 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	28 Nov 2017	KKO, ITS BA Team	• Correction made in section Execution Report (8): The PassiveOrder tag should be sent back to members in case of order filled.
3.1.7	24 Nov 2017	PCH, ITS BA Team	• MIFID II fields have been set back to mandatory or conditionally required in Quote Request (R) message
3.1.6	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)
3.1.4	28 Sep 2017	PCH, ITS BA Team	• Corrected length of field TransactTime from 21 to 20.
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), Execution Report (8) messages
3.1.0	22 Jun 2017	KKO, ITS BA Team	• Added field WaiverIndicator in Execution Report (8)
3.0.2	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 possible values for field OtherLegLastPx since it can be negative for Total Return Futures.
3.0.1	2 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 Futures
3.0	9 Mar 2017	VPO, ITS BA Team	• Added ClientIdentificationShortCode, ExecutionWithinFirmShortCode, InvestmentDecisionWFirmShortCode, NonExecutingBrokerShortCode,

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			DEAIndicator, ExecWFirmAlgoTradingIndicator, InvDecWFirmAlgoTradingIndicator, DeferralIndicator, CommodityDerivativeIndicator and TradingCapacity to messages New Order Single (D), Execution Report (8) and New Order Cross (s) 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) 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 format of the TransactTime field in order entry messages for MiFID II compliance • Updated the format of the StockOrdTransactTime field in Stock Order Routing Request (U9) message for MiFID II compliance
2.3.1	4 Nov 2016	VPO, ITS BA Team	• Removal of the "Custom strategy" and "Custom strategy versus underlying" types of strategy in the SecuritySubType field.
2.3.0	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.
2.2.0	27 Sept 2016	PCH, ITS BA Team	• Removed structures of RiskGuard messages and made reference to the document on Euronext website in section Risk Guard Messages and Client Message Inventory by Protocol • 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 ClientInfo field to be conditionally provided rather than optional in New Order Single (D) and New Order Cross (s) messages.
2.1.0	1 Apr 2016	PCH, ITS BA Team	• Added new value for field WholesaleTradeType ('9' – Request for Cross). • Added Request for Cross in the list of order types in section Euronext Derivative Order Characteristics • Correction: Added fields LastPx, LastQty, Text, Account and MassStatusReqID in message Execution Report (8) • Correction: Changed fields LegPrice and LegOrderQty to tags LegLastPrice and LegLastQty respectively in message Execution Report (8). • Correction: Added additional information in section 'Message Usage' of message Execution Report (8) to indicate cases when some tags are not provided.
2.0	12 Oct 2015	PCH/VPO, BA Team – Euronext IT	• 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. • Addition of the ExecRefID field in the Execution Report (8) message (previously removed by mistake).
0.99A	29 July 2015	PCH, BA Team – Euronext IT	• Added section PTRM Messages and related message and field descriptions. • Several modifications on field values and descriptions following business

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			review.
0.99	9 Dec 2014	VPO, BA Team – Euronext IT	• Error in U9 where field StockOrdTransactTime was duplicated and StockOrdStatus was missing.