Document title

OPTIQ OEG FIX 5.0 MESSAGES - INTERFACE SPECIFICATION

Document type or subject

INTERFACE SPECIFICATION - EURONEXT CASH AND DERIVATIVES MARKETS –

Version number
6.371.0

Date
27 Oct 2026

Number of pages
344

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Related SBE Version
370

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PREFACE

PURPOSE

The purpose of this document is to set out the client messages specification for Optiq OEG using FIX 5.0 format. More specifically, it describes the content of administrative and application messages and provides detailed field descriptions.

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This document is provided for discussion and information purposes only. The information, proposals, timelines, and assumptions contained herein are preliminary and remain subject to the completion of internal governance processes, management approvals, and, where applicable, the approval, review, or non-objection of relevant regulatory and supervisory authorities.
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Any migration approach, implementation plan, or target date described herein remains indicative only and shall become effective solely upon receipt of all required approvals and the completion of the relevant decision-making processes.

TARGET AUDIENCE

This document should be read by Euronext's clients developing Front End Trading Access.

SCOPE

The scope of this document is listed below (✓ In scope, ✘ Out of scope):

OPTIQ SEGMENT	SEGMENT VALUE	IN/OUT OF SCOPE
Euronext Cash Market		
Equities EQ	1	✓
Funds FND	2	✓
Fixed Income FXI	3	✓
Structured Products SP	4	✓
Block BLK	14	✓
Irish Bonds and Funds IBF	16	✘
Euronext Derivatives Market		
Commodity Derivatives CMO	8	✓

Index Derivatives IDD	11	✓
Equity Derivatives EOD	12	✓
Euronext Indices		
Indices Indices	9	✘
Euronext Approved Publication Arrangement (APA) Facility		
Trade Reporting and Publication TRP	10	✘
Other Markets		
Luxembourg Stock Exchange BDL	5	✓

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WHAT'S NEW?

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

VERSION NO.	CHANGE DESCRIPTION
6.371.0	The following changes have been made to this version of the document: ■ Updated SBE related version to 371; ■ Section 4.10 Direct Response to Application Messages, formatted table, expanded descriptions for WholesaleOrder, StrategyDefinition.

ASSOCIATED DOCUMENTS

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

- Optiq OEG SBE Messages - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Cash Markets
- Optiq OEG MDG - Kinematics Specification - Euronext Derivatives Markets
- Optiq & TCS Error List - Euronext Markets file (.csv)
- Optiq MDG Messages - Interface Specification - Euronext Cash and Derivatives Markets

- Optiq Files - Interface Specification - Euronext Cash and Derivatives Markets
- Optiq OEG Connectivity Specification - Euronext Markets

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1. SOLUTION OVERVIEW

1.1 INTRODUCTION

The Euronext Optiq Order Entry Gateway (OEG) provides high-speed and real-time connection to the Euronext markets.

The system has the following high-level features:

- **Predictability**
- **Ultra-low latency**
- **MiFID II compliance**
- **Cash & Derivatives message harmonization**
- **High availability**
- **Reliable network solution**
- **High level of scalability**
- **Access to every Euronext Market**

This document provides detailed information about the features of the system to support the development of client applications.

The scope of this version of the document is for Cash and Derivatives markets. With migration of Derivatives markets to Optiq harmonization between Cash and Derivatives messages is completed. The single set of messages used for Optiq in FIX protocol are provided in the document.

1.2 MIFID II RELATED FIELDS & VALUES

The following sections describe (i) the fields available in the messages (ii) system functionalities based on the MiFID II requirements and (iii) related services provided by Euronext to its clients.

In this document term "MIFID II" includes MIFID (2014/65/EU), MIFIR EU (600/2014) as well as the texts of level 2 and 3.

1.2.1 Maintenance of Relevant Data relating to Orders in Financial Instruments

The delegated act "supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the maintenance of relevant data relating to orders in financial instruments" issued by ESMA within the MiFID II requires trading venues to be able to supply to the regulators a wide range of order related data. In order to fulfil this requirement, members are requested to provide data in the additional fields introduced in the Optiq messages, e.g. **NewOrderSingle (D)** message. The sub-set of fields added to different messages for compliance with the acts are listed in the table below. These fields are also included in the description of each individual message:

Field in the Act	Optiq fields (FIX)	Used In
Client identification code	Populated via combination of components in the *Parties, or NestedParties* or *OrderAttributeGrp or NestedOrderAttributeGrp* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: ClientIdentificationShortCode	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) OrderCancelRequest (F) OrderCancelReplaceRequest (G) OwnershipRequest (U18) QuoteRequest (R) UserNotification (CB) PriceInput (UI)

Field in the Act	Optiq fields (FIX)	Used In
		LiquidityProviderCommand (UZ) OrderMassStatusRequest (AF) OrderMassCancelRequest (q) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) QuoteRequest (R)
Investment decision within firm	Populated via combination of components in the *NestedParties* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: InvestmentDecisionWFirmShortCode	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67) QuoteRequest (R)
Execution within firm	Populated via combination of components in the *Parties* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: ExecutionWithinFirmShortCode	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) OrderCancelRequest (F) OrderCancelReplaceRequest (G) OwnershipRequest (U18) QuoteRequest (R) UserNotification (CB) PriceInput (UI) LiquidityProviderCommand (UZ) OrderMassStatusRequest (AF) OrderMassCancelRequest (q) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) QuoteRequest (R)
Non-executing broker	Populated via combination of components in the *NestedParties* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: NonExecutingBrokerShortCode	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67) QuoteRequest (R)
Commodity derivatives indicator	Populated via combination of components in the *OrderAttributeGrp* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: CommodityDerivativesIndicator	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) QuoteRequest (R)
Investment algo indicator	Populated via combination of components in the *NestedParties* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: InvestmentAlgoIndicator	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) QuoteRequest (R)
Execution algo indicator	Populated via combination of components in the *Parties* group. Details of cases and values are contained in the message descriptions. The various cases are referred to as: ExecutionAlgoIndicator	NewOrderSingle (D) ExecutionReport (8) MassQuote (i) NewWholesaleOrder (U64)

Field in the Act	Optiq fields (FIX)	Used In
		WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) QuoteRequest (R)

To reduce latency impacts associated to the use of these fields and to avoid sensitive information from being routed over the non-encrypted order interface, the optimized representation of this data is transmitted to Euronext via short codes. Mapping of Short Codes to required data for reporting may be provided by clients by end of business on the trading day when trade has occurred using the process described below:

- Clients have access to the Customer Web portal where they are able to input the MiFID II compliant data for each required field. This data could be associated to the short codes, which may also be provided by the clients via the Customer Web Portal. For Example:
    - To identify a non-DEA client on behalf of which an order was entered in the system, members are requested to enter their MiFID II Client identification code (as described in the associated act): Where the client is a legal entity, the LEI code of the client shall be used. Where the client is not a legal entity, the National ID shall be used.
- When this code is entered, the clients are able to assign a short code to it in the Customer Web Portal. This short code may be used in the **NewOrderSingle** (D) message in the fields corresponding to the values explained in the messages description under *ClientIdentificationShortCode*.
- For clients using algorithms in their trading, guidelines for the way they should generate and populate the short codes associated to the executing (combination of values referred to in message descriptions as case *ExecutionWithinFirmShortCode*) and investment decision making (combination of values referred to in message descriptions as case *InvestmentDecisionWFirmShortCode*) should be set based on the setting of the Algo Indicator in the order messages:

. When an order message is flagged to indicate that algorithm is not involved, then in the field *PartyID (448)* all positive values (from 0 to 2^{31}-1) would represent a human trader.

a. If an order is indicated as having involvement of an algorithm, clients are requested to populate *PartyID (448)* with the ranges of values identified below. No technical checks would be performed to validate correctness of the ranges used by the system:

- In-house algorithms: with positive range of values between 0 to 2^{31}-1
- ISV algorithms: negative range of values between $-2^{31}+1$ to -1

Clients should take the following into consideration for populating of short codes in inbound messages:

b. *ExecutionWithinFirmShortCode* is mandatory to be provided in all inbound application messages.

c. *InvestmentDecisionWFirmShortCode* is mandatory to be provided when the Account of the order is set as Liquidity Provider, House or Related Party (Cash only). It does not apply if an order is flagged as DEA. It is optional in other cases.

d. *ClientIdentificationShortCode* is mandatory when an Account of the order is set as Client, RO (Cash only) or is flagged DEA. It is optional is other cases.

e. *NonExecutingBrokerShortCode* is optional in all cases.

In the order messages short codes are used for regulatory reporting. In most other messages these codes, if identified, are to be used for purposes of identifying individual market makers and Kill command.

1.2.2 Reporting to Competent Authorities

MiFID II requires market participants to report additional transaction information to the regulators. The requirements for this reporting are summed up in the delegated act "supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities" issued by ESMA within the MiFID II Regulatory Technical Standards. Euronext provides an

Approved Reporting Mechanism (ARM) service to its clients, which allows them to comply with these requirements in a stream-lined manner.

Clients established within the European Union, are able to subscribe to this optional supplementary service. For clients established outside of the European Union, the reporting is done by the exchange on a compulsory basis, with client participation in the service and provision of data required by this act being mandatory.

1.3 FUTURE USE

In preparation for various functionalities expected to be implemented in the future on Optiq a number of messages, fields and values were added and flagged 'For Future Use'

Details of functionalities flagged in the specifications as for 'Future Use' are provided for information purposes only, and may change significantly until such time as the finalised specifications for the relevant service are communicated to the clients.

The associated messages and effective use of fields & values will not be technically supported until the announced date for implementation of these functionalities. Submission of inbound messages that are flagged as 'Future Use' will be rejected by the system. Such fields or values, if provided in supported inbound messages, will be ignored by the system.

This behaviour applies to:

- **Messages** flagged as 'For Future Use'
- **Fields** flagged as 'For Future Use', 'Pending Regulatory Approval'

If an inbound message contains a mandatory field having one of these flags, then the field must be sent with a default value.

1.4 GLOSSARY

This section provides some high-level definitions of commonly used terms of this document. Please note that some of these terms are described in more details in the dedicated sections within this document.

- **Optiq:** is Euronext's multi-market full trading chain technology platform.
- **Order Entry Gateway (OEG):** is the software that manages the access for exchanges' clients, and acts as the private interface between the clients and the Optiq matching engine.
- **Market Data Gateway (MDG):** is the software that provides high-speed, real-time market data (public messages) for the Euronext markets.
- **Matching Engine:** is the software that manages the trading services for the Euronext markets.
- **Optiq Segment:** defines a universe of instruments habitually sharing common trading properties. An OPTIQ Segment can contain one or several asset classes. An OPTIQ Segment access is setup through a Logical Access.
- **Partition:** is a technical subdivision of an Optiq Segment. An Optiq Segment may be comprised of at least one or several partitions, physically independent from one another, but connected to each other within the context of the OPTIQ Segment. Instruments may move from one partition to another within an Optiq segment.
- **Logical Access:** is an OEG (Order Entry Gateway) entry point, setup for clients to connect to a single OPTIQ Segment, containing the technical configuration for the client's connectivity. Multiple logical accesses can share the same SFTI line.
- **OE Session:** the individual physical connection, to a single Partition. A single Logical access may have as many OE sessions as there are partitions in the Optiq segment.
- **Financial Information eXchange (FIX):** is an electronic communications and messaging protocol used as one of the solution for order entry messaging in Optiq. The FIX messaging standard is owned, maintained and developed through the collaborative efforts of FIX Trading Community™ member firms.
- **Symbol Index**: is a unique system-wide identifier (in private and public messages) assigned to a trading instrument and Contracts in Optiq. Note that an instrument here represents either a single tradeable instrument, an index or a strategy. Except for strategies, it represents the combination of the following instrument

characteristics: ISIN, MIC, Currency and when required the MIC of the Market of Reference. SymbolIndex will not change over the lifetime of the instrument, but can take a different value for the same instrument, depending on the environment (Prod or Test).

- **Message:** is a discrete unit of communication, provided in pre-defined format, which depends on the chosen protocol and the target functionality it relates to, containing information exchanged between Euronext and its clients, to enable trading on its systems.

  a. **Administration message** is an electronic instruction from client or response from the OEG used to exchange technical, non-trade related information, most notably used to setup and maintain connectivity between a client and an OEG.

  b. **Application message** is an electronic instruction from a client or a response from the OEG, used to exchange order and trade related information, including requests and events that impact orders and trades, but do not directly represent them.

  c. **Order:** An order is an electronic instruction from a firm to buy or sell an instrument via Optiq. Firms can send many types of buy, sell and cross orders that are matched upon arrival or placed in the order book to await a match.**Trade:** A trade is an electronic agreement between the client(s) that submitted the order(s) to exchange for a certain quantity of one or more instruments, for one of the various forms of reimbursements (payment, exchange of goods, services, etc.).**Standing Data:** provides referential data characteristics of all trading instruments available on Euronext markets. The data is provided via files and messages.

  e. **Standing data files** contain referential data characteristics of the Contracts, trading instruments, including Outrights, and strategies that may be required, or provided as value-added information. These files are provided on a daily basis and can be obtained from a separate HTTPS service.

  f. **Standing data messages** contain the basic information of each instrument and strategy, and are disseminated via MDG at the start of each trading session and intra-day on creation of Derivative instruments.

  g. Clients should refer to the **MDG documentation** for the full details about these services.

- **Self-Trade Prevention (STP):** Service provided by Euronext on its trading platform, to allow trading clients to avoid unintentional trading with themselves, that results from the matching of two opposite orders of the same client. This service is made available to clients performing specific types of activities (e.g. Liquidity Providers) setup depending on the rules defined per Optiq Segment.

- **Firm:** A firm is an investment firm or financial institution that deals, advises, and/or acts on behalf of its clients and possibly itself on the Euronext markets.

- **A Firm Access:** An entity allowing the Firm to access the Trading Platform. The two Firm Access types, which can both be used by a given Firm, are **Regular Access** and **Service Bureau Access**, as described below:

  h. **Regular Access**: when a firm contracts its own and exclusive order entry access means directly with Euronext, the Firm Trading Solution type is Regular Access (or sometimes Direct Access).

  i. **Service Bureau Access**: when a third-party customer, which may, among others, refer to a Service Bureau, contracts order entry access means with Euronext to act as an order carrier on behalf of several firms, the Firm Trading Solution type is Service Bureau Access.

Declaration: A declaration is one side of a potential trade (in other words, an order) that is entered by the declaring member in TCS. It awaits matching with the declaration of the counterparty on the opposite side, or, if it fails to match within the given period of time, it is eliminated from TCS.

1.5 ERROR CODES

When the Matching Engine receives an incoming message, it performs several checks on this message, and may reject it. When this occurs, the error is identified in the outgoing message sent back by the responding system as an error code. In Optiq the response messages contain only the error codes.

The list of errors that can be issued by the Optiq Matching Engine (ME) & Order Entry Gateway (OEG) upon reception of incoming private messages is provided in a dedicated file: Error Code List, which may be downloaded from the Euronext website. This list includes errors that may occur due to issue encountered within messages sent by customers to or exchange business continuity conditions, as well as the errors that are issued by the Trade Confirmation System (TCS).

The Error Codes are classified by Rejection Type. The rejection types are defined in the following table and the first digit in the Error code is set to represent the type of rejection:

Rejection Type	Technical / Functional	Description
0 - TCS	TCS	Errors specific to messages sent to the Trade Confirmation System (TCS)
1 - Inconsistent	Functional	The specified value is functionally invalid (e.g., Expire time < actual time); OR Fields/characteristics are provided in the message but are irrelevant (e.g., a Stop Price filled for a Limit Order)
2 - Forbidden	Functional	Request is forbidden due to Exchange's Functional rules described in the associated Rules & Regulations documents (e.g. Trading Manual identifies that during the current phase, or due the member's authorizations a specific type of activity is forbidden)
3 - Invalid	Technical	The specified value is technically invalid (e.g., MsgSeqNum n < MsgSeqNum n-1); OR The format is not the expected format for free fields (String instead of Integer); OR The specified value is not one of the enumerated values listed for the field
4 - Missing	Technical	Necessary field is missing
5 - Failure	Technical	Failure in the exchange system

Important notes:

Fields, presence of which is "Mandatory" or "Conditional", can lead to an order rejection (Rejection type 4 - Missing) if not provided

Fields, format of which is "Enumerated", can lead to an order rejection (Rejection Type 3 - Invalid) if the value provided is not among the authorized values

All Fields can lead to an order rejection (Rejection Type 3 - Invalid) if the format is different from the format required

Fields with null value are considered as not provided

2. ORDER ENTRY MAIN PRINCIPLES

2.1 NEW INSTRUMENT SEGREGATION - OPTIQ SEGMENT

High reliability, significantly increased throughput and latency performance with minimal standard deviation, improved flexibility in delivery of new functionalities and products, shorter time to market as well as the improved resiliency will be ensured within Optiq in part by introduction of the new instrument segmentation through Optiq Segments.

2.1.1 Optiq Segments

An Optiq Segment defines a universe of instruments sharing common trading and financial properties, it allows Euronext to segregate instruments among hermetic universes to facilitate clients' organisation toward Euronext financial markets.

For the implementation of Optiq Segments the instrument universe is rationalized and reorganized to fit the new structure.

A segment can contain one or several asset classes. Information of the Optiq Segment to which an instrument belongs to / hosted on is communicated to clients within the Standing Data files and messages.[1]

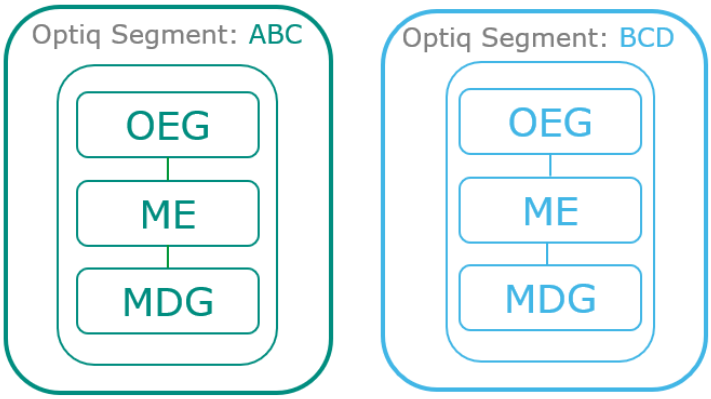
Clients must be aware of the different existing Optiq segments and the instruments they host in order to identify which segment(s) they would connect to.

Segmentation provides:

j. Improvement in resiliency - failure of a single Optiq segment should have limited direct technical impact on other Optiq segments;

k. Increased flexibility – possibility of independent software and operational lifecycle.

Illustration of two different segments:



2.1.2 Partitions

An Optiq Segment may be comprised of one or more physical partitions.

A partition is composed of an Order Entry Gateway (OEG), a Matching Engine (ME) and a Market Data Gateway (MDG).

Instruments have the flexibility to be moved from one partition to another within an Optiq segment.

Partitioning provides the following benefits:

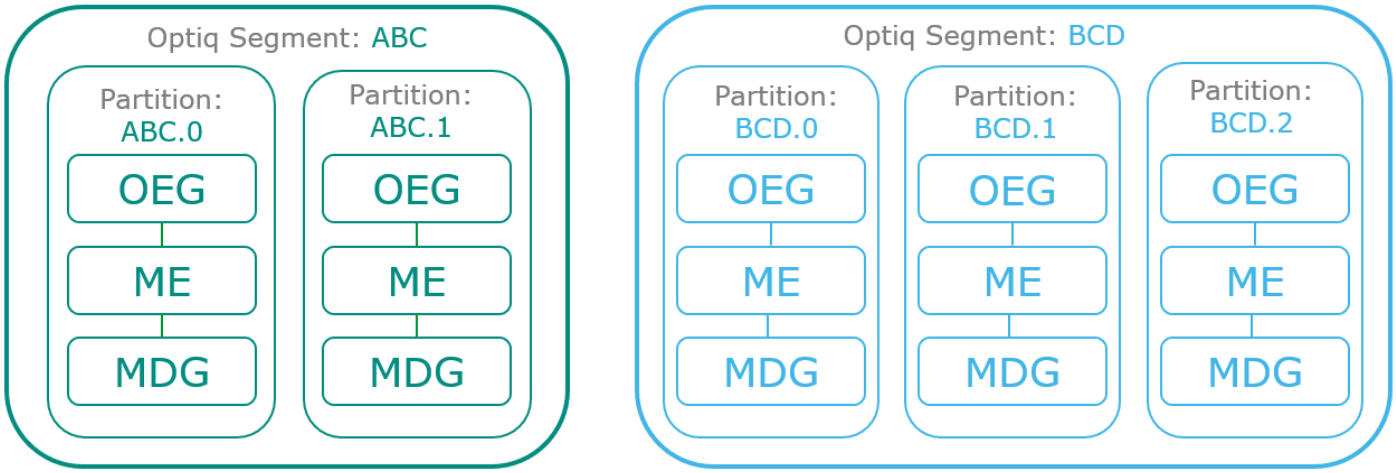
l. Improved resiliency - failures on one partition impact only a fraction of the market / clients;

m. Improved scalability: simple and seamless scalability model based on horizontal scalability principles;

[1] Standing data files and messages refer to the data provided for Cash and Derivatives, instruments, contracts, outrights and strategies

n. Ensured stable latency and high performance.

Illustration of segments divided into partitions:



2.1.3 Logical Access and OE Sessions

Access to an Optiq Segment requires a dedicated Logical Access:

A Logical Access is a point of entry configuration for connectivity to a specific Optiq Segment and allows the client to technically reach all the instruments belonging to the particular segment for which an access is setup.

- A Logical Access is dedicated to an Optiq Segment, i.e. a single Logical Access cannot connect to two different Optiq Segments;
- Clients may have several Logical Accesses per Optiq Segment;
- It allows the client to connect to all partitions belonging to the segment either directly or indirectly;
- The physical connection is managed at the OE Session level and there is at least one per Logical Access.

An OE session corresponds to the actual physical connection of the client to a partition:

- OE Sessions are automatically created by the Exchange upon creation of a Logical Access;
- OE Session is the login identifier for each physical connection represented by the combination of the *LogicalAccessID* and the *OEPartitionID*. These two fields represent an ID which is unique across the whole system and across the various Optiq Segments;
- One OE Session always belongs to one Logical Access, but a Logical Access can have multiple OE Sessions. There can be as many OE Sessions as there are partitions in the Segment;
- An OE session inherits the majority of characteristics setup for the Logical Access;
- By default OE Sessions hold the ownership of the orders entered through it.

2.1.4 Full mesh OEG-ME Connection

If a segment has multiple partitions, for the best possible response times, clients should initiate an OE session for each available partition and send messages through it only for the instruments hosted on this partition. However, a client may use a single OE Session to access all the instruments of an Optiq Segment, no matter how many partitions compose the segment. This is made possible by the full mesh OEG-ME connectivity provided by Optiq as represented in the diagram below. Such cross-partition access incurs additional response times (i.e. increased latency).

Quotes and other Market Making messages cannot be sent across partitions, and must be sent only to the partition where the Instrument or Contract is hosted.

By default, the responses to the private response messages sent through a different partition are returned to the OE session holding the ownership of the order (from which it was sent). However, the corresponding MDG messages is issued by the partition on which the instrument is hosted.

As it relates to the OEG and private messaging, Order ownership is the technical belonging of the order to the physical connection that submitted the order, or to the physical connection that took ownership of the order. Outbound messages are sent to the OE Session that owns the corresponding order. Functionally the orders belong

to the Firm (designated by its Firm ID), and for the scope of change of ownership; modification can only be done by the requestor with the same Firm ID, and between physical connections or Logical Accesses that are set with the same Firm ID.

Illustration of segments, partitions and connectivity:

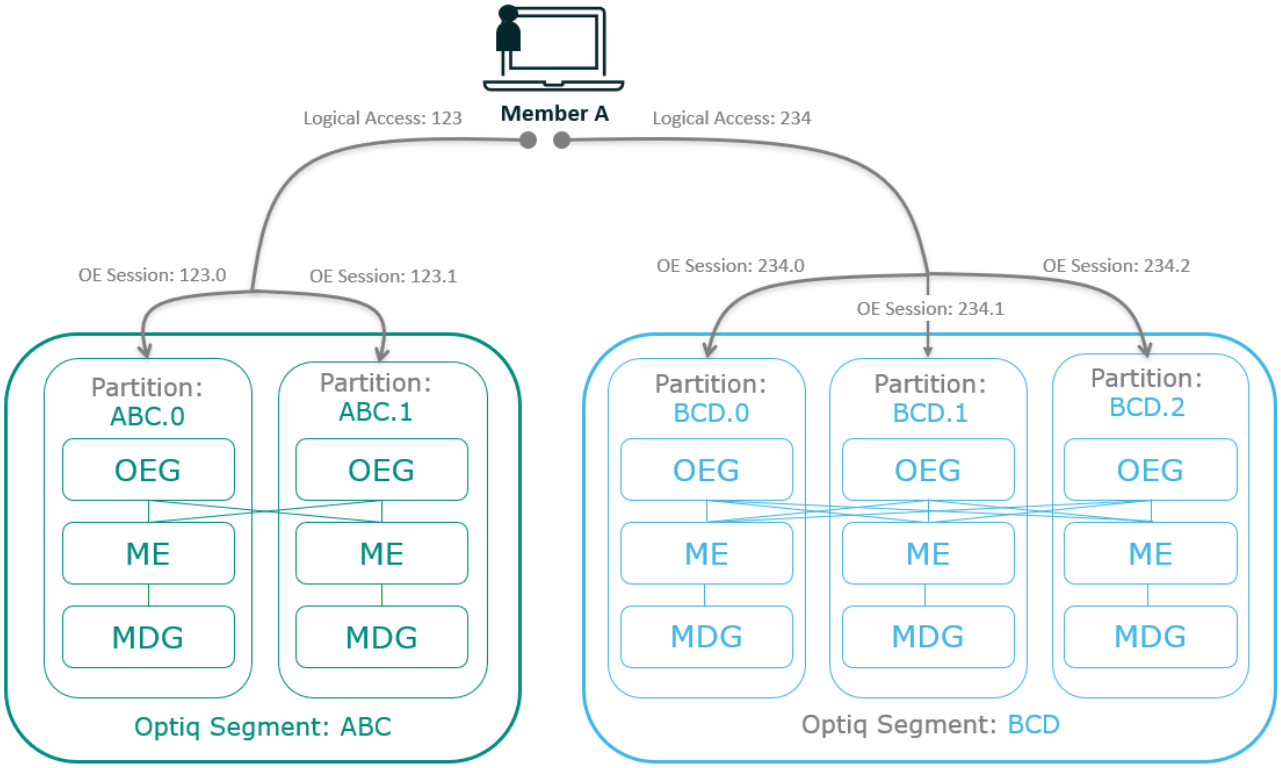
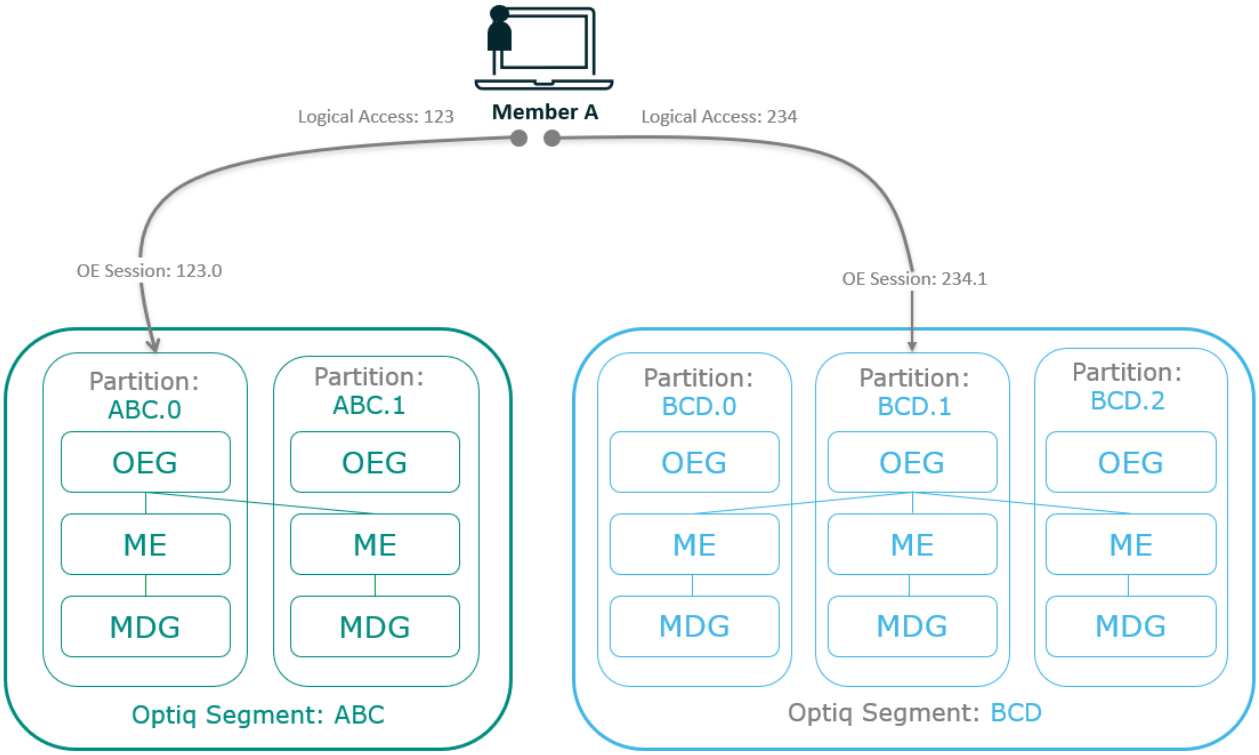


*Illustration of the **full mesh** connectivity:*



2.1.5 Determine the "shorter path"

In order to benefit from the best response times the clients should send messages directly to the partition on which the instrument is located. To identify on which partition each instrument is located, clients must use, and update on a daily basis, their referential data by downloading the Standing Data files or using the Standing Data market data messages, where details of the *Partition ID* assigned to each instrument are provided.[2]

2.1.6 Setting Up Connectivity

Euronext provides connectivity information within a dedicated document, the Connectivity Detail specifications, covering all required technical details. Ranges of IPs / Ports and Multi-cast mds are identified for each Optiq segment for Order Entry and Market Data gateways.

To take full advantage of the scalability of Optiq, and ensure continuity of service, clients are strongly encouraged to setup connectivity to the full range specified per segment for OEG and MDG. Individual partitions are assigned a sub-set of values identified within the specified ranges.

In addition the relevant details for OEG and MDG connectivity per instrument is communicated in the referential standing data files provided on a daily basis. For the details of the format in which this data is provided please refer to the *Euronext Cash and Derivatives Markets – Optiq MDG Messages – Interface Specification* document.

2.1.7 Overnight instrument migration between partitions

In order to improve latencies and predictability, an overnight load balancing mechanism is introduced by the new Optiq system. This new technical mechanism implies that every day all products belonging to an Optiq Segment may potentially be relocated across the partitions belonging to this Optiq Segment. Products are financial instruments on cash segments, contracts on derivative segments.

Please note that this migration between partitions will not cause products to migrate from one Optiq Segment to another Optiq Segment.

Every product can migrate overnight from one partition to another. It means that connectivity information associated to a product can change every day, which is why it is crucial for clients to daily update their referential data by downloading the standing data files provided on the Euronext server.

Please refer to the *Euronext Markets – Optiq MDG Client Specifications* document for further details on standing data files.

Note: While migration of products between Optiq Segments is not expected to be a regularly occurring event, it may arise, and will be done with prior notification to clients.

2.1.8 Added / Removed Partition

The partitioning of the Optiq Segments, and full-mesh connectivity, allows Euronext to add or remove a partition without impacting the clients' connectivity. Adding or removing a partition will not impact connectivity to other existing partitions or OE Sessions.

In case of introduction of new partitions and until Clients are able to connect to the new partition they will still be able to use individual order messages to access all products (instruments for cash segments, contracts for derivative segments) belonging to an Optiq Segment by connecting to the already existing partition (s).

In case of removal of a partition, Clients will still be able to connect to existing partitions, and access instruments that were hosted on these partitions before the change, as well as any instruments that had to be moved to the existing partitions from the one being removed.

[2] For the Cash markets. Standing data file is: **CashStandingDataFile** (9007); Real time MDG Standing data messages: **Standing Data** (1007) | For the Derivatives markets. Standing data file is: **DerivativesStandingDataFile** (9013); Real time MDG Standing data messages: **Contract Standing Data** (1013)

Partition on which the contract or instrument is hosted is identified in the Standing data that is provided on a daily basis.

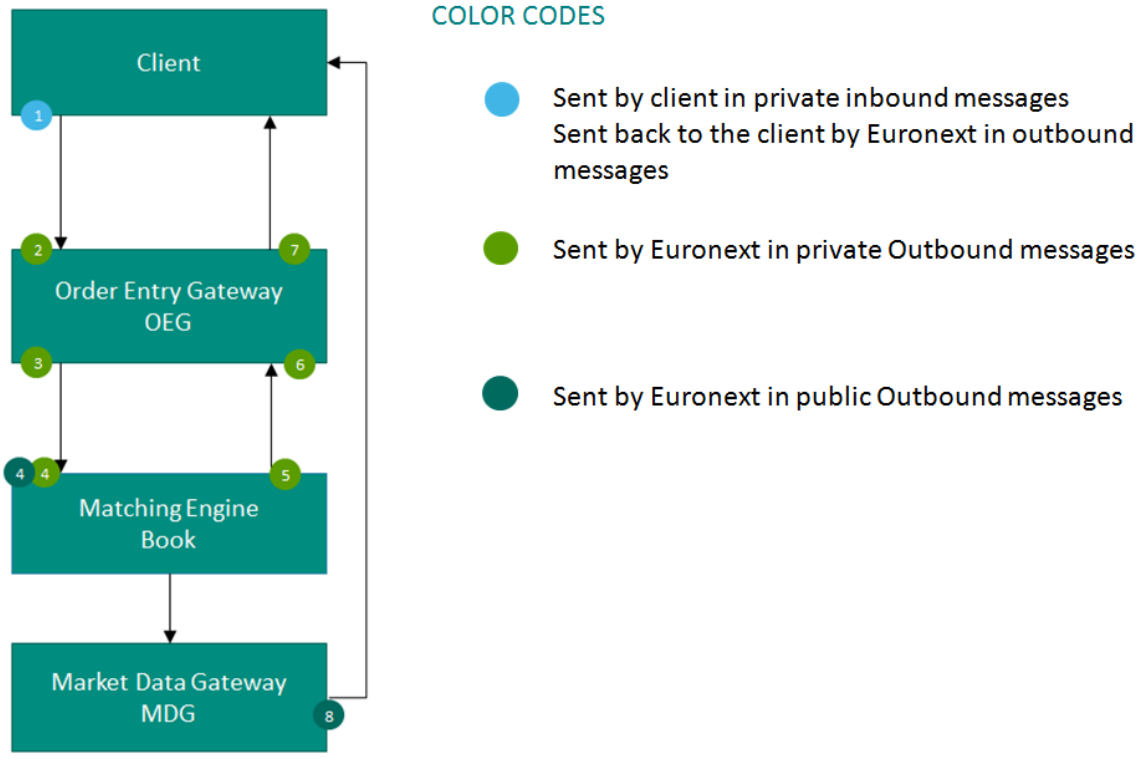
In all cases clients will always be provided prior notice - before such changes are performed.

2.2 TECHNICAL FEATURES

2.2.1 Latency Monitoring and Timestamps

Outbound messages provide several internal timestamps to allow the clients to monitor the processing time of the system at different levels.

The following diagram represents the different timestamps provided in the outbound messages:



#	Field name	Description of data provided
1	*TransactTime*	is assigned by the Client in his inbound message.
2	*OEGINFromMember*	is assigned by the OEG after decoding the inbound message.
3	*OEGOUTToME*	is assigned by the OEG when sending the inbound message to the matching engine.
4	*BookINTime*	is assigned by the ME when receiving the inbound message from the OEG.
5	*BookOUTTime*	is assigned by the ME when sending the outbound message to the OEG.
6	*OEGINFromME*	is assigned by the OEG when receiving the outbound message from the ME.
7	*SendingTime*	is assigned by the OEG when sending the outbound message to the client. Corresponds to the OEG Out To Member timestamp in SBE.
8	*PacketTime*	is assigned by the MDG when sending the message to the market.

2.2.2 Drop Copy

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

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

The service is available in FIX protocol only; further details are provided in a dedicated document.

2.3 CLIENT ORDER ID MANAGEMENT

2.3.1 Client Order ID Overview

Clients must provide a Client Order ID in every inbound application message, otherwise the message will be immediately rejected by the OEG.

In FIX protocol the Client Order ID is provided in the field *ClOrdID (11)***.** Clients may provide any value that respects the *ClOrdID* format and the ranges as defined below. The field format is a string of 20 characters accepting only numerical values ('0'…'9').

The Exchange recommends setting an unique ID per order, Firm *(SenderCompID (49))* and Symbol Index *(SecurityID (48)).*

For order entry, the *ClOrdID* value is not checked by the Exchange[3], it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request.

For modification and cancellation using the *OrigClOrdID* as unique identifier[4], the value is checked by the Exchange for possible duplicates, i.e. different live orders originally submitted with the same *ClOrdID*. In case of duplicates, the inbound request is rejected with the associated error code. In outbound application messages the field *ClOrdID* (11) is not provided for unsolicited messages.

2.3.2 Client Order ID for Order Management

Clients can submit modification and cancellation requests by using the *OrigClOrdID* as unique identifier, i.e. the value of the *ClOrdID* as submitted previously with the original order.

This allows clients to use the *ClOrdID* as unique identifier to modify or cancel their orders per Symbol Index (*SecurityID*) and Firm (*SenderCompID*), in addition to the *OrderID*. It does not restrict clients to use the *OrderID* to manage their orders.

Please note that *ClOrdID* provided for the modification requests will not be updated in the live order itself; order will keep its original *ClOrdID.*

To properly perform the inbound request, the system checks that the value exists on the corresponding Symbol Index (*SecurityID*) among live orders belonging to the requesting Firm (*SenderCompID*). If no order is found the request is rejected, or if more than one order is found the request is also rejected. In this case clients must use the *OrderID* to reach their orders.

As the uniqueness of the *ClOrdID* is not checked by the Exchange for order entry but only in case of modification and cancellation requests, clients who want to use the *OrigClOrdID* as unique identifier for these requests must ensure on their own the unicity of the *ClOrdID* per Symbol Index (*SecurityID*) and Firm (*SenderCompID*) for orders they submit.

As requests using the *OrigClOrdID* require additional checks to be performed by the system, clients may observe a slight increase of the response time for these requests. Hence to ensure the best possible response times clients are encouraged to use *OrderID* as the reference for their orders.

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[3] With the exception of the Service Bureau accesses for which a check is always performed.

[4] If both *OrigClOrdID* and *ClOrdID* are provided in a modification or cancellation request, the *OrigClOrdID* is totally ignored and the request is performed on *OrderID* only.

2.3.3 Client Order ID Ranges

Depending on the nature of the client access, the *ClOrdID* must respect some constraints as described below.

Moreover it is recommended that clients implement their own configurable prefix in order to allow firms to integrate several application instances easily and ensure *ClOrdID* uniqueness across all the firm orders.

2.3.3.1 For Regular "In House" Accesses

For Regular In-House accesses (i.e. not via ISV nor using Service Bureau):

- clients must use the positive number range only;
- numerically it means that clients are restricted to values from 0 to 2^63-1.

There is no other constraint than positive values for the non-Service Bureau accesses.

2.3.3.2 For Regular Accesses via ISV

For Regular access via ISV, without use of Service Bureau:

- clients must use the negative number range only;
- clients must insert at the beginning of the field the unique ISV ID, which will be provided by the Exchange.
  x. the ISV ID is composed of three digits
- numerically it means that clients are restricted to a range from –XXX0000000000000000 to –XXX9999999999999999, where XXX is their ISV ID.

The use of the ISV ID is optional and the OEG will not perform any checks of the correct assignment of the ID or range in the inbound application message..

2.3.3.3 For Service Bureau Accesses

For Service Bureau accesses:

- clients must use the negative number range only.
- clients must insert at the beginning of the field the unique Service Bureau ID, as provided by the Exchange.
  y. the Service Bureau ID is composed of three digits
- numerically it means that clients are restricted to a range from –XXX0000000000000000 to –XXX9999999999999999, where XXX is their Service Bureau ID.

The Service Bureau ID is provided by the Exchange and is checked during the conformance test and is also checked and enforced at the OEG level for each inbound application message.

2.4 ORDER ID

The *OrderID (37)* used in the messages for trading purposes is a numerical order identifier assigned by the matching engine, unique per instrument over the entire lifetime of the order, which means that this value remains unchanged, even upon submission of the modifications of the order using **OrderCancelReplaceRequest** (G) message.

FIX received encoded data, and to obtain the Order ID provided to the CCP it needs to be converted, using the steps identified below.

1- Step 1: conversion of the internal OrderID assigned by Optiq in hexadecimal:
The internal OrderID assigned by Optiq in internal format is composed of three parts, as depicted below:
   - The least-significant 2-bytes include the relative calendar days number since 1-jan-1970 at 0:00 UTC (EPOCH), the date is converted in hexadecimal.

- Then 1-byte includes the EMM, this EMM is converted in hexadecimal.
- Then the remaining most-significant 5-bytes contain the Order Number which is a sequence number restarted at 1 at each start of day, this order number is converted inhexa.

The result of this first step is the representation of the internal OrderID in hexadecimal.

2- Step 2: the conversion of the internal OrderID from Hexadecimal (resulting from Step 1) to Decimal value gives the OrderID provided in FIX Tag 37.

Example:

- Let's take an order submitted on 10/03/17 on EMM = 1 having a sequence number = 1234
- The corresponding OrderID assigned by Optiq in internal format is calculated as follows:
  - The relative number of days of 10/03/20 since EPOCH is 17235 ===> 43 53 in hexa
  - The EMM = 1 ===> 01 in hexa
  - Sequence number 1234 ====> 04 D2 in hexa
- The internal representation of the OrderID in hexadecimal is then: 00 00 00 04 D2 01 43 53
- The conversion in decimal of the OrderID is: 20703167315
- The OrderID (37) FIX tag will then contains a 11-characters string equal to "20703167315"

In case a FIX message is rejected for Technical reasons, it isn't processed by the matching engine. In this case Order ID is not allocated by the matching engine, and the *OrderID (37)* in **ExecutionReport** (8) is set to 'No Order ID'.

Technical rejection cases can be identified by the type of the Error code, as provided in the field "*Technical / Functional*" within the Error codes file (.csv).

3. ORDER ENTRY GATEWAY SPECIFICS

3.1 SESSION MANAGEMENT

3.1.1 Logon Overview

Clients initiate a TCP/IP session to the Order Entry Gateway, and then initiate a logon by sending the **Logon** (A) message. Session Logon is always initiated by the client. The **Logon** (A) message must be the first message sent by the client otherwise the OEG will drop the connection, and needs to be sent individually to each partition to which physical connection will be established. Please refer to the description of use for the individual messages and Kinematics document to see the various cases and the associated expected exchange of messages.

After the logon is successful application messages may be exchanged between the client and server. A client has *n* seconds after they connect to send a logon request, otherwise the server drops the connection.

The value of the time delay *n* is provided for each Optiq Segment in the *Euronext Markets – Optiq OEG Connectivity Specifications* document.

3.1.2 Heartbeats and TestRequests

The OEG uses the **Heartbeat** (0) and **TestRequest** (1) messages to ensure the connection between the client and the Exchange is up and functioning properly. During periods of inactivity the mechanism used by the OEG functions as described below.

OEG sends a:

- **Heartbeat** (0) message after the given delay of inactivity on its side, i.e. the OEG sends a **Heartbeat** message after it has not sent out any messages within *n* second(s). In case no other messages, the clients will receive at least one **Heartbeat** (0) message every *n* second(s) when they are logged on. This ensures the client that OEG is up and functions properly.
- **TestRequest** (1) message after the given delay of inactivity on the client side, i.e. when the client has not sent any message within the last *n* second(s).
  - The client has another, equivalent time delay to answer the **TestRequest** (1) message by sending back to the OEG a **Heartbeat** (0) message.
  - Otherwise if the client does not issue the responding **Heartbeat** (0) message within the given delay, the OEG closes the connection. (Note that this disconnection triggers the Cancel on Disconnect mechanism if the latter is enabled).

The **TestRequest** (1) message can also be sent by the client to the OEG at any moment and the OEG will answer with a **Heartbeat** (0) message.

The parameter *n* has a specific value for each Optiq Segment that is specified in the *Euronext Cash and Derivatives Markets – Optiq OEG Connectivity Aruba Datacentre – Technical Specification* document.

3.1.3 Logout

Normal termination of the message exchange session will be completed via the exchange of **Logout** (5) messages.

3.1.4 Message Sequence Usage

Optiq FIX messages are identified by a unique sequence number. Sequence numbers are initialized at the start of each FIX session starting at 1 (one) and increment throughout the session. Monitoring sequence numbers will enable parties to identify and react to missed messages and to gracefully synchronize applications when reconnecting during a FIX session.

Each session will establish an independent incoming and outgoing sequence series; participants will maintain a sequence series to assign to outgoing messages and a separate series to monitor for sequence gaps on incoming messages.

Even if, in the first connection received from the clients, it is expected that the sequence number is 1,
in the message sent by OEG to the member, the outgoing sequence number may be different from 1: this might happen because the OEG starts assigning from value 1 to all unsolicited messages, that it sends at Start of Day (Notification of killed orders and the recovery messages - synchronization list and time).

3.2 CANCEL ON DISCONNECT MECHANISM

Cancel on Disconnect is a mechanism which triggers an automatic cancellation of all non-persisted orders upon disconnection of the client whether voluntary or due to an issue.

In typical day-to-day operations the Cancel On Disconnect applies at the OE Session level, which means that it is triggered per OE Session (physical connection) and it does not affect other OE Sessions that belong to the same Logical Access.

By default the Cancel On Disconnect is enabled for all clients and for all their Logical Accesses / OE Sessions. It means that every single order is checked for Cancel On Disconnect.

The Cancel On Disconnect mechanism is triggered when the connection between a client and the OEG is dropped. If the client application is disconnected from the OEG, then all live quotes and non-persisted orders submitted during current day's trading sessions, and belonging to the corresponding OE Session are cancelled for their remaining quantity, regardless of order type and validity type.

When the mechanism kicks in, a **ExecutionReport** (8) messages are sent to the OE Session for which the mechanism has been triggered, for each instrument in scope and each killed order. If the client has not yet reconnected the messages will be queued until he returns.

Clients can indicate on each order if they want it to be persistent, i.e. not included in the scope of the Cancel On Disconnect mechanism. If the *CancelOnDisconnectionIndicator* (21018) field is set to 1 (one) which stands for "Order not in the scope of Cancel On Disconnect" for an order, this order will not be cancelled even if the Cancel On Disconnect kicks in for the OE Session it belongs to.

Please refer to the "Cancel on Disconnection" section of the *Euronext Cash and Derivatives Markets – Optiq OEG Connectivity Aruba Datacentre – Technical Specification* document for further details.

3.3 INFLIGHT CONTROL MECHANISM

The inflight mechanism in Optiq is designed to manage the queueing and processing of high-volume messages, like mass cancel, to ensure orderly market operation. The mechanism can be activated or deactivated per segment, providing flexibility in operational management.

3.3.1 Inflight Mechanism

When the inflight mechanism is activated within Optiq, the inflight-controlled messages are subject to two (2) additional checks at the **OE Gateway** (OEG) **level**: **Clear to proceed** and **Processing completion**.

Clear to proceed: If there are any messages, or any type, from the specific OE session in the processing queue that arrive before one of the inflight-controlled messages, then for each such message OE session must receive an explicit acknowledgement for all the preceding messages before it can be processed. Until all previous messages are processed and acknowledged, the impacted message remain queued in the OEG.

The clear to proceed check is applied regardless of whether subsequent messages are destined for different logical cores (causing to miss parallel processing opportunity).

If there are no messages, of any type, from the specific OE session in the processing queue when an inflight-controlled message arrives – it is processed as soon as it arrives, and follows existing parallel processing rules in Optiq.

Processing completion: Upon starting of processing of one of the inflight-controlled messages, from a specific OE session, any subsequent messages from that OE session are queued until the processing of the message is fully completed and acknowledged back to the client.

Currently the Inflight control mechanism is activated only on the Cash markets.

3.3.2 Scope of processing

On the **Cash segments**, the inbound message queues are handled at the instrument book level; if the request concerns a Mass processing message (e.g. Mass cancel request) trading group or an instrument, it is pushed asynchronously to the inbound queue of each book of the specified instrument or instruments belonging to the specified group.

When the Inflight Control Mechanism is active, a Mass Cancel message from a specific OE session may be queued, therefore not immediately processed by the matching engine, because the OE session must receive an explicit acknowledgement for all the preceding messages. Consequently, a new incoming order (orderN) sent by another member may be received after the Mass Cancel request has been submitted, but before it has been processed by matching engine due to queuing under the Inflight Control Mechanism.

In this situation,

- *an order that was supposed to be cancelled by the queued Mass Cancel request may still be executed against that incoming order (orderN) before the cancellation is processed;*
- *the timestamp of the resulting trade is potentially later than the Mass Cancel acknowledgment time (not to be confused with the Mass Cancel completion acknowledgment time, which will be after the execution timestamp)*

On the **Derivatives segments**, the inbound message queues are handled at the contract level; whether the request concerns a contract or an instrument, the request is queued at the level of the contract's inbound queue.

3.3.3 Inflight-controlled messages

When the inflight mechanism is activated within Optiq, the inflight-controlled messages that are subject to these additional checks at the OE Gateway (OEG) level are:

- Mass Cancel;
- Cancel Request;
- Cancel Replace;
- Price Input; *[Cash markets only]*
- Ownership Request;
- Open Order Request.

3.3.4 Inflight mechanism deactivated

When the inflight mechanism is deactivated, the checks and associated queueing is not applied and all messages are routed directly to the relevant logical core for parallel processing.

3.3.5 Intra-day Activation

In case of emergency, Euronext Market Operations may re-activate the inflight mechanism for the affected Optiq Segment intraday.

3.4 IMPACTS OF PASSIVE LIQUIDITY PROTECTION

In Derivatives Markets, the Passive Liquidity Protection (PLP) mechanism, that can be activated at Contract level: by introducing a short delay before aggressive orders5 can interact with the Central Order Book (COB), PLP helps reduce the risk of executions against outdated prices.

- Orders, submitted for a contract with PLP enabled, which are aggressive at reception, are not sent directly to the COB but held in the PLP queue for a pre-defined delay;
- When these messages are held in the PLP queue and therefore not yet acknowledged by the ME, any additional message sent by the trading member may experience a slight delay until one of the previous messages has been released and acknowledged from the PLP queue: this delay comes on top of the inherent PLP delay caused by the time messages spend in the PLP queue,
- For trading members, that had chosen the rejection of the messages above the unacknowledged message limit, any additional message sent may be rejected with a slight delay until one of the previous messages has been released and acknowledged from the PLP queue.

3.4.1 Transition between Market Phases: changes with PLP

- When in **Call mode** no PLP queue is created, therefore no PLP-related processing is required when switching to the next phase or book state;
- In **Continuous mode** (continuous book state), the PLP queue is created and may contain pending requests;
- When switching to **Call mode** (call, halted, reserved or suspended book states), the PLP queue is flushed;
- When an order related message (**NewOrderSingle** (D), **OrderCancelReplaceRequest** (G), and **OrderCancelRequest** (F)) exits the PLP queue, regardless of the instrument's book state (continuous, reserved, closed..etc), it is processed according to the **standard behaviour of the book state** PLUS standard behaviour rules for PLP.

For further details, please refer to the description of the order related messages and to the Derivatives Markets Kinematics document

[5] The PLP mechanism applies equally to both outrights and strategies. Stop Orders are out of scope for the PLP mechanism. If a Stop Order is triggered and becomes aggressive, it will not be processed through the PLP queue.

4. FORMATTING

The general format of a OEG 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 Order Entry Gateway (OEG) application, which provides access to members to Optiq.

4.1 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	FIX 5.0 Type	Description
Int	N	Int	Sequence of character digits without commas or decimals and optional sign character (characters "-" and "0" – "9"). The sign utilizes one octet (i.e positive int is "99999" while negative int is "-99999"). Note that int values may contain leading zeros (e.g. "00023" = "23").
SeqNum	N	SeqNum	A message sequence number. Sequence of character digits without commas or decimals. Value must be positive.
NumInGroup	N	NumInGroup	The number of entries in a repeating group. Sequence of character digits without commas or decimals. Value must be positive. Fields of datatype *NumInGroup* are referred to as NumInGroup fields
Float	N	Float	Sequence of character digits with optional decimal point and sign character (characters "-", "0" – "9" and "."); the absence of the decimal point within the string will be interpreted as the float representation of an integer value. Note that float values may contain leading zeros (e.g. "00023.23" = "23.23") and may contain or omit trailing zeros after the decimal point (e.g. "23.0" = "23.0000" = "23" = "23.")
Qty	N	Qty	float field representing a quantity without decimal places. The real quantity value must be calculated as described in the section Price, Quantity, Ratio and Amounts Formats
Price	N	Price	float field representing a price without decimal places. The real Price value must be calculated as described in the section Price, Quantity, Ratio and Amounts Formats
Amt	N	Amt	float field representing an amount (typically Price times Qty) without decimal places. The real amount value must be calculated as described in the section Price, Quantity, Ratio and Amounts Formats
Percentage	N	Percentage	Same as float
Char	1	Char	Any character except control characters. By default, ISO/IEC 8859-1 (Latin-1). Case sensitive
Boolean	1	Boolean	Possible values are defined in the field description
String	N > 1	String	Alphanumerical free-format strings can include any character except control characters. Case sensitive
MultipleCharValue	N	MultipleCharValue	String containing one or more space-delimited single character values (e.g. 0 0 0 1 0)
Currency	3	Currency	3-character code

MonthYear	N	MonthYear	String representing month of a year. An optional day of the month can be appended. Valid formats: YYYYMM YYYYMMDD Valid values: YYYY = "0000" - "9999"; MM = "01" - "12"; DD = "01" – "31"
UTCTimestamp	27	UTCTimestamp)	String representing time/date combination represented in UTC (Universal Time Coordinated) in YYYYMMDD-HH:MM:SS.sssssssss
LocalMktDate	8	LocalMktDate	Date of local market (as opposed to UTC) in YYYYMMDD format Valid values: YYYY = "0000" - "9999"; MM = "01" - "12"; DD = "01" – "31"
Length	N	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 '27' for UTCTimestamp 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 OEG (the value may actually be shorter)

Alphanumerical fields: authorized characters 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 OEG. Numerical fields are expressed in ASCII characters '0'..'9' and decimal separator '.'. Optiq will not send leading zeros for fields flagged as numerical.

String fields: authorized formats are alphanumeric free format strings, which can include any character or punctuation, except the delimiter. All String fields are case sensitive (e.g. Euronext ≠ euronext).

Note: certain fields are provided in string format (FIX 5.0 compliance) but the authorized characters are restricted to numerical values ('0'..'9') (e.g., fields using **FIRM ID**)

MultipleCharValue: string field allowing sending multiple values at the same time. This field contains one or more space delimited single character values (e.g. |18=0 1 0|) with each possibly indicating different values and/or flags. Each filled in value is normally set to zero (0) or one (1) and should be used as indication of whether the position in the field should be processed or not. Each value provided should be read based the meaning provided for possible values in the description of each field.

For example, the field *TradeQualifier (21080)* of type MultipleCharValue has 8 possible values which can be simultaneously sent on a 13 characters length string, as follows:

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
0		**1**		**0**		**1**		**0**		**0**		**0**		**0**

In this example, the values filled correspond to the positions in the field, and indicate possible values that should be interpreted as follows:

Value position	Position represents	Value Meaning in Example
1	0 = Uncrossing Trade	0 (No) - the trade didn't occur during Uncrossing Phase
3	1 = First Trade Price	1 (Yes) – Opening trade
5	2 = Passive Order	0 (No) – Not a passive order
7	3 = Aggressive Order	1 (Yes) – An Aggressive order
9	4 = Trade Creation by Market Operations	0 (No) – Trade NOT created by Market operations
11	5 = NAV Trade expressed in bps	0 (No) – Not a NAV trade expressed in basis points
13	6 = NAV Trade expressed in price currency	0 (No) – Not a NAV trade expressed in currency
15	7 = Deferred Publication	0 - Immediate Publication

4.2 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 and light green background, like in the example below:

...

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

Nested repeating components

In some cases it is necessary to have components (groups of fields) repeated within another repeating group, within a single FIX message. Such "sub"-groups are called nested repeating components. Nested repeating components are especially important in representation of the Parties component, identifying the multiple different cases of the entities participating in the order (e.g. various MIFID II related fields).

In this document, to easily differentiate from the repeating group within which they are used, nested repeating components are designated within the message definition via:

18. Highlighting of the fields within the components with light green background, and
19. Wider green outline – the lines is wider depending on the number of nested repeating components inside a give component

If a nested repeating component is used, they are always specified inside another repeating group (identifiable with a green outline and light grey background), and the outer repeating group is always specified.

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

4.3 FIX OPTIONAL FIELDS

Optional and conditional fields can be set to null value as defined by the FIX standard. Optional and conditional fields are handled as defined by the FIX standard.

If a field is identified to be set to "null value" (e.g. in the associated messages for SBE Interface) - the field is not provided in FIX.

For more details please refer to section "Conditional Values in Outbound Messages" within this document.

4.4 DATE AND TIME CONVENTIONS

Date and Time provided in this document refer to the following names, and are provided in the following format:

- **For Cash and Derivatives Markets:**

Date and Timestamps are expressed in UTC (Universal Time, Coordinated) and are synchronised using Precision Time Protocol (PTP). Their format is defined in number of nanoseconds since 01/01/1970 UTC, and is populated using a string of 27 characters, as follows:

YYYYMMDD-HH:MM:SS.sssssssss

where:

- "YYYY" is the year.
- "MM" is the month.

- "DD" is the day.
- "HH" are the hour.
- "MM" is the minute.
- "SS" is the second.
- "sssssssss" is the fraction of a second (nanoseconds).

Note: Expiry Date *and Time* provided for *Good Till Time (GTT)*[6] *and* Good Till Date (GTD) orders follow their own rules, please refer to the field description for further details. Also, please note that the Time In Force *Good Till Time (GTT)* is not available, and is reserved for future use.

-
-
- **For TCS Reporting:**

Timestamps are expressed in UTC (Universal Time, Coordinated) and are synchronised using Precision Time Protocol (PTP). Their format is defined in number of nanoseconds since 01/01/1970 UTC, and is populated as 8-byte unsigned integers.

Dates and Times formatted for ESMA reporting (MiFID II) are defined with a 27-byte character string following ISO 8601:

YYYY-MM-DDThh:mm:ss.dddddddZ.

where:

"YYYY" is the year.

"MM" is the month.

"DD" is the day.

"T" is a constant letter used as a separator between "YYYY-MM-DD" and "hh:mm:ss.dddddddZ".

"hh" is the hour.

"mm" is the minute.

"ss.dddddd" is the second and its fraction of a second.

"Z" is a constant letter used for UTC time.

4.5 PRICE, QUANTITY, RATIO AND AMOUNT FORMATS

If a price is needed in the messages, it is expressed in currency, basis points or in percentages (generally for bonds).

The volume of the order is a number of Securities or an amount expressed in currency.

All prices are processed using two values:

20. the price value (Signed/Unsigned Integer);
21. the scale code (*Price/Index Level Decimals*).

Clients have to link each instrument to the associated "*Price/Index Level Decimals*" from the Standing Data message or file.

The prices must be calculated according to the following formula:

$$\text{Price} = \frac{Integer}{10^{\text{"Price/Index Level Decimals"}}}$$

For example, a price of 27.56 is sent in messages in the Price field as an Integer of 275600, if the "*Price / Index Level Decimals*" from the Standing Data is equal to 4.

Whether the price is expressed in currency or in basis points, the format of providing the price is the same.

- The same mechanism is used for:
  - All quantities with "*Quantity Decimals*"
  - All ratios and percentages with "*Ratio / Multiplier Decimals*"
  - All amounts with "*Amount Decimals*"

[6] For Future use

4.6 INSTRUMENT IDENTIFICATION AND EMM

4.6.1 Symbol Index

An instrument is identified by its Symbol Index. In FIX protocol this value is provided in field *SecurityID* (48). Note that, on the Derivative segments, contracts are also identified by a Symbol Index.

The standard security identifier (for example ISIN), mnemonic, tick size, instrument name and other instrument characteristics are carried only in the following Market Data messages: **Standing Data** (1007), **Outright Standing Data** (1014), **Strategy Standing Data** (1012), **Contract Standing Data** (1013) messages and in the Standing Data files available on the Web and SFTI HTTPS server. As such, the client applications must link the Symbol Index (*SecurityID (48)*) which is used in all messages, with other instrument characteristics present in the Standing Data messages or files.

The Symbol Index (*SecurityID* (48)) is assigned by Euronext and will not change for the lifetime of the instrument.

In some extraordinary cases an instrument can move from one Optiq segment to another keeping its Symbol Index. Clients will always be notified in advance before such changes.

Any Corporate Action leading to a change of ISIN will lead to change of Symbol Index. These Corporate Actions are generally part of the mandatory reorganisation events; the most frequent ones being stock split, reverse stock split, change of name / denomination. However the ISIN change is not systematic and will be in any case communicated upfront through the Euronext Corporate Action notices.

For further details on the Standing Data messages and files please refer to the *Euronext Cash and Derivatives Markets – Optiq MDG Messages – Interface Specification* document.

4.6.2 Order Priority

The *OrderPriority (21004)* is provided in private **ExecutionReport** (8) messages for every individual order.

Value in the field *OrderPriority (21004)* is based on the time of the entry of the order into the book, or the cases of its modification that impact priority.

According to the rules of the market modification of price and volume of an order in most cases have a negative impact on the priority, with exception of modification that is reducing the volume, in which case order maintains its priority. In case of loss of priority, the Order Priority is reset to the time of the modification.

For **MassQuote** (i) messages priority is not assigned, as an individual Market Maker may be present only once at single price level.

For Cash Markets Only

For the Cash Markets the *OrderPriority* (21004) may be used to allow clients to reconcile with the Market Data feed as the *OrderPriority* is also provided in the **Order Update** (1002) message.

For further details, please refer to the description of the **ExecutionReport** (8) message and to the Cash Markets Kinematics document in Section *1.2.5.1 Private and Public feed reconciliation*.

For the Dark Functionality, the *OrderPriority (21004)* will be provided in the private **ExecutionReport** (8) acknowledgement message. This order priority indicates the rank of the Dark order on its arrival.

When Dark orders are triggered, a new **ExecutionReport** (8) acknowledgement message is issued, with the field *OrdStatus (39)* properly populated, they will be assigned a new order priority that indicates their priority vs. the rest of the book.

For both Cash and Derivatives Markets

For Stop orders, the *OrderPriority (21004)* will be provided in the private **ExecutionReport** (8) acknowledgement message. This order priority indicates the rank of the stop order on its arrival. If multiple stop orders exist with the same price conditions, they would be triggered in the order of the priority assigned to the stop order upon entry.

When Stop orders are triggered, a new **ExecutionReport** (8) acknowledgement message is issued, with the field *OrdStatus (39)* set to "S = Stop Triggered Ack", they will be assigned a new order priority that indicates their priority vs. the rest of the book.

4.6.3 EMM

The Exchange Market Mechanism represents the platform to which the order sent by the client must be routed. It must be specified by clients each time a Symbol Index [provided in *SecurityID (48)*] is specified as it is used to route the order to the right platform. In FIX protocol this value is provided in the custom field *EMM (20020).*

4.7 MESSAGE HEADER & TRAILER

4.7.1 Message Header

Client ◀▶OEG

Message Usage:

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

Origin and destination information of each message is held by the fields *SenderCompID (49)* and *TargetCompID (56)*.

In case a firm's Logical access is configured with Additional allowed member code(s) [ACL] on top of the mandatory Member Code [Owner] that owns / requests the connection:

In case a firm's Logical access is configured with Additional allowed member code(s) [ACL] (a.k.a. Executing Firm), on top of the mandatory Member Code [Owner] (a.k.a. Executing Firm) that owns / requests that connection AND if these member codes (between Owner and ACL) are not the same:

- the field *OnBehalfOfCompID* (115) is mandatory in Inbound messages, otherwise the field is not required
- if value is provided in field *OnBehalfOfCompID* (115) of the inbound message, the field *DeliverToCompID* (128) is sent back with the same value, in the following Outbound application messages: **ExecutionReport** (8), **OrderCancelReject** (9), **MassQuoteAck** (b), **QuoteRequestReject** (AG), **OrderMassCancelReport** (r), **RequestAckMessage** (Uy), **OwnershipRequestAck** (U29). In all other cases the field is not provided in Outbound.

There are two fields that help with the resending of messages:

- *PossDupFlag (43)* - is set to Y when a message is being resent because it was prompted by the system or as result of a ResendRequest.
- *PossResend (97)* - is set to Y when a message, already sent, is being reissued with a new sequence number (e.g. resending an order).

The receiving application should process these messages as follows:

- *PossDupFlag (43)* - If a message with this sequence number has been previously received, ignore message, if not, process normally.
- *PossResend (97)* - Forward the message to the application and determine if was previously received (i.e. verify order ID and parameters).

Note: This field can only be set by the OEG (if set by the client application, a **Reject** (3) message is sent back by the Optiq ME).

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
8	BeginString	Beginning of message identifier. Identifies the beginning of message and the protocol version. Must be the first field in message. Always unencrypted.	String	9	FIXT.1.1 (Always unencrypted, must be first field in message)	Mandatory
9	BodyLength	Message length including header, body and trailer. Message length, in bytes, forward to checksum field. Must be second field in message. Always unencrypted.	Length	6	Integer	Mandatory
35	MsgType	Specifies the Message type.	String	3	(See field description)	Mandatory
34	MsgSeqNum	The MsgSeqNum (34) is mandatory for all inbound messages and identifies the sequence number of the inbound or outbound message.	SeqNum	10	From 1 to 2^32-2	Mandatory
49	SenderCompID	Identifier of the member firm that sends the message.	String	8	Inbound: Firm ID / Outbound: Exchange ID	Mandatory
56	TargetCompID	Message receptor ID.	String	8	Inbound: Exchange ID / Outbound: Firm ID	Mandatory
115	OnBehalfOfCompID	ID of the issuing firm when the message is sent through a third party.	String	8	Inbound: Firm ID / Outbound: Not used	Conditional
128	DeliverToCompID	ID of the receiving firm when the message is sent through a third party. This field holds the same information as the one held by OnBehalfOfCompID in inbound messages.	String	8	Inbound: Not used / Outbound: Firm ID	Conditional
43	PossDupFlag	Identifies if a message is being retransmitted or not.	Boolean	1	(See field description)	Optional
97	PossResend	Indicates if the message contains information that was already sent under a different sequence number.	Boolean	1	(See field description)	Optional
52	SendingTime	Time (in ns) of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
122	OrigSendingTime	Time (in ns) of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
369	LastMsgSeqNumProcessed	Indicates to the Client which was the Message Sequence Number of the last message processed by the Exchange.	SeqNum	10	From 1 to 2^32-2	Conditional

4.7.2 Message Trailer

Client ◀▶OEG

Message Usage:

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

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
10	CheckSum	Simple checksum. Always 3 bytes, always unencrypted, always last field in message.	String	3	Numerical	Mandatory

4.8 REJECTION AND DISCONNECTION WHEN HANDLING MISSING MANDATORY TAGS OR INCORRECT VALUES IN TAGS

Upon the reception of an inbound message, the Exchange (through OEG) rejects the message if it is poorly formatted, e.g. missing a mandatory field, if the provided fields data is outside of the range of the possible values. In addition to this general rule the table below identifies specific cases when fields or values provided result in either rejection of connection, or disconnection of the client from the OEG. The various cases are grouped by the field / tag.

Field (tag)	Value	Behaviour
MsgType (35)	Missing	If this field is missing in the first message following the physical connection of the client, no matter the type of message sent, OEG closes the connection.
BeginString (8)	Missing	If the inbound message is missing the field *BeginString* (8) or if this field has an unauthorized value, then the OEG will close the connection and will not issue any message back to the client
	Incorrect Value	
BodyLength (9)	Missing	If this field is missing in the first message following the physical connection of the client, no matter the type of message sent, OEG closes the connection.
	Incorrect Value	If the inbound message has a wrong *BodyLength* (9) the message will be ignored by the OEG
CheckSum (10)		If the inbound message has a wrong *CheckSum* (10) the message will be ignored by the OEG

Field (tag)	Value	Behaviour
MsgSeqNum (34)	Missing	If this field is missing in the first **Logon** (A) message, OEG sends back a Logout (5) with *SessionStatus* (1409) = **104** (Invalid logon Value)
		If the message is not a Logon (A) and this field is missing, OEG closes the connection
SenderCompID (49)	Missing	If the field is missing in any message, OEG closes the connection and if relevant disconnects the client
	Incorrect Value	If the first message is a Logon (A), OEG sends back a **Reject** (3) with fields set as *TargetCompID* (56) = **INCORRECT VALUE** and *SessionRejectReason (373)* = **9** (CompID problem), and the connection is not established.
		If the first message is not a Logon (A), OEG disconnects the client
TargetCompID (56)	Missing	If the field is missing in any message, OEG disconnects the client
	Incorrect Value	If the **Logon** (A) message sent by the client has the *TargetCompID* (56) that exceeds the length of the field, OEG disconnects the client
		If the **Logon** (A) message has a value in *TargetCompID* (56) that does not correspond to the one set for the Logical Access, OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **9** (CompID problem)
PossResend (97)	=Y	If there is no session established and client send a message to the Exchange with *PossResend* (97)=Y, the tag is ignored and the message is processed
		If the connection is already established and a messages is sent with PossResend (97)=Y or if the PossResend (97)=Y is set in the **Logon** (A) message OEG sends a **Reject** (3) message with *SessionRejectReason* (373) = **5** (Value is incorrect (out of range) for this tag)
SendingTime (52)	Missing	If the field is missing in the first message that is a **Logon** (A), OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **1** (Required Tag Missing)
		If the field is missing in the first message that is not a Logon (A), OEG closes the connection
	Out of Range	If the field is provided with a value that is out of range in the first message that is a **Logon** (A), OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **5** (Value is incorrect (out of range) for this tag)
		If the field is provided with a value that is out of range in the first message is not a Logon (A), OEG closes the connection
	Incorrect Value	If the field is provided with an incorrect value in the first message that is a **Logon** (A), OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **6** (Incorrect data format for value)
		If the field is provided with an incorrect value in the first message that is not a Logon (A), OEG closes the connection
HeartBtInt (108)	Incorrect Value	If the client sends a **Logon** (A) message with *HeartBtInt* (108) having an incorrect value, OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **5** (Value is Incorrect (out of range) for this tag)
EncryptMethod (98)	≠ 0	If the client sends a **Logon** (A) message with *EncryptMethod* (98) with a value different from **0** (zero), OEG sends back: • a **Reject** (3) message with *SessionRejectReason* (373) = **7** (Decryption problem), followed by • a **Logout** (5) message with *SessionStatus* (1409) = **104** (Invalid logon Value)
OEPartitionID (21019) LogicalAccess (21021)	Unknown combination	If the client sends a **Logon** (A) message with an unknown combination of values in fields *OEPartitionID* (21019) and *LogicalAccess* (21021), OEG sends back a **Logout** (5) message with *SessionStatus* (1409) = **5** (Invalid Username or Password)

Field (tag)	Value	Behaviour
NextExpectedMsgSeq Num (789)	> 1	If the client sends the first **Logon** (A) message of the day with *NextExpectedMsgSeqNum* (789) higher than 1, OEG sends back a **Logout** (5) message with *SessionStatus* (1409) = **10 (**Received NextExpectedMsgSeqNum(789) is too high)
	< 1	If the client sends the first **Logon** (A) message of the day with *NextExpectedMsgSeqNum* (789*)* equal to **0** (zero), OEG sends back a **Reject** (3) with *SessionRejectReason* (373) = **5** (Value is incorrect (out of range) for this tag)
DefaultAppIVerID (1137)	≠ 9	If the client sends a **Logon** (A) message with *DefaultAppIVerID* (1137) with a value different than **9** (nine), OEG sends back a **Reject** (3) message with *SessionRejectReason* (373) = **18** (Invalid/Unsupported Application Version)

Note:
In case messages contain unknown tags if all mandatory and needed tags identified for the message are present, the additional unknown tags will be handled as follows:

- Before a successful Logon:
  d. Messages other than Logon (A) will be ignored
  e. Logon message will be reviewed for known tags only. Unknown tags will be ignored
- After a successful Logon:
  f. The expected message will be handled with just the known tags processed as usual, (i.e. checked for correctness of values, presence of mandatory, and otherwise needed tags) and unknown tags will be ignored.

4.9 SEQUENCE NUMBER GAP MANAGEMENT & REJECTION

Among other methods, OEG uses sequence numbers of messages to keep track of orderly exchange of messages between the Exchange and the client.

A gap between the message numbers may indicate the possibility of missed messages and usually implies the need for re-synchronization of messages or message sequence numbers between the Exchange and the client. As such occurrence of gaps must be detected and managed by use of Gap fill. The gap detection can be performed either by the Exchange, through OEG, or by the client.

Re-synchronization is done to ensure orderly state of information in each party's systems and the same mechanisms are used by the Exchange in day-to-day run, as well as in cases of recovery after disruptive incidents.

In FIX protocol in cases where a gap is identified the re-synchronization of missed messages between the Exchange and the client may be managed by use of the **Logon** (A) and **ResendRequest** (2) and **SequenceReset** (4) messages.

This section describes various cases and associated behaviour when gap of sequence numbers is detected by the Exchange, as well as the cases when the messages and attempts at re-synchronization are rejected.

The Gap Fill behaviour is managed according to FIX Protocol and takes into account that a gap can be detected in the following cases:

- Upon a Logon Request
- During the trading session while the Client and the Exchange are sending and receiving messages from each other
- Upon a Logout Request

4.9.1 Gap Detection & Management

4.9.1.1 Upon a Logon Request

In order to establish a connection with the Exchange the client sends a **Logon** (A) message to the trading or drop copy gateway. The **Logon** (A) message has a field *NextExpectedMsgSeqNum* (789) that must be used to indicate to the Exchange the sequence number of the last message that was received by the client incremented by one (+1) when re-connecting during the session, and must be set to 1 in the first Logon of the Day. Additionally, as in all message, the **Logon** (A) message also contains the field *MsgSeqNum* (34) to indicate the message sequence number. In case a gap is detected through the values provided in the **Logon** (A) message, the gap is filled without sending of the **ResendRequest** (2) messages.

The table below presents the cases where a gap will be detected on Logon, without causing Exchange to ignore or reject the message, as well as the expected behaviour:

MsgSeqNum (34)	NextExpectedSeqNum (789)	Behaviour
Value received is **higher** than the expected one	Value received is the expected one	OEG will acknowledge the **Logon** (A) message and wait for the client to: ■ resend all the messages that are identified as missed by the gap **OR** ■ send a **SequenceReset** (4) message indicating the next correct sequence number to be processed by the Exchange
Value received is the expected one	Value received is **lower** than the expected one	OEG will acknowledge the **Logon** (A) message and resend all the outbound messages that the client missed, which are assumed to be starting from the message with sequence number provided in the field *NextExpectedMsgSeqNum* (789) and up to the last known message
Value received is **higher** than the expected one	Value received is **lower** than the expected one	In this case both the Exchange and client will detect a gap / missed messages. To manage the gap of both sides OEG will acknowledge the **Logon** (A) and: ■ expect that the client will resend the missing inbound messages, while ■ resending to the client the message that outbound messages identified as missed

4.9.1.2 During the Trading Session

During a trading session, it is possible that either the client or the Exchange miss incoming and/or outgoing messages. In order to detect such missed messages, the field *MsgSeqNum* (34) must be checked and, if the value provided in this field is higher than the expected then a gap is detected.

The following subsections present how to fill a gap that is detected in the following particular cases:

- from an Administration message that is not a **Logon** (A), **Logout** (5), **ResendRequest** (2) or a **SequenceReset** (4)
- from an Application message

4.9.1.2.1 Gap in Administration Messages

- In case where the gap is identified from an Administration message that is not a **Logon** (A), **Logout** (5), **ResendRequest** (2) or a **SequenceReset** (4) the message that resulted in occurrence of the gap is ignored by the Exchange. To manage the gap generated by this case client must take one of the following actions:
  - resend all the messages requested by the Exchange via the **ResendRequest** (2) message (replacing the **HeartBeat** (0) by a **SequenceReset** (4) with *GapFillFlag* (123) set to **Y**) and issue a new **HeartBeat** (0) once the gap is filled **OR**
  - send a new **SequenceReset** (4) message with *GapFillFlag* (123) set to **Y** and *NewSeqNo* (36) set to the sequence number of the next message that will be sent to the Exchange.

Note:
When the Gap is detected through a **Logon** (A) or a **Logout** (5) message, OEG will not ignore the message originating the gap. OEG will process the **Logon** (A) or the **Logout** (5) but will not increment its own "*NextExpectedSeqNum*".

4.9.1.2.2 Gap in Application Messages

- In case where the gap is identified from an Application message, the message that resulted in occurrence of the gap is ignored by the Exchange. To manage the gap generated by this case client must take one of the following actions:
  - resend all the messages requested by the Exchange via the **ResendRequest** (2) message **OR** send a **SequenceReset** (4) message with fields *GapFillFlag* (123) set to **Y** and *NewSeqNo* (36) set to the sequence number of the next message that will be sent to the Exchange.

4.9.1.3 Upon a Logout Request

A **Logout** (5) message can be sent either by the Exchange or by the client. If the Exchange detects a gap in the **Logout** (5) message sent by the client, the message is processed as follows:

- OEG processes the **Logout** (5) message sent by the client
- OEG issues a **ResendRequest** (2) requesting the range of messages that were missed and then waits for them to be either
  - resent by the client, or
  - to be replaced by a **SequenceReset** (4) with *GapFillFlag* (123) set to **Y** and *NewSeqNo* (36) set to the sequence number of the next message that will be sent to the Exchange
- Client's connection is not disconnected until either the gap in messages is addressed by the actions identified above, or the time of inactivity has passed and client has not responded to a **TestRequest** (1) message.

Note :
- When the Gap is detected through a **Logon** (A) or a **Logout** (5) message, OEG will not ignore the message originating the gap. OEG will process the **Logon** (A) or the **Logout** (5) but will not increment his own "*NextExpectedSeqNum*".

4.9.1.4 Gap Fill Processing – Rejection Cases

During the gap fill processing, all the functional and technical checks will be performed normally on all the messages in order to ensure their integrity. The table below identifies all the rejection cases linked to the processing of the gap fill:

Description of Case Causing Rejection	Associated OEG Behaviour
ResendRequest (2) sent by the client has the *BeginSeqNo* (7) set to **zero '0'**	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **5** (Value is incorrect (out of range) for this tag)
ResendRequest (2) sent by the client has the *BeginSeqNo* (7) **higher** than the *MsgSeqNum* (34) of the last message sent by OEG	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **20** (Requested MsgSeqNum is higher than last known MsgSeqNum)
ResendRequest (2) sent by the client has the *EndSeqNo* (16) **lower** than the *BeginSeqNo* (7)	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **21** (EndSeqNo is lower than BeginSeqNo)
ResendRequest (2) sent by the client has the *EndSeqNo* (16) **higher** than the *MsgSeqNum* (34) of the last message sent by OEG	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **20** (Requested MsgSeqNum is higher than last known MsgSeqNum)
The message resent by the client does not have the *PossDupFlag* (43)	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **1** (Required tag Missing)

Description of Case Causing Rejection	Associated OEG Behaviour
The message resent by the client does not have the *OrigSendingTime* (122) Required for applicative messages resent as a result of a ResendRequest or automatic resynchronization at Logon. Field is not populated in outbound SequenceReset-GapFill message and is not expected in inbound SequenceReset-GapFill message.	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **1** (Required tag Missing). For more details please review carefully sections in this document on "Gap Sequence Number Gap Management & Rejection"
The message resent by the client has the *OrigSendingTime* (122) **higher** than the *SendingTime* (52)	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **5** (Value is incorrect (out of range) for this tag)
The message resent by the client has a *MsgSeqNum* (34) **lower** than the expected one	OEG issues a **Logout** (5) with *SessionStatus* (1409) = **9** (Received MsgSeqNum(34) is too low)
The message resent by the client has a *MsgSeqNum* (34) **higher** than the expected one	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **22** (MsgSeqNum too high)
The client issues a *SequenceReset* (4) with *GapFillFlag* (123) set to **N**	OEG issues a **Logout** (5) with *SessionStatus* (1409) = **105** (SequenceReset - Reset Mode not allowed)
The client issues a *SequenceReset* (4) with *NewSeqNo* (36) **lower** than the *MsgSeqNum* (34)	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **19** (NewSeqNo too low)
The client issues an **HeartBeat** (0), **TestRequest** (1), **ResendRequest** (2), **Logout** (5) or **Logon** (A) with *PossDupFlag* (43) set to **Y** while OEG is waiting for a gap to be filled	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **23** (Invalid MsgType while waiting for Gap fill)
The client sends a message with *PossDupFlag* (43) set to **Y** when OEG is not in Gap Fill Mode	OEG issues a **Reject** (3) with *SessionRejectReason* (373) = **24** (PossDupFlag set to **Y** when OEG is not in Gap Fill Mode)

4.10 DIRECT RESPONSES TO APPLICATION MESSAGES

This section lists outbound messages that are sent as direct response to the individual received inbound messages received from the clients, in various cases.

This section provides only the responding message and does not represent complete behaviour for various functionalities in which they may be used. For details on the exchange of messages expected for individual functionalities clients should review the kinematics documents.

The table below provides responses for the following cases:

- **Acknowledgement**: which represents successful receipt and processing into the system of the technical and functional structure and content of an inbound message. In specific functional cases (e.g. breach of trading collars) an acknowledgment may be followed by a rejection that must be correctly handled by the client's system.
- Functional **or Technical Rejection**:
  l. Functional Rejection: which represents an error that is raised when the inbound message may have correct technical structure and content, but does not meet the functional rules defined for the system / market / functionality. All such rejections are replied with an error code, [field *ErrorCode* (9955)] that is identified as 'Functional' in the error list document.
  m. Technical rejection: which represents an error that is raised when the inbound message may not have correct technical structure or content. All such rejections are replied with an error code, [field *ErrorCode* (9955)] that is identified as 'Technical' in the error list document.
- **Session Level Rejection**: messages that are poorly formatted, cannot be correctly interpreted or do not meet rules identified for management of FIX connection, sequence and gap fill mechanisms mentioned in a dedicated section of this document.

Reason for such rejection is identified through the combination of tags: *SessionRejectReason* (373), *RefTagID* (371), *RefMsgType* (372) and *RefSeqNum* (45).

Inbound Application Message	Responding Outbound Message		
	Acknowledgement	Functional or Technical Rejection	Session Level Rejection
NewOrderSingle (D)	ExecutionReport (8)	ExecutionReport (8)	Reject (3)
MassQuote (i)	MassQuoteAck (b)	Errors in Quote Repeating group: MassQuoteAck (b) In All Other Cases: OrderCancelReject (9)	Reject (3)
OrderCancelRequest (F)	ExecutionReport (8)	OrderCancelReject (9)	Reject (3)
OrderCancelReplaceRequest (G)	ExecutionReport (8)	Collar Breach: ExecutionReport (8) Else: OrderCancelReject (9)	Reject (3)
OwnershipRequest (U18)	OwnershipRequestAck (U29)	RequestAckMessage (Uy)	Reject (3)
PriceInput (UI)	RequestAckMessage (Uy)	RequestAckMessage (Uy)	Reject (3)
LiquidityProviderCommand (UZ)	RequestAckMessage (Uy)	RequestAckMessage (Uy)	Reject (3)
OrderMassStatusRequest (AF)	ExecutionReport (8)	RequestAckMessage (Uy)	Reject (3)
OrderMassCancelRequest (q)	OrderMassCancelReport (r)	OrderCancelReject (9)	Reject (3)
TradeCaptureReport (AE)	TradeCaptureReportAck (AR)	TradeCaptureReportAck (AR)	Reject (3)
FundPriceInput (U44)	FundPriceInputAck (U45)	TradeCaptureReportAck (AR)	Reject (3)
SecurityDefinitionRequest (c)	SecurityDefinition (d)	Errors in strategy leg definition: SecurityDefinition (d)	Reject (3)
NewWholesaleOrder (U64)	WholesaleOrderAck (U65)	Errors (functional) in the wholesale order: WholesaleOrderAck (U65)	Reject (3)
CrossOrder (U67)	ExecutionReport (8)	ExecutionReport (8)	Reject (3)
ERGCommand (U68)	ERGCommandAck (U69)	ERGCommandAck (U69)	Reject (3)
GetRiskControls (U70)	RiskControlDetails (U71)	RiskControlDetails (U71)	Reject (3)
RequestForImpliedExecution (U66)	RequestAckMessage (Uy)	RequestAckMessage (Uy)	Reject (3)
QuoteRequest (R)	ExecutionReport (8)	QuoteRequestReject (AG)	Reject (3)
IOI (6)	IOINotification (U73)	IOINotification (U73)	Reject (3)

5. MESSAGES

5.1 IMPORTANT NOTES

5.1.1 Scope of Messages and Functionalities

While attempts are made to provide as comprehensive an overview of functionalities as possible please note that:

- Some of the functionalities and messages in the document are applicable only when enabled for the specific scope of instruments;
- The functionalities follow the rules set out in the Euronext Trading manual and Rule books.

The following table describe each Optiq Segment tag. Each tag will be then used for each message to specify on which Optiq Segment this message applies on.

Optiq Segment	Tag
Equities	EQ
Funds	FND
Fixed Income	FXI
Structured Products	SP
Equity Derivatives	EQD
Index Derivatives	IDD
Commodities	CMO
Drop Copy	DC
Block	BLK

5.1.2 Conditional Values in Outbound Messages

Please note that for the outbound messages (Client◀OEG) the "presence" of the fields in the block of the message is often set to "Conditional", which means that those fields might not be sent when not required. As a single outbound message may cover several trading cases, it contains fields needed in all of these cases, which may be populated or not.

5.2 ADMINISTRATION MESSAGES

All administrative messages are available on the following Optiq Segments:

EQ FND FXI SP EQD IDD CMO DC BLK

5.2.1 Logon (A)

Client ◀▶OEG

5.2.1.1 Message Description

The **Logon** (A) message is used by the members to establish a connection with the Exchange and identify the last response message they have processed. It must be the first message sent by the client otherwise the OEG will drop the connection.

When **Logon** (A) message is used as inbound message, it must contain the following fields:

- *LogicalAccessID (21021): it must be populated by the client according to the Logical Access used.*
- *OEPartitionID (21019): it must be populated according to the partition the client connects to.*
- *NextExpectedMsgSeqNum (789): it is the sequence number plus one (+1) of the last message received by the client from the Exchange on a specific OE Session.*
- *SoftwareProvider (21050): it is an optional field that should be populated for client using software provider services.*
- *QueueingIndicator (21020): defines whether the orders are rejected or queued in case of throttling.*
- *HeartBtInt (108): always set to the value defined by the exchange.*
- *DefaultApplVerID (1137): always set to 9 (FIX50SP2).*
- *EncryptMethod (98)*: always set to 0 (No encryption).

If the logon is successful the OEG sends back a **Logon** (A) message providing the sequence number of the last message received from the client. Otherwise the OEG sends back a **Logout** (5) message providing the reason of the rejection *(SessionStatus (1409))* and closes the connection.

Additionally, OEG will send a **Reject** (3) message if the **Logon** (A) is poorly formatted.

Usage of the NextExpectedMsgSeqNum

At the first logon of the trading day the member must set the field *NextExpectedMsgSeqNum (789)* to 1, as no message can be received before a successful Logon.

In case of an unintentional disconnection the client must use the field *NextExpectedMsgSeqNum* to indicate to the Exchange the sequence number of the last message he has received. If some messages have been lost during the disconnection the OEG will resend them to the client. In this case, the gap will be filled automatically, prior to receiving any messages with sequences above the gap and without the generation of a **ResendRequest** (2) message to the client.

Even if, in the first connection received from the clients, it is expected that the sequence number is 1,
in the message sent by OEG to the member, the outgoing sequence number may be different from 1: this might happen because the OEG starts assigning from value 1 to all unsolicited messages, that it sends at Start of Day (Notification of killed orders and the recovery messages - synchronization list and time).

5.2.1.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
108	HeartBtInt	Heartbeat interval (in seconds).	Int	3	Numerical	Mandatory
98	EncryptMethod	Method of encryption for the new FIX session.	Int	1	Always set to 0 (No encryption)	Mandatory
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Mandatory
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
789	NextExpectedMsgSeqNum	Indicates the sequence number plus one (+1) of the last message received by the Client from the Exchange on the OE Session.	SeqNum	10	Integer.	Mandatory
21020	QueueingIndicator	Indicates whether the client requests its orders to be queued or rejected in case of throttling. (0: False - Reject ; 1: True - Queue).	Int	1	(See field description)	Mandatory
1137	DefaultApplVerID	Specifies the service pack release being applied, by default, to the message at the session level.	String	1	(See field description)	Mandatory
21050	SoftwareProvider	Free text field entered by the client in the Logon (A) message, identifying the provider of the software used for exchange of messages for trading purposes.	String	8	Free text field	Optional
	Trailer					

5.2.2 ResendRequest (2)

Client ◀▶OEG

5.2.2.1 Message Description

The **ResendRequest** (2) message can be issued either by the Client or the OEG and is used in the following situations:

- When a gap is detected on the sequence number;
- If the receiving application loses a message;
- As function of the initialization process;

If the Client application receives a **ResendRequest** (2), with a sequence gap, it is critical that the Client application resends the appropriate messages before issuing its own ResendRequest (2).

The resending request can be done in three different ways:

- Request a single message: *BeginSeqNo* = *EndSeqNo*;
- Request a range of messages: *BeginSeqNo* = First message of the range and *EndSeqNo* = last message of the range;
- Request all messages sent after a particular message: *BeginSeqNo* = First message of the range and *EndSeqNo* = '0' (Zero meaning 'infinity');

In all the messages that are sent as the result of a **ResendRequest** (2):

. the *PossDupFlag (43)* field, in the Header, must be set to 'Y';

a. the *OrigSendingTime (122)* must be filled with the correct value or, if not possible, must be set to the same value as the *SendingTime (52).*

All the messages sent by the Client after the gap is detected will be ignored by OEG, including the one that originates from the gap detection – except if it is the **Logon** (A). The message that origins the gap detection will be part of the Resend Request range. While a **ResendRequest** (2) is pending, OEG will process only messages with *PossDupFlag (43)* set to 'Y'. Sending new messages will only be allowed after the gap is filled.

5.2.2.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7	BeginSeqNo	Message sequence number for first message.	SeqNum	10	From 1 to 2^32-2	Mandatory
16	EndSeqNo	Message sequence number for last message.	SeqNum	10	From 1 to 2^32-2	Mandatory
	Trailer					

5.2.3 Reject (3)

Client ◀ OEG

5.2.3.1 Message Description

The OEG will use this message to reject:

- *poorly formatted inbound messages. In this case, the message provides the reason of the rejection (SessionRejectReason [373]);*
- *unknown MsgType (35). In this case, the message provides the error code: SessionRejectReason (373) = 11 (Invalid message type).*

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

For rejection of messages over the throttling limit, OEG will send a **Reject** (3) message, with field *SessionRejectReason* (373) used to indicate the type of throttling limit breached.

5.2.3.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
45	RefSeqNum	Identifies the message sequence number (MsgSeqNum (34)) of the message being rejected.	SeqNum	10	From 1 to 2^32-2	Mandatory
371	RefTagID	Identifies the tag number of the FIX field being referenced as the reason triggering the rejection.	Int	6	Integer	Conditional
372	RefMsgType	The MsgType (35) of the FIX message being referenced.	String	3	Value received in the rejected inbound message, if any	Conditional
373	SessionRejectReason	Provides the logon rejection reason.	Int	2	(See field description)	Mandatory
	Trailer					

5.2.4 SequenceReset (4)

Client ◀▶OEG

5.2.4.1 Message Description

The **SequenceReset** (4) message may be sent by the Client or the OEG as an answer to a **ResendRequest** (2) message.

The **SequenceReset** (4) - **Gap Fill Mode** can be used if the sending application chooses not to send an internal message to the Exchange, the **SequenceReset** (4) marks the place of that message. Note that, if the message that

needs to be resent is an administrative one they will always be replaced by **SequenceReset** (4). In this case, the **SequenceReset** (4) will have to be sent with the *GapFillFlag (123)* set to 'Y'.

The value in the *NewSeqNo (36)* will always represent the MsgSeqNum of the next message that will be sent by the Client or the OEG. OEG will consider that the gap is filled if *NewSeqNo (36)* is set to a value greater than or equal to the ResendRequest's *EndSeqNo (16).*
While a ResendRequest (2) is pending, if the Client:

- sends a **SequenceReset – Gap Fill Mode** message with MsgSeqNum higher than the expected sequence number, the matching engine issues a **Reject** (3) with field *SessionRejectReason*(373) set to 22 = MsgSeqNum(34) too high;
- sends to the Exchange a message with NewSeqNo lower or equal to the MsgSeqNum and MsgSeqNum equals to the expected sequence number, the matching engine rejects the message with a **Reject** (3) and *SessionRejectReason (373)* set to '19' (NewSeqNo(36) too low);

Example: If the Exchange issues a **ResendRequest** (2) with BeginSeqNo = 10 and EndSeqNo = 15 and the messages from 11-14 are administrative messages (others than the **Reject** (3)). The client should proceed as below:

- Resend 10 with *PossDupFlag* set to 'Y';
- **SequenceReset** (4) with *GapFillFlag (123)* set to 'Y' to replace 11, 12, 13, 14 and with the *NewSeqNo (36)* set to 15;
- Resend 15 with *PossDupFlag* set to 'Y';

The Matching Engine will never allow the use of the **SequenceReset** (4) - **Reset Mode**. If the Client sends to the Exchange this message he will receive a **Logout** (5) from OEG, with field *SessionStatus* (1409) set to 105 = SequenceReset - Reset Mode not allowed.

5.2.4.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
36	NewSeqNo	Identifies the MsgSeNum (34) of the next message to be received from the counterpart application.	SeqNum	10	From 1 to 2^32-2	Mandatory
123	GapFillFlag	Purpose of sequence reset.	Boolean	1	(See field description)	Optional
	Trailer					

5.2.5 Logout (5)

Client ◀▶OEG

5.2.5.1 Message Description

The **Logout** (5) message with *SessionStatus* = ***100*** *(Regular Logout By Client)* is sent by the client in order to close the connection with the Exchange. The exchange responds with a **Logout** (5) message with *SessionStatus* = ***4*** *(Session logout complete)*

In regular cases, at the end of day the Exchange sends a **Logout** (5) message with *SessionStatus* = ***101*** *(End Of Day)* to the clients before dropping the connection.

The party initiating the logout must be the party that breaks the TCP connection.

Please note that in both cases (message initiated by the client or by the Exchange) it will trigger the Cancel On Disconnect mechanism if it is enabled.

Please note, any incoming message, that was not processed when **Logout** (5) is submitted, are not queued and will nor be returned at the next **Logon** (A)

5.2.5.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
1409	SessionStatus	Provides the code associated to the reason for the logout.	Int	3	(See field description)	Mandatory
	Trailer					

5.2.6 Heartbeat (0)

Client ◀▶OEG

5.2.6.1 Message Description

The **Heartbeat** (0) message is used during periods of inactivity, either by the Exchange or the client, to notify each other that the inactivity is not due to a technical issue.

The message is sent:

- after *n* second(s) of inactivity to notify the opposite side that the connection functions properly.
- in response to a **TestRequest** (1) sent by either party. In this case it must contain the *TestReqID (112)* transmitted in the **TestRequest** (1) message.

The parameter *n* has a specific value defined for each Optiq Segment. Please refer to the *Euronext Markets – Optiq OEG Connectivity Specifications* document for the values of the parameter *n*.

After a **TestRequest** (1) is sent, the opposite side has n seconds to answer with an **HeartBeat** (0) having the same *TestReqID* as the one in the initial **TestRequest** (1). During the n seconds delay period:

all application messages will be processed normally;

any **Heartbeat** (0) message having a *TestReqID* different than the one in the **TestRequest** (1) initial message will be rejected;

- any **Heartbeat** (0) message without the *TestReqID* field will be accepted but ignored;
- any **Heartbeat** (0) message wrongly formatted will be rejected;

5.2.6.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
112	TestReqID	Test Request ID to be returned in Heartbeat (0).	String	24	Numerical	Conditional
	Trailer					

5.2.7 TestRequest (1)

Client ◀▶OEG

5.2.7.1 Message Description

The **TestRequest** (1) message can be sent either by the client or the Exchange. It is used during periods of inactivity (when no messages have been exchanged) to check whether the other party is still connected.

The message is sent after *n* second(s) of inactivity on the opposite side. Then:

- The opposite application has *n* second(s) delay to respond to the **TestRequest** (1) message by sending a **Heartbeat** (0) message containing the TestReqID (112).

- Otherwise if the opposite application does not issue an **Heartbeat (0)** within the given delay, the message sender should close the connection. (Note that, on the Exchange side, this triggers the Cancel on Disconnect mechanism, if the latter is enabled).

The **TestRequest** (1) message can also be sent by the client to the OEG at any moment and the OEG will answer with a **Heartbeat** (0) message.

The parameter '*n*' has a specific value defined for each Optiq Segment. Please refer to the *Euronext Cash and Derivatives Markets - Optiq OEG Connectivity Aruba Datacentre – Technical Specification* document for the values of the parameter '*n*'.

5.2.7.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
112	TestReqID	Test Request ID to be returned in Heartbeat (0).	String	24	Numerical	Mandatory
	Trailer					

5.3 APPLICATION MESSAGES

5.3.1 NewOrderSingle (D)

Client ▶OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.1.1 Message Description

The **NewOrderSingle** (D) message is used by the clients to create a new order.

For ETF MTF, the **NewOrderSingle** (D) message can be used by the Liquidity Providers to answer a specific **QuoteRequest** (R) message and by the RFQ issuer to confirm the RFQ.

Please note that:

for orders other than Limit Orders, Iceberg Orders, Average Price Orders and Stop Limit Orders (Market, Stop, Peg, and MTL) the Price (44) must not be provided.

for orders sent on the Euronext Block MTF and as a reply to an indication of interest, the IOIID (23) must be set to the value of *the ExchangeIOIID (21114)* provided by the Exchange in the *IOINotification (U73)* sent to acknowledge the IOI (6). In case the value provided doesn't match an existing indication of interest the order is rejected;

The following fields are used for clearing purposes: *ClearingInstruction (577)*, *AccountCode (6399)*, *PartyID (448)*, and *PartyRole (452)*. Please note that *PartyID* (*448*) and *PartyRole (452)* are also used for other purposes.

Components Usage within the Message

This message contains **three components and one nested component:**

The first component ***Parties*** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)*;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

For Cross orders this section is repeated twice for each field that was provided by the client (e.g. fields required for for identification of AGGR, PNAL, Commodity Derivative and Underlying Risk Reduction, etc.). As elsewhere the first instance of the field represents information provided for the **buy** side and the second represents information provided for the **sell** side**.**

- The third component ***SideCrossOrdModGrp*** is composed of the fields: *NoSides (552), Side (54), ClearingInstruction (577), Text (58), Account (1), AccountCode (6399), LPRole (20021), TechnicalOrdType (9941), PostingAction (7443), LongClientID (21804), OrderCapacity (528)* and of *nested repeating group.*

For Cross orders this section is repeated twice for each field that was provided by the client. As elsewhere the first instance of the field represents information provided for the **buy** side and the second represents information provided for the **sell** side**.**

- The nested repeating group ***NestedParties*** is composed of *NoNestedPartyIDs (539), NestedPartyID (524), NestedPartyIDSource (525), NestedPartyRole (538) and NestedPartyRoleQualifier (2384).*

For Cross orders this section is repeated twice for each field that was provided by the client (e.g. fields required to provide the ClientIdentificationShortCode and InvestmentDecisionWFirmShortCode information, etc.). As elsewhere the first instance of the field represents information provided for the **buy** side and the second represents information provided for the **sell** side**.**

Use of the groups and values within them:

- ExecutionwithinFirmShortCode should be provided via the **Parties** repeating group
- LPID can be provided via the **Parties** repeating group
- With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group
- The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups
- The repeating group ***NestedParties*** is also used to specify the Clearing Firm for the order
- The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group
- The third repeating group ***SideCrossOrdModGrp*** is used to identify the order side

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

Case 1: Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: Specifying ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for *NestedPartyID* (524) are reserved for internal use by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: Specifying ClientIdentificationShortCode where the client is a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)

- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Case 5: Specifying ClientIdentificationShortCode where the client is not a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the NestedParties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

Case 8: In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:

- *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

AND

- *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

Case 9: Specifying InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

AND

- *OrderOrigination (1724)* is **NOT** set

Case 10: Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

AND

- *OrderOrigination (1724)* is **NOT** set

NonExecutionBrokerShortCode

Presence Condition: Optional

Case 11: Specifying NonExecutionBrokerShortCode

- *NestedPartyID (524)* = field in which the **short code** is provided

- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **26** (Correspondent broker)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Other Identifiers

For identification of an order submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

Trading & Clearing related data fields

The component ***SideCrossOrdModGrp*** is a mandatory repeating group that must be repeated **once for Buy and Sell orders and twice for Cross orders**[7].

Clearing Firm ID

If provided, the following combination of fields identifies how clients should populate the Clearing Firm ID

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **4** (Clearing Firm)
- *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)

When used in the inbound messages to specify the Clearing Firm ID the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

Client ID

For the Cash Markets – Client ID data should be provided as combination of fields identified below. As this data is provided via the NestedParties repeating group – the repeating group may have from 1 to 5 occurrences.

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

When used in the inbound messages to specify the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

The field *LongClientID (21804)* is used as following:

For the Derivatives market, in place of the ***NestedParties*** group which is used to provide the Client ID - for Cash markets only;

Due to this, for the Derivatives markets, NestedParties repeating group may have from 1 to 4 occurrences. If the NestedParties combination for Client ID is provided for the Derivatives markets – the message will be rejected;

LongClientID (21804) can be used to its maximum length of 16 characters;

For Cash markets, must be provided in the appropriate format in case of IPO market model where the allocation algorithm is tax id, to provide the tax code information (note that it is not case sensitive). For all other cases, it is ignored.

Trading Capacity

The following describes how clients should populate the Order Capacity data:

For standard Buy and Sell Orders – Trading Capacity value will be provided by the Member in the body of the message via the current field *LastCapacity (29)*.

For Cross Orders – Trading Capacity will be provided by the Member:

[7] Cross orders on COB using NewOrderSingle (D) message can be submitted only for the Cash markets.

- Either in the body of the message via the field *LastCapacity (29)*
- OR via the field *OrderCapacity (528)* in the repeating section **SideCrossOrdModGrp** in the two occurrences. As elsewhere, the first occurrence of the field represents the information provided for the Buy side and the second represents the information provided for the Sell side. Nevertheless, there is no technical control enforcing it. When the field *OrderCapacity (528)* is not present in the message, the value provided in the field *LastCapacity (29)* present in the body of the message, must be considered as a common value for the Buy side and the Sell side.
- Following combination of *LastCapacity* (29) values is rejected:
  - DEAL vs. DEAL
  - DEAL vs. MTCH
  - MTCH vs. DEAL
  - MTCH vs. MTCH

MinQty

The field *MinQty (110)* is conditional as the client must enter a quantity when the field *DarkExecutionInstruction (20052)* bit in position 5 from the left (corresponding to Minimum Quantity Type) is equal to 1 (MES); else the order could never be executed during the RFQ matching mechanism.

Other Identifiers

For identification of an order submitted for a commodity derivative by a Liquidity Provider ID, within a given FirmID, clients should also use the **Parties** repeating group:

- *PartyID (448)* = field in which the **LP ID** is provided
- *PartyIDSource (447)* = **D** (Proprietary / Custom Code)
- *PartyRole (452)* = **35** (Liquidity Provider)

5.3.1.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
40	OrdType	Type of Order.	Char	1	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
59	TimeInForce	Specifies the maximum validity of an order.	Char	1	(See field description)	Mandatory
336	TradingSessionID	Trading Session Validity. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	String	3	(See field description)	Conditional
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	(See field description)	Conditional
21081	NonExecClID	This field will be used as unique client Key. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
21015	STPAggressorIndicator	Field used as instruction for order handling. - Cancel resting order: indicates that the STP mechanism is “cancel resting order”. - Cancel incoming order: indicates that the STP mechanism is “cancel incoming order”. - Cancel both orders: indicates that the STP mechanism is “cancel both orders”. - Disable STP is not applicable for Dark Orders.	Int	1	(See field description)	Optional
21016	DisclosedQtyRandIndicator	Indicates whether the client requests or not a randomization for the DisplayQty (1138) of his iceberg order.	Int	1	(See field description)	Conditional
21018	CancelOnDisconnectionIndicator	Indicates whether the order is not in scope of the Cancel On Disconnect mechanism (order is persisted) or if order should be handled as defined by default. (0: Default Configuration ; 1: Order not in the scope of Cancel On Disconnect - Order is to be persisted)	Int	1	(See field description)	Mandatory
1094	PegPriceType	Defines the type of the peg order.	Int	1	(See field description)	Conditional
211	PegOffsetValue	Tick offset for a pegged order.	Int	3	From -127 to 127	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	11	(See field description)	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
2362	SelfMatchPreventionID	An identifier of a group of Users or Traders sharing the same business activity at the same Firm.	String	5	From 0 to 2^16-2	Optional
99	StopPx	Stop Trigger Price is mandatory for stop orders.	Price	20	From -2^63+1 to 2^63-1	Conditional
20004	*UndisclosedPrice*	*[N/A] (For Future Use, Pending Regulatory Approval) Optional price for the hidden part of an Iceberg order.*	*Price*	*20*	*From -2^63+1 to 2^63-1*	*Optional*
1138	DisplayQty	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Qty	20	From 0 to 2^64-2	Conditional
110	MinQty	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	Conditional
126	*ExpireTime*	*[N/A] Field used as time of order expiration for GTT orders.*	*UTCTimestamp*	*27*	*Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)*	*Conditional*
432	ExpireDate	Field used as date of order expiration for GTD orders.	LocalMktDate	8	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Conditional
20005	*UndisclosedIcebergType*	*[N/A](For Future Use, Pending Regulatory Approval) Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.*	*Int*	*1*	*(See field description)*	*Conditional*
20175	TriggeredStopTimeInForce	Specifies the maximum validity of an triggered stop order.	Char	1	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
21037	RFQAnswerIndicator	Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	Int	1	(See field description)	Conditional
21038	RFQConfirmationIndicator	Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	Int	1	(See field description)	Conditional
21800	ConditionalOrderFlag	Field used to specify if the order is a conditional or a firm order.	Char	1	(See field description)	Conditional
21801	FRMARAMPLP	Indicates whether the order is subject to French Market Abuse Regulation Accepted Market Practice Liquidity provision or not (0: Not subject to FR MAR AMP LP ; 1: Subject to DE MAR AMP LP).	Char	1	0 = Not subject to FR MAR AMP LP (AMAFI) (default) 1 = Subject to FR MAR AMP LP (AMAFI)	Optional
23	IOIID	Unique identifier of IOI message.	String	20	From -2^63+1 to 2^63-1	Optional
552	NoSides	Number of sides.	NumInGroup	1	From 1 to 2	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	1	(See field description)	Mandatory
20021	LPRole	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Int	2	(See field description)	Conditional
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21804	LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.	String	16	(See field description)	Optional
528	OrderCapacity	Indicates for a cross order whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	Conditional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, From 1 to 5	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
	Trailer					

5.3.2 ExecutionReport (8)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO DC BLK

5.3.2.1 Message Description

The **ExecutionReport (8)** message is sent by the matching engine amongst the following situations:

Response to **NewOrderSingle (D)** request when the request is accepted and the order created as well as when it is rejected;

Response to **QuoteRequest** (R) message when the request is accepted:

- For the Funds segment - It confirms the creation of the new RFQ; In this case this message specifies the Quote Request ID of the original submitted Quote in the *OrderID* (37) field;
- For the Derivatives segments – It confirms acceptance of the message for publication of the request for liquidity to the Market; In this case this message specifies the Quote Request ID of the original submitted Quote Request (for RFQ) in both the *OrderID* (37) and *QuoteReqID* (131) fields, with the same value;

Response to **OrderCancelReplaceRequest** (G) message in case of acceptation (an **OrderCancelReject** (9) is returned instead in case of rejection); it indicates that the order modification/confirmation is done and holds information associated with the order;

Response to **OrderCancelRequest** (F) message in case of acceptation (an **OrderCancelReject** (9) is returned instead in case of rejection); it indicates that the order cancellation is done:

- For an individual order cancellation (or modification) message **sent by the same Logical access and OE session** that sent the order, a **ExecutionReport** (8) message, as a notification of the cancellation (or modification), is sent to that Logical Access and OE session.

- ♦ *Example*: LA1 / OE1 sends the order, then LA1 / OE1 sends a cancellation. **ExecutionReport** (8) message, as a notification of the cancellation, is sent to the LA1 / OE1;

– For an individual order cancellation message **sent by a different Logical access or OE session** than the one that sent the original order, a **ExecutionReport** (8) message, as a notification of the cancellation, is sent to the Logical Access or OE session that submitted the cancellation

- ♦ *Example*: LA1 / OE1 sends the order, then LA2 / OE2 sends a cancellation. Kill message is sent to the LA2 / OE2

Response to **OrderMassCancelRequest** (q) message in case of acceptation (an **OrderCancelReject** (9) is returned instead in case of rejection for each rejected cancellation); In this case, one **ExecutionReport** (8) message is sent for each cancelled order. In case of a mass cancellation following a OEG disconnection, the field ClOrdID (11) is not filled in each Execution Report: the reference of the cancelled order is hold by the field OrigClOrdID (41):

– For a mass cancel command (with granularity of a firm) while the **OrderMassCancelReport** (r) message is sent to the Logical Access and/or OE session that submitted it, the **ExecutionReport** (8) messages, sent as a cancellation notification, for the individual impacted orders are sent to the Logical Accesses and OE sessions that originally submitted the orders.

- ♦ *Example:* LA1 / OE1 sends the order1, LA3 / OE3 sends order2. Then LA2 / OE2 sends a **OrderMassCancelRequest** (q). **OrderMassCancelReport** (r) is sent to LA2 / OE2. Individual Kill messages are sent to the Logical Accesses that own the order.

Response to **OrderMassStatusRequest** (AF) message.

Response to **CrossOrder** (U67) request when the request is accepted and the order created as well as when it is rejected;

Executions Wholesales and Strategies (for the Derivatives markets)

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

ExecutionReport (8) Message Signature Tags

The following table identifies the reason for which the **ExecutionReport** (8) message was sent, with a description of the various cases and provides the values of tags *ExecType* (150) and *OrdStatus* (39) used in each case:

Cases when ExecutionReport (8) is sent	Details of the Case	ExecType (Tag 150)	OrdStatus (Tag 39)
New Order Submission & Creation			
New Order	*Message 8 sent:* in response to a **NewOrderSingle** (D) that is successfully received and accepted	0	0
Rejection of New Order	*Message 8 sent:* in response to a **NewOrderSingle** (D) or a **QuoteRequest** (R) message, that is received and rejected	8	8
Iceberg Order Conversion	*Message 8 sent:* in response to a **NewOrderSingle** (D) message when the Iceberg order is transformed into a Limit order when it is below the minimum allowed size	h	0
New RFQ	*Message 8 sent:* in response to a **QuoteRequest** (R) that is successfully received and accepted	j	0
New CrossOrder (Derivatives)	*Message 8 sent:* in response to a **CrossOrder** (U67) that is successfully received and accepted	2	0
FUTURE USE Order Creation	***FUTURE USE*** *Message 8 sent:* to report an order creation by the Market Operations	i	0
Order Modification			
Modification of an Order	*Message 8 sent:* in response to an **OrderCancelReplaceRequest** (G), for an order that has not participated in trading the message indicates that request is successfully received and accepted, and the Order is modified	5	5

Cases when ExecutionReport (8) is sent	Details of the Case	ExecType (Tag 150)	OrdStatus (Tag 39)
Individual Order Cancellation			
Individual Order Cancelled by User	*Message 8 sent:* to report cancellation of an Order in response to an **OrderCancelRequest** (F), when the cancel request is received from a client, that was successfully received and accepted	4	4
Individual Order cancelled due to Kill Switch by Market Operations	*Message 8 sent:* to report cancellation of an Order when the cancel request is a consequence of a Kill switch command sent from the Market Operations	V	4
Individual Order cancelled by Market Operations	*Message 8 sent:* to report cancellation of an Order due to manual intervention from Market Operations	U	4
Individual Order cancelled by Risk Manager	*Message 8 sent:* to report cancellation of an Order when the cancel request is a request sent from a risk manager	P	4
Individual Order cancelled by Clearing Risk Manager	*Message 8 sent:* to report cancellation of an Order when the cancel request is a request sent by a clearing risk manager	v	4
Individual Order cancelled due Maximum Exposure Position set by Risk Manager	*Message 8 sent:* to report cancellation of an Order when the cancelation takes place due to a breach of the Maximum Exposure Position sent by a risk manager	#	4
Individual Order cancelled due Maximum Exposure Position set by Clearing Risk Manager	*Message 8 sent:* to report cancellation of an Order when the cancelation takes place due to a breach of the Maximum Exposure Position sent by a Clearing risk manager	*	4
Individual reactor Order Cancellation (Derivatives)	*Message 8 sent:* to report cancellation of a Reactor Order when it doesn't match with the conditions submitted by the Initiator	1	4
Cancelled due to incompatibility with Uncrossing Price	*Message 8 sent:* when an Order is cancelled due to incompatibility with Uncrossing Price	(	4
Cancelled due to Remaining Non Allocated Quantity	*Message 8 sent:* when an Order is cancelled due to remaining quantity (not allocated)	)	4
Mass Cancellation of Orders			
Mass Cancellation of Orders by User	*Message 8 sent:* in response to an **OrderMassCancelRequest** (q) received and accepted, to report the cancellation of an order requested by the client	4	4
Mass Cancellation of Orders by Market Operations	*Message 8 sent:* when the mass cancel request is initiated by the Market Operations	U	4
Order Elimination & Automatic Cancellation			
Elimination on Reaching *Time or* Trading Phase of Expiration	*Message 8 sent:* when Order expired upon reaching its time or phase of elimination (VFU/VFC order eliminated at the end of the uncrossing, *GTT/*GTD order eliminated at its expiration *time*/date, etc.)	3	3
Elimination of IOC order's remaining quantity	*Message 8 sent:* when IOC order is partially filled, and then the remaining unfilled quantity is cancelled on entry	X	4
Elimination due to Corporate Event	*Message 8 sent:* when Order is eliminated by a Corporate Event	O	4
Expiration at the end of the Trading Session	*Message 8 sent:* when Order is eliminated at the end of the trading session due to expiration of its time of validity	C	C
Cancellation due to PAKO	*Message 8 sent:* when Order is eliminated at the start of the PAKO phase	Y	4
Cancellation by STP	*Message 8 sent:* when a resting Order eliminated by the Self-Trade Prevention (STP)	a	4
Cancellation due to Knock-Out	*Message 8 sent:* when Order is cancelled due to Knock-Out of an instrument	g	4
Cancellation due to COD mechanism	*Message 8 sent:* when Order is cancelled due to triggering of the Cancel On Disconnect (COD) mechanism	b	4
Cancellation due to RFQ expiration	*Message 8 sent:* when Order is cancelled due to RFQ expiration, on the funds segment	r	4

Cases when ExecutionReport (8) is sent	Details of the Case	ExecType (Tag 150)	OrdStatus (Tag 39)
Cancellation due to RFQ cancellation	*Message 8 sent:* when Order is cancelled due to RFQ cancellation, on the funds segment	f	4
Cancellation due to RFQ remaining quantity killed	*Message 8 sent:* when Order is cancelled due to RFQ remaining quantity killed, on the funds segment	q	4
Cancellation due to Auto-RFQ fully matched	*Message 8 sent:* when Order is cancelled due to Auto-RFQ fully matched, on the funds segment	@	4
Cancellation due to RFQ confirmation	*Message 8 sent:* when Order is cancelled due to RFQ confirmation, on the funds segment	s	4
Cancelled due to Potential Matching	*Message 8 sent:* when a Conditional Order is cancelled due to Potential Matching	c	4
Cancelled due to a potential trade outside FSP limits	*Message 8 sent:* when an order is Cancelled due to a potential trade outside FSP limits.	n	4
Cancelled triggered by Trade Price Validation	*Message 8 sent:* when an order is Cancelled when in scope of triggered Trade Price Validation (TPV).	w	4
Elimination of RFC Queued order	*Message 8 sent:* when RFC queued order is eliminated due to a potential order activation outside of trading hours	!	4
Cancelled due to Order Price Control Collar breach	*Message 8 sent:* when an Order is cancelled due to Order Price Control Collar breach	-	4
Cancelled due to Static Collars	*Message 8 sent:* when an Order is cancelled due to Static Collars	t	4
Order Fill / Trade Execution			
Partial Fill	*Message 8 sent:* to report partial execution of an Order, which results in a trade	F	1
Fill	*Message 8 sent:* to report full execution of an Order, which results in a trade	F	2
Trade Cancellation			
Trade Cancellation	*Message 8 sent:* when the trade is cancelled. All cases of Trade Cancellation are identified in the same way. In all such cases the trade leading to the execution of the order is cancelled and the order, or the Derivatives Wholesales or RFC submissions, remain in the state they were after the trade.	H	H
System Triggered Events			
Stop order	*Message 8 sent:* As a notification of triggering of a Stop-Market / Stop-Limit order	L	S
Re-filled Iceberg order	*Message 8 sent:* As a notification of a refill of an Iceberg order	e	0
MTL order transformation	*Message 8 sent:* As a notification of a resting Market to Limit (MTL) order being transformed into a Limit order during uncrossing	L	T
VFU / VFC order	*Message 8 sent:* As a notification of a Valid for Uncrossing or Valid For Closing order reaching the Uncrossing phase where it is triggered	L	Q
Dark Order moved to COB as Limit	*Message 8 sent:* As a notification of a Dark Sweep Order not finding a counterpart in the Dark Order Book and being swept to the Central Order Book as a regular Limit Order	L	K
Dark Order moved to COB as Market	*Message 8 sent:* As a notification of a Dark Sweep Order not finding a counterpart in the Dark Order Book and being swept to the Central Order Book as a regular Market Order	L	L
Auction Volume Discovery (AVD) order triggering	*Message 8 sent:* As a notification of AVD Order activation	L	N
Order Status & Ownership Request			
Order Status	*Message 8 sent:* in response to an **OrderMassStatusRequest** (AF) message	m	R

Cases when ExecutionReport (8) is sent	Details of the Case	ExecType (Tag 150)	OrdStatus (Tag 39)
Ownership Request	*Message 8 sent:* in response to an **OwnershipRequest** (U18) message	k	I

Private & Public feed reconciliation (Cash Segments Only)

The **ExecutionReport** (8) message allows clients to reconcile their orders with the Market Data feed by using the field *OrderPriority (21004)*.

This mechanism is explained in more details in the Kinematics for the Cash markets in Section *1.2.5.1 Private and Public feed reconciliation*. Public and Private feed reconciliation of order messages does not apply to the Derivatives markets.

This allows clients to identify their orders in public feed as the *OrderPriority* is also provided in the public **Order Update** (1002) message. The *OrderPriority* is thus used as an order identifier.

Please note that the field *OrderPriority (21004)* is provided for newly received Stop orders, and all orders shown to the market. List below identifies the cases in which it is provided:
In the **ExecutionReport** (8) message as a response to a **NewOrderSingle** (D) or to an **OrderCancelReplaceRequest** (G) with *ConfirmFlag (9930)* set to '1 = Confirmed ';
In the **ExecutionReport** (8) message as a response to a new order entry;
In the **ExecutionReport** (8) message as a notification of a triggered Stop-market/Stop-limit order; *Currently used on the Cash markets only*
In the **ExecutionReport** (8) message as a notification of a triggered Valid For Uncrossing (VFU) or Valid For Closing (VFC) order; *Currently used on the Cash markets only*
In the **ExecutionReport** (8) message for a refilled Iceberg Order. *Currently used on the Cash markets only*

For orders that are still hidden for the market (ex. an un-triggered Stop order) the *OrderPriority* will not be provided.

For the Derivatives Markets, the **ExecutionReport** (8) message provides the Order Priority.

Unsolicited Reports

The **ExecutionReport** (8) message may be used to relay order execution reports:

Order Partial Fill execution report: the **ExecutionReport** (8) message is used to relay the notification of an order's partial fill.
Order Fill execution report: the **ExecutionReport** (8) message is used to relay the notification of an order's full fill.
In outbound application messages the field *ClOrdID* (11) is not provided for unsolicited messages.

The **ExecutionReport** (8) message may be used to relay Market Operations reports:

Market Operations order creation report: For Future Use only, Currently not supported
Market Operations trade cancellation reports: two **ExecutionReport** (8) messages are used to relay the notification of a trade cancellation by Market Operations (one message per order involved).
Order Expiration report: the **ExecutionReport** (8) message is used to relay the notification of an order's expiration.
Order Collar rejection report: the **ExecutionReport** (8) message is used to relay the notification of an order's rejection for collars.
Order PAKO Cancellation report: the **ExecutionReport** (8) message is used to relay the notification of an order's cancellation when an instrument is moving into Payment After Knock-Out (PAKO) period. *Currently used on the Cash markets only*

Note: The situation where an order on the Cash markets is rejected for collar implies that it must at least have been created or modified, possibly partially filled; the rejection for collars always follows immediately these "before-rejection" events. Hence, when the expression "order collar rejection report" is used, it includes the Execution Reports of the latter events.

Please note that conditional fields are provided only if they are present in the corresponding inbound message.

Trading Venue Transaction Identification Code (TVTIC)

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

The different ways to get a trade TVTIC are:

For Cash / Outright trades:

- Using the public Market Data feed, getting the *Trade Unique Identifier* in the **Full Trade Information** (1004) message;
- Using the private Order Entry feed:
  - In SBE **Fill** (04) or SBE **Declaration Notice** (42): getting the *Trade Unique Identifier;*
  - In FIX **ExecutionReport** (8) or FIX **TradeCaptureReportAck** (AR) : getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC);
- Retrieving the TVTIC field from the EOD Day Trade file (**FTRRM**).

For Strategies:

- Using the private Order Entry feed:
  - In SBE **Fill** (04): getting the *Trade Unique Identifier* in Strategy fields section to get the "Leg" Trade Unique Identifier;
  - In FIX **ExecutionReport** (8): getting the *Regulatory Trade ID* with *Regulatory Trade ID Type* equals 5 (TVTIC) where *RegulatoryLegRefID* equals the corresponding *Leg ID* in NoLegs section.

For APA Trades:

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

Components Use within the Message

This message contains five components and one nested component:

The first component ***Parties*** is composed of the fields: *NoPartyIDs (453)*, *PartyID (448)*, *PartyIDSource (447)*, *PartyRole* (452) and *PartyRoleQualifier (2376);*

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595);*

The third component ***RegulatoryTradeIDGrp*** is composed of the fields: *RegulatoryTradeID (1903), RegulatoryTradeIDType (1906), RegulatoryLegRefID (2411);*

The fourth component ***Legs*** is composed of the fields: *NoLegs (555), LegSymbol (600), LegSecurityID (602), LegSecurityIDSource (603), LegLastPx (637), LegLastQty (1418), LegSide (624), LegExecID (1893), LegID (1788);*

The fifth component ***SideCrossOrdModGrp*** is composed of the fields: *NoSides (552), Side (54), ClearingInstruction (577), Text (58), Account (1), AccountCode (6399), LPRole (20021), TechnicalOrdType (9941), PostingAction (7443), LongClientID (21804)* and of nested repeating group

The nested repeating group **NestedParties** is composed of *NoNestedPartyIDs (539)*, *NestedPartyID (524)*, *NestedPartyIDSource (525), NestedPartyRole* (538) and *NestedPartyRoleQualifier (2384)*.

Provision of the groups and values within them reflect information provided to the exchange by the clients, and is represented as following:

ExecutionwithinFirmShortCode is provided via the ***Parties*** repeating group

With noted exceptions ClientidentificationShortCodes is provided via the ***NestedParties*** repeating group

With exception to Algorithmic trading, InvestmentDecisionwithinFirmShortCode is provided via the ***NestedParties*** repeating groups.

The NonExecutingBrokerShortCodes is provided via the ***NestedParties*** repeating groups.

The additional MIFID II short code related identifiers are specified using ***OrderAttributeGrp*** group.

The third repeating group ***SideCrossOrdModGrp*** is used to identify the order side

Repeating group ***NestedParties*** is also used to specify the Clearing Firm for the order

For the Cancellation of Strategy trades on the Derivatives Markets

For Strategy trades the **ExecutionReport** (8) message is sent for each individual leg of the strategy. In such cases, the field *ParentExecID* (21094) identifies the *ExecID* (17) provided in the original trade message. This allows to map all cancellations of individual legs to the original message sent for the strategy trade. The individual *ExecID* (17) in such trade cancellation messages is the 'leg' Execution IDs of each individual leg provided in the repeating group of the original trade message.

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

Cancellation of Orders at the Close of Business

The dissemination of messages indicating automatic cancellation of orders by the system that have reached end of their validity at the end of the trading session only cover the orders with Day validity. For orders with validities of (1) Good Till Cancelled (GTC) and cancelled on the current date and (2) Good Till Date (GTD) with expiration date set to the current date, as well as cancellation of orders triggered by corporate actions (for Cash markets), elimination messages is disseminated at the start of the session on the next business day.

The messages for expired Day orders is disseminated at the beginning of the last Closed (Closing) phase at the end of the trading session without any expected additional delay. These messages are not re-disseminated at the start of the next trading session.

Temporary and Final prices

For TRF and MOC contracts, the field *EvaluatedPrice* (21802) can contain either the "Temporary" or the "Final" Price. To identify which type of trade message is sent, customers may rely on the value in the field *TradeType* (21010).

If field *TradeType* (21010) is equal to one of the provisional price values (100, 101 or 102) then the message is providing a Temporary Price.
If field *TradeType* (21010) is equal to one of the conventional trade values (1, 2 or 4) then the message is providing the Final Price.

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Conditional Group. For Cash markets: Provided on Drop Copy only. For Derivatives markets: also provided in via the trading OEG

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. For Cash markets: Provided on Drop Copy only. For Derivatives markets: also provided in via the trading OEG. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier* (2384) = **24** (Natural person)

Case 6: ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used, and in its place data is provide using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place data is provided using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

Case 8: In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:

- *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

AND

- *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

Note: The ClientIdentificationShortCode field is not provided for rejection of Cross orders.

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

Case 9: InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision

- *NestedPartyID* (524) = field in which the **short code** is provided
- *NestedPartyIDSource* (525) = **P** (Short code identifier)
- *NestedPartyRole* (538) = **122** (Investment decision maker)
- *NestedPartyRoleQualifier* (2384) = **24** (Natural person)

AND

- *OrderOrigination* (1724) is NOT set

Case 10: InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision

- *NestedPartyID* (524) = field in which the **short code** is provided
- *NestedPartyIDSource* (525) = **P** (Short code identifier)
- *NestedPartyRole* (538) = **122** (Investment decision maker)
- *NestedPartyRoleQualifier* (2384) = **22** (Algorithm)

AND

- *OrderOrigination* (1724) is NOT set

NonExecutionBrokerShortCode

Presence Condition: Optional

Case 11: NonExecutionBrokerShortCode

- *NestedPartyID* (524) = field in which the **short code** is provided
- *NestedPartyIDSource* (525) = **P** (Short code identifier)
- *NestedPartyRole* (538) = **26** (Correspondent broker)
- *NestedPartyRoleQualifier* (2384) = **23** (Firm or legal entity)

Other Identifiers

For identification of an order submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk, data is provided using ***OrderAttributeGrp*** repeating group, and identifies the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

Trading & Clearing related data fields

Clearing Firm ID

If provided in the inbound message, the following combination of fields that provide the Clearing Firm ID.

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **4** (Clearing Firm)
- *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)

Client ID / Long Client ID

If provided in the inbound messages the following describes the fields that provide the Client ID.

For the Cash Markets – Client ID data should be provided as combination of fields identified below.

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

For the Derivatives Markets – Client ID data should be provided using the field *LongClientID* (21804).

5.3.2.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Conditional
41	OrigClOrdID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
39	OrdStatus	Identifies the current status of the order.	Char	1	(See field description)	Mandatory
21004	OrderPriority	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority.	Int	20	From 0 to 2^64-2	Conditional
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	11	(See field description)	Conditional
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
31	LastPx	The Last Traded Price indicates the price of last fill on an instrument (to be calculated with the Price/Index Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
32	LastQty	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
151	LeavesQty	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.	Qty	20	From -1 to 2^64-2	Mandatory
17	ExecID	The Execution ID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.	String	10	From 0 to 2^32-2	Mandatory
21094	ParentExecID	Unique identifier of a parent trade executed on the strategy.	String	10	From 0 to 2^32-2	Optional
21093	ParentSecurityID	Exchange identification code used to point to the strategy in the leg specific messages	String	10	From 0 to 2^32-2	Optional
150	ExecType	Describes the specific ExecutionReport (8) while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).	Char	1	(See field description)	Mandatory
99	StopPx	Stop Trigger Price is mandatory for stop orders.	Price	20	From -2^63+1 to 2^63-1	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20004	*UndisclosedPrice*	*[N/A] (For Future Use, Pending Regulatory Approval) Optional price for the hidden part of an Iceberg order.*	*Price*	*20*	*From -2^63+1 to 2^63-1*	*Conditional*
1138	DisplayQty	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Qty	20	From 0 to 2^64-2	Conditional
20005	*UndisclosedIcebergType*	*[N/A](For Future Use, Pending Regulatory Approval) Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.*	*Int*	*1*	*(See field description)*	*Conditional*
20175	TriggeredStopTimeInForce	Specifies the maximum validity of an triggered stop order.	Char	1	(See field description)	Conditional
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
584	MassStatusReqID	Unique Identifier assigned by the client to the OrderMassStatusRequest (AF).	String	20	From -2^63+1 to 2^63-1	Conditional
378	ExecRestatementReason	The reason for restatement when ExecutionReport (8) message is sent with ExecType (150) = 'D' (Restated) or used when communicating an unsolicited cancel.	Int	1	(See field description)	Optional
21037	*RFQAnswerIndicator*	*[Not used] Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.*	*Int*	*1*	*(See field description)*	*Conditional*
21038	RFQConfirmationIndicator	[used in Drop Copy only] Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	Int	1	(See field description)	Conditional
21800	ConditionalOrderFlag	Field used to specify if the order is a conditional or a firm order.	Char	1	(See field description)	Conditional
21801	FRMARAMPLP	Indicates whether the order is subject to French Market Abuse Regulation Accepted Market Practice Liquidity provision or not (0: Not subject to FR MAR AMP LP ; 1: Subject to DE MAR AMP LP).	Char	1	0 = Not subject to FR MAR AMP LP (default) 1 = Subject to FR MAR AMP LP	Optional
21807	ParentRegulatoryTradeID	Trade Unique Identifier of the strategy.	String	16	(See field description)	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	If provided, From 1 to 2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Conditional
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Conditional
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Conditional
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Conditional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Conditional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Conditional
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	(See field description)	Conditional
110	MinQty	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	Conditional
21013	AckPhase	Indicates the trading phase during which the Matching Engine has processed the event that has triggered this ExecutionReport (8) message.	Char	1	(See field description)	Conditional
21014	AckQualifiers	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	15	(See field description)	Conditional
21010	TradeType	Type of trade.	Int	3	(See field description)	Conditional
21023	ExecPhase	Indicates the trading phase during which the trade has occurred.	Char	1	(See field description)	Conditional
21080	TradeQualifier	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	MultipleCharValue	13	(See field description)	Conditional
375	ContraBroker	ID of the clearing house or ID of the Counterpart Firm.	String	20	From 0 to 2^64-2	Conditional
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Conditional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21096	ESCBMembership	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.	Int	1	0 = False 1 = True	Optional
21802	EvaluatedPrice	This field is used for Total Return Future and Market On Close Future trading. The Price is calculated by ME in index point notation. It can contain the provisional price calculated in intra-day or the final price calculated at the end of the day. The Trade Type value will enable user to know if the field contains provisional price or final price.	Price	20	From -2^63+1 to 2^63-1	Conditional
21803	MessagePriceNotation	This field provides the type of price notation used per message. For TRF and MOC products the value "Price" is used for TAM Trading mode, the values "Spread in basis points" and "Spread" are used for TAIC trading mode.	Int	2	1 = Price 2 = Spread in basis points 3 = Spread	Conditional
21805	FinalSecurityID	This field is used for the Market On Close (MOC) contracts to provide the symbol index of the final future instrument	String	10	From 0 to 2^32-2	Conditional
21806	FinalExecID	This field is used for the Market On Close (MOC) contracts to provide the exec ID of the original trade on the final future instrument	String	10	From 0 to 2^32-2	Conditional
1907	NoRegulatoryTradeIDs	Number of RegulatoryTradeIDGrp entries.	NumInGroup		From 1 to 33	Conditional
1903	RegulatoryTradeID	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. When RegulatoryTradeIDType (1906) = 5 (TVTIC) this field is filled by the Trade Unique Identifier.	String	16	(See field description)	Conditional
1906	RegulatoryTradeIDType	Specifies the type of trade identifier provided in RegulatoryTradeID(1903) .	Int	1	5 = TVTIC	Conditional
2411	RegulatoryLegRefID	Identifies the leg of the trade the entry applies to by referencing the leg's LegID(1788).	String	10	From 0 to 2^32-2	Conditional
555	NoLegs	Number of legs entries for the requested strategy.	NumInGroup	2	From 1 to 7	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
600	LegSymbol	Identifies the contract of this instrument by its Symbol Index.	String	10	From 0 to 2^32-2	Mandatory
602	LegSecurityID	Numerical leg instrument identifier (SymbolIndex) valid for the life of the instrument.	String	10	From 0 to 2^32-2	Conditional
603	LegSecurityIDSource	Gives the type of LegSecurityID (602).	String	1	(See field description)	Conditional
637	LegLastPx	Leg Last Traded Price	Price	20	From -2^63+1 to 2^63-1	Conditional
1418	LegLastQty	Leg Last Traded Quantity	Qty	20	From 0 to 2^64-2	Conditional
624	LegSide	Indicates the side of the trade leg.	Char	1	(See field description)	Conditional
1893	LegExecID	The Leg Execution ID is unique per instrument and per day. It is the unique identifier of a trade for each leg of the strategy trade. This field is provided in case of fill, partial fill or trade cancellation for a strategy.	String	10	From 0 to 2^32-2	Conditional
1788	LegID	Unique identifier for the leg within the context of a message.	String	10	From 0 to 2^32-2	Conditional
19	ExecRefID	The ExecRefID (19) is an unique identifier of a trade per instrument. This field is provided in case of trade cancellation.	String	10	Sequential number. From 0 to 2^32-2	Conditional
432	ExpireDate	Field used as date of order expiration for GTD orders.	LocalMktDate	8	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Conditional
14	CumQty	Cumulated quantity (to be calculated with Quantity Decimals).	Qty	20	From -1 to 2^64-2	Mandatory
336	TradingSessionID	Trading Session Validity. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	String	3	(See field description)	Conditional
40	OrdType	Type of Order.	Char	1	(See field description)	Conditional
59	TimeInForce	Specifies the maximum validity of an order.	Char	1	(See field description)	Conditional
552	NoSides	Number of sides.	NumInGroup	1	From 1 to 2	Conditional
54	Side	Indicates the side of the order.	Char	1	(See field description)	Conditional
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Conditional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Conditional
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	1	(See field description)	Conditional
20021	LPRole	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Int	2	(See field description)	Conditional
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Conditional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
21804	LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.	String	16	(See field description)	Optional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	From 1 to 5	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
126	*ExpireTime*	*[N/A] Field used as time of order expiration for GTT orders.*	*UTCTimestamp*	*27*	*Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)*	*Conditional*

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21015	STPAggressorIndicator	Field used as instruction for order handling. - STP resting order: indicates whether the STP rule is "cancel resting order" or not. (0: STP Resting Order deactivated; 1: Cancel Resting Order) - STP incoming order: indicates whether the STP rule is "cancel incoming order" or not. (0: STP Incoming Order deactivated; 1: Cancel Incoming Order) - STP is not applicable for Dark Orders	Int	1	(See field description)	Conditional
2362	SelfMatchPreventionID	For Future Use.	String	5	From 0 to 2^16-2	Conditional
21016	DisclosedQtyRandIndicator	Indicates whether the client requests or not a randomization for the DisplayQty (1138) of his iceberg order.	Int	1	(See field description)	Conditional
21018	CancelOnDisconnectionIndicator	Indicates whether the order is not in scope of the Cancel On Disconnect mechanism (order is persisted) or if order should be handled as defined by default. (0: Default Configuration ; 1: Order not in the scope of Cancel On Disconnect - Order is to be persisted)	Int	1	(See field description)	Conditional
1094	PegPriceType	Defines the type of the peg order.	Int	1	(See field description)	Conditional
211	PegOffsetValue	Tick offset for a pegged order.	Int	3	From -127 to 127	Conditional
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
9962	CollarRejType	Hit collar type (high or low) in case of order rejection due to collar breach.	Char	1	(See field description)	Conditional
21001	BreachedCollarPrice	Breached collar price in case of collar rejection.	Price	20	From -2^63+1 to 2^63-1	Conditional
21085	LISTransactionID	ID that can be used to associated Executions belonging to the same LIS Transaction.	String	10	From 0 to 2^32-2	Conditional
	KillReason	Future Use	Char	5	(See field description)	Conditional
21822	OrderTolerablePrice	Allows the RFC Initiator to provide the tolerable price that's he's willing to trade for in case of price improvement. In case RFC Initiator does not want to match RFC Reactors improved prices, this new field shall not be sent.	Price	20	From -2^63+1 to 2^63-1	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
537	QuoteType	[used in Drop Copy only] Indicates the choice of the RFQ Issuer to allow the automatic matching of the RFQ.	Enum	1	(See field description)	Optional
1629	ExposureDuration	[used in Drop Copy only] Defines the duration in seconds beyond which the RFQ will be executable from the time the RFQ was submitted. If the Delay is reached and conditions for the triggering are not satisfied, the RFQ is cancelled.	Numerical		(See field description)	Conditional
1913	NumOfCompetitors	Defines the minimum number of distinct LPs (distinct Firm ID) that submit a valid answer to the RFQ	Numerical	3	(See field description)	Conditional
21826	OrderQualifiersExtension	Field used to provide additional information on processing on the corresponding message. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values.	MultipleCharValue	3	(See field description)	Optional
21828	RejectionOrigin	Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection.	Char	1	(See field description)	Optional
	Trailer					

5.3.3 MassQuote (i)

Client ▶OEG
Available for: SP

5.3.3.1 Message Description

This message is used by Liquidity Providers (LP) to send several quotes (bid and ask orders) on different instruments in one unique message. A given LP using Quotes is permitted to have only one bid quote and one ask quote on a given instrument at a given time to be present in the market. Consequently, any quotes received after the first one from the same LP for a single instrument cancel and replace the previous ones.

During all trading phases, quotes are considered as normal orders, managed as Limit orders with a side (Buy or Sell), a price, a quantity and a Day validity.

On the Warrants & Certificates segment a **MassQuote** (i) message can include from 1 to 150 quotes double-sided quotes. As a consequence, the **MassQuote** (i) message has a variable size. Each quote occurrence includes the *SecurityID* and the *EMM*, a *BidPrice* and *BidQuantity* or an *OfferPrice* and *OfferQuantity* or both.

In a single **MassQuote** (i) message, **clients must only use instruments belonging to the same Partition as the one to which they sent the message**. Quotes that are sent for instruments that do not belong to the current Partition will be individually rejected by the matching engine with the applicable error code.

Quantities must be a multiple of the instrument's lot size, prices must be populated and have to be a multiple of the instrument's tick size. For a given instrument the bid price must be strictly less than the ask price.

This message is also used to manage the modification and cancellation of quotes, where the following rules apply:

A valid quote submitted in an instrument that already has a quote from the same liquidity provider in the order book is considered as a modification. Quote modifications lead to the same loss of priority rules as order modifications.

A valid quote with a quantity set to zero (0) is considered as a cancellation. Hence when a quantity equal to zero (0) is sent, the price field is not checked.

To modify/create only one side of a Quote, the Price and Quantity of the side to be ignored should not be populated. This will **not be** considered as a cancellation.

When errors are detected in one or several repeated fields the Exchange responds with the **MassQuoteAck** (b) message and rejects only the invalid quotes (see message usage in **MassQuoteAck** (b)).

When an error is detected in any field except a repeated field, the matching engine responds with the **OrderCancelReject** (9) message (reason of the rejection provided in the *ErrorCode* field) and rejects the entire content of the **MassQuote**.

When the message is valid, the matching engine responds to the request with the **MassQuoteAck** (b) message.

When a given *SecurityID* code is duplicated in the **MassQuote** (i) message, only the last occurrence of the quote containing the instrument is taken into account (the others are ignored).

In the block of the message the *RFEAnswer* specifies whether the **MassQuote** (i) message is a direct response to a **RequestForExecution** (UM) message or not. This way if a Liquidity Provider submits a **MassQuote** (i) message with the *RFEAnswer* set to "Yes" after a **RequestForExecution** (UM), it will immediately trigger executions on the associated instrument. The immediate execution applies only to the quotes that are possible matches to the client's orders. In case where the quotes are not a possible match the RFE confirmation is ignored and the quote is processed normally. If *RFEAnswer* set to "No" the **MassQuote** (i) message will not immediately trigger the executions.

Clearing Data and Short Codes management:

The Clearing Data and MiFID Short Codes associated to the quotes are managed on instrument basis as follow:

- When the first quote(s) of the day is submitted for an instrument, the clearing data and short codes set in the message containing these quotes will be stored and be associated to this instrument.
  - If clearing data and/or short codes are not provided or provided set with a blank value, the clearing data and/or short codes associated to this instrument will be set to blank.
- After the submission of the first quote(s) for an instrument, all following quote(s) modifications and updates for this instrument will not lead to any modifications of clearing data and short codes previously associated to the instrument (even if they were set to blank). Clearing data and short codes contained in the messages used for updates and modifications will be ignored for instruments as it is already set based on the original quote messages.
  - Even after quotes are fully matched, submission of quotes will not lead to an update of the clearing data and short codes associated to the instrument to be updated.
- In order to reset the clearing data and short codes associated to an instrument, the liquidity provider must fully cancel the previously sent quote by submitting a **MassQuote** (i) message with **both** *BidSize* **and** *OfferSize* set to zero (0). As identified above, this behaviour equally applies when the quote has been totally matched.

After the quote is fully cancelled submitting a new quote for this instrument will result in the newly provided clearing data and short codes being set for the instrument; as it is done for the first quote(s) of the day.

Components Usage within the Message:

This message contains three components:

The first component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes*, *OrderAttributeType*, *OrderAttributeValue*

The second component ***Parties*** is composed of the fields: *NoPartyIDs*, *PartyID*, *PartyIDSource*, *PartyRole* and *PartyRoleQualifier*

The nested repeating group **NestedParties** is composed of *NoNestedPartyIDs*, *NestedPartyID*, *NestedPartyIDSource, NestedPartyRole* and *NestedPartyRoleQualifier*.

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the ***Parties*** repeating group

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

With exception to Algorithmic trading, InvestmentDecisionwithinFirmShortCode should be provided via the ***NestedParties*** repeating groups

The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups

The repeating group ***NestedParties*** is also used to specify the Clearing Firm for the order

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group

MIFID II short code related data fields:

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

Case 1: Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: Specifying ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for NestedPartyID (524) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: Specifying ClientIdentificationShortCode where the client is a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Case 5: Specifying ClientIdentificationShortCode where the client is not a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)

- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

Case 8: In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

AND

- *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

Case 9: Specifying *InvestmentDecisionwithinShortCode* where a natural person is responsible for the investment decision:

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

AND

- *OrderOrigination (1724)* is NOT set

Case 10: Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision:

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

AND

- *OrderOrigination (1724)* is NOT set

NonExecutionBrokerShortCode

Presence Condition: Optional

Case 11: Specifying NonExecutionBrokerShortCode*:*

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **26** (Correspondent broker)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Other Identifiers

For identification of an order submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

Clearing related data fields:

The clearing Firm related fields should be specified as following:

- ***Clearing Firm ID:***
  - *NestedPartyID (524)* = field in which the **ID** is provided
  - *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
  - *NestedPartyRole (538)* = **4** (Clearing Firm)
  - *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)
- ***Client ID:***
  - *NestedPartyID (524)* = field in which the **ID** is provided
  - *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

When used in the inbound messages for specifying the Clearing Firm ID and the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

5.3.3.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
117	QuoteID	Quote identifier.	Int	20	From -2^63+1 to 2^63-1	Mandatory
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	(See field description)	Mandatory
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Mandatory
20021	LPRole	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Int	2	(See field description)	Mandatory
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
20022	RFEAnswer	Indicate whether the Quotes message is an answer to a RequestForExecution (34) message or not. (0: No [False] ; 1: Yes [True])	Int	1	(See field description)	Mandatory
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, From 1 to 5	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
296	NoQuoteSets	The number of sets of quotes in the message	NumInGroup	3	From 1 to 150	Mandatory
302	QuoteSetID	Unique ID for the Quote set.	String	10	From 1 to 2^32-2	Mandatory
304	TotNoQuotEntries	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set.	Int	1	Always equal to NoQuoteEntries (295)	Mandatory
295	NoQuoteEntries	Number of entries in Quotes repeating group.	NumInGroup	1	Always set to 1	Mandatory
299	QuoteEntryID	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.	String	10	From 0 to 2^32-2	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
134	BidSize	Quote bid quantity, (To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-1	Optional
132	BidPx	Quote bid price, (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Optional
135	OfferSize	Quote offer quantity, (To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-1	Optional
133	OfferPx	Quote offer price, (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Optional
	Trailer					

5.3.4 MassQuoteAck (b)

Client ◀OEG
Available for: SP

5.3.4.1 Message Description

This message is used by the Matching Engine to respond to the **MassQuote** (i) message sent by Liquidity Providers when no error is detected in any non-repeated field of the MassQuote request.

In case of error in any non-repeated field in the **MassQuote** (i) request, the matching engine rejects the **MassQuote** (i) request with an **OrderCancelReject** (9) message and the reason of the rejection provided in the *ErrorCode (9955)* field.

On the Warrants & Certificates segment, for each occurrence of the **MassQuote** (i) aggregate provided in the request (from 1 to 150 occurrences), a related occurrence of the **MassQuoteAck** (b) aggregate per *SecurityID (48)* and *EMM (20020)* may be found in the **MassQuoteAck** (b) message. As a result, the **MassQuoteAck** (b) message has a variable size.

The **MassQuoteAck** (b) aggregate includes the *SecurityID (48)* and the *EMM (20020)*, a *BidErrorCode (9934)* and an *OfferErrorCode (9935)* along with a Buy and Sell Order IDs and Revision Indicators. The matching engine populates the error codes as follows:

If an error has been detected in the *SecurityID* (48) of the input Quotes aggregate, both the *BidErrorCode (9934)* and *OfferErrorCode (9935)* are provided in the associated **MassQuoteAck** (b) aggregate.

If an error is detected in the *BidSize (134)* or *BidPx (132)* field, the error code is provided in the *BidErrorCode (9934)* field.

If an error is detected in *OfferSize (135)* or *OfferPx (133)* field, the error code is provided in the *OfferErrorCode (9935)* field.

When no error is detected in these fields, *BidErrorCode (9934)* and *OfferErrorCode (9935)* are not provided.

5.3.4.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
117	QuoteID	Quote identifier.	Int	20	From -2^63+1 to 2^63-1	Mandatory
297	QuoteStatus	Status of the mass quote acknowledgement.	Int	2	(See field description)	Mandatory
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Mandatory
20021	LPRole	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Int	2	(See field description)	Mandatory
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
21014	AckQualifiers	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	15	(See field description)	Conditional
296	NoQuoteSets	The number of sets of quotes in the message	NumInGroup	3	From 1 to 150	Optional
302	QuoteSetID	Unique ID for the Quote set.	String	10	From 1 to 2^32-2	Optional
304	TotNoQuotEntries	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set.	Int	1	Always equal to NoQuoteEntries (295)	Optional
295	NoQuoteEntries	Number of entries in Quotes repeating group.	NumInGroup	1	Always set to 1	Optional
299	QuoteEntryID	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.	String	10	From 0 to 2^32-2	Conditional
1747	BidQuoteID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
1748	OfferQuoteID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
9934	BidErrorCode	Error code returned when quote contains an invalid bid.	Int	6	From 0 to 2^16-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
9935	OfferErrorCode	Error code returned when a quote contains an invalid offer.	Int	6	From 0 to 2^16-2	Conditional
21008	BuyRevisionIndicator	Indicates whether the bid quote is a new quote, a replacement of a previous quote or a cancellation.	Int	1	(See field description)	Conditional
21009	SellRevisionIndicator	Indicates whether the offer quote is a new quote, a replacement of a previous quote or a cancellation.	Int	1	(See field description)	Conditional
	Trailer					

5.3.5 OrderCancelRequest (F)

Client ▶OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.5.1 Message Description

The **OrderCancelRequest** (F) message is used to request the cancellation of the entire remaining quantity of **an active order in the order book**, note that only the originating Firm is authorized to cancel its own orders.

Please see the description of behavior under the **ExecutionReport** (8) message for the cross Logical Access sending of **OrderCancelRequest** (F).

An order cancellation only applies to the remaining quantity of an order in the book. If the order to be cancelled was partially filled, the cancellation has no effect on the previous trades (or any previously executed quantity).

On ETF MTF platform, the **OrderCancelRequest** (F) message can be used to request the cancellation of an active RFQ previously created with the **QuoteRequest** (R) message. In this situation, the *OrderID (37)* should contain the *QuoteReqID (131) and OrderCategory (21041) must be set to Quote Request* . It can also be used to request the cancellation of an LP Answer, in this situation the *OrderID (37)* along with *OrderCategory (21041)* set to RFQ LP Answer must be specified in the request. It can be submitted either by Euronext members or by Non Euronext buy-side RFQ (Request for Quote) trading issuers.

Important Note: An active order can be cancelled by specifying the *ClOrdID (11)* of the original order:

If the **OrderCancelRequest** (F) message contains both *OrderID (37)* and *OrigClOrdID (41)*, the matching engine uses the *OrderID (37)* to cancel the order. If the *OrderID (37)* specified in the message is not found in the active orders list, the order modification is rejected. If the *OrderID (37)* specified in the message is found the matching engine does not check that the *OrigClOrdID (41)* of the order found ("cancelled" order) matches with the *OrigClOrdID (41)* contained in the **OrderCancelRequest** (F) message.

In the case where the values of the *Side* and/or *OrdType* provided in the **OrderCancelRequest** (F) message do not match with the *Side* and *OrdType (40)* of the targeted order it will lead to the rejection of the request with the error code 2101 "Unknown Order ID". (For triggered Stop orders, the value in field *OrdType (40)* must be equal to Limit, for Stop-limit, or Market for Stop-market order, corresponding to the type of stop order originally submitted.)

Note: By default, live orders submitted intraday are automatically cancelled on a network disconnection (OE Session or OEG disconnection).

Clients can indicate on each order if they want it to be persistent, i.e. not included in the scope of the Cancel On Disconnect mechanism. If the tag *CancelOnDisconnectionIndicator* (21018) is set to "1" for an order, this order will not be cancelled even if the Cancel On Disconnect kicks in for the OE Session it belongs to.

When the Cancel On Disconnect mechanism is triggered, the cancellation involves only orders entered on the current day. All still active orders, entered the previous days, remain in the order book.

OrderCancelRequest (F) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).

Currently the Inflight control mechanism is activated only on the Cash markets.

Components Usage within the Message

This message contains one component Parties is composed of the fields: *NoPartyIDs* (453), *PartyID* (448), *PartyIDSource* (447), *PartyRole* (452) and *PartyRoleQualifier* (2376);

This component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch.

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

Note regarding Dark Orders:

For Dark (Not Sweep) Orders, the field *OrderCategory* (21041) of an **OrderCancelRequest** (F) is mandatory and must be set to '2' (LIS Order) to properly identify a Dark Not Sweep Order.

For Dark (Sweep) Orders, the field *OrderCategory* (21041) of an **OrderCancelRequest** (F) is not mandatory (LIT Order) to properly identify a Dark Sweep Order (set to Null or to '1') – as they can only be cancelled once they have swept to COB.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: Specifying ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource* (447) = **P** (Short code identifier)
- *PartyRole* (452) = **3** (Client ID)
- *PartyRoleQualifier* (2376) = **23** (Firm or legal entity)

Case 5: Specifying ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType* (2594) = 0 (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType* (2594) = 1 (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

5.3.5.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
41	OrigClOrdID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	String	20	From -2^63+1 to 2^63-1	Conditional
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
40	OrdType	Type of Order.	Char	1	(See field description)	Mandatory
1094	PegPriceType	Defines the type of the peg order.	Int	1	(See field description)	Conditional
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional
	Trailer					

5.3.6 OrderCancelReplaceRequest (G)

Client ▶OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.6.1 Message Description

The **OrderCancelReplaceRequest** (G) message is used to modify **active orders in the order book.**

Please note that only the originating Firm (regardless of the Logical Access) is authorized to modify its orders.

Please see the description of behavior under the **ExecutionReport** (8) message for the cross Logical Access sending of **OrderCancelReplaceRequest** (G).

An active order can be modified by specifying the *OrderID (37)* of the original order or the *OrigClOrdID (41)*
If the **OrderCancelReplaceRequest** (G) message contains both *OrderID (37)* and *OrigClOrdID (41)*, the matching engine uses the *OrderID (37)* to cancel the order. If the *OrderID (37)* specified in the message is not found in the active orders list, the order modification is rejected. If the *OrderID (37)* specified in the message is found the matching engine does not check that the *ClOrdID (11)* of the order found ("modified" order) matches with the *OrigClOrdID (41)* contained in the **OrderCancelReplaceRequest** (G) message.
Please note that the field *ClOrdID (11)* is an identifier of the **OrderCancelReplaceRequest** (G) request.

The MiFID short codes included in this message concern the **OrderCancelReplaceRequest** (G) itself - it will not lead to any modification of the MiFID short codes previously submitted and associated to the live order to be modified.

OrderCancelReplaceRequest (G) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).
Currently the Inflight control mechanism is activated only on the Cash markets.

Handling of fields not available for modification

- *AccountCode* (6399), *LPRole* (20021) and *DarkExecutionInstruction (20052)* fields present in this message will always be ignored by the system, which means that clients are not able to modify *AccountCode* (6399) / *LPRole* (20021) / *DarkExecutionInstruction (20052)* of their live orders. If modification is required clients must cancel their existing order and submit a new one with a NewOrderSingle (D) message.

- In the case where the *Dark Execution Instruction* values in the **OrderCancelReplaceRequest** (G) message do not match with of the targeted order it will lead to the rejection of the request with the error code 2279 "Modification of DarkExecutionInstruction is not allowed"*While* fields *Side* (54) and *OrdType* (40) are part of the message structure, modification of these values is not allowed, and the values provided must match the values originally set on submission of the order. In the case where the values in the **OrderCancelReplaceRequest** (G) message do not match with the *Side* (54) and *OrdType* (40) of the targeted order it will lead to the rejection of the request with the error code 2101 'Unknown Order'. (For triggered Stop orders, the value in field *OrdType* (40) must be equal to Limit, for Stop-limit, or Market for Stop-market order, corresponding to the type of stop order originally submitted).
- Modification of *TimeInForce* (59)

For the Cash Markets - Modification of *TimeInForce* (59) results in rejection of the request in case orders are modified from a validity that is against market rules or cannot be executed. Such cases include modification of 'At Close' (7) or Good for Auction (GFA) (B) to any other validity.

For the Derivatives Markets - Modification of *TimeInForce* (59) is not permitted. If a **OrderCancelReplaceRequest** (G) message is submitted with a different value for *TimeInForce* (59) than the original order, the modification request will be rejected.

- *For Cash,* in the context of the Tax ID functionality (part of the IPO market model), *LongClientID (*21804*)* field present in this message will always be ignored by the system. If modification is required clients must cancel their existing order and submit a new one with a **NewOrderSingle** (D) message.
- Modification of *TradingSessionID* (336)

For Optiq Segment 'SP' – On Warrants, the modification of *TradingSessionID (336)* is rejected when *TimeInForce* (59) value is 0 = Day or 6 = Good till Date (GTD) with error code 2587 'Modification of Trading Session Validity is not allowed'. For other values of *TimeInForce* (59), the modification is ignored by the system.

For other Optiq Segments - The modification of *TradingSessionID (336)* is ignored by the system.

Components Usage within the Message

This message contains three components:

The first component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595)*

The second component ***Parties*** is composed of the fields: *NoPartyIDs (453)*, *PartyID (448)*, *PartyIDSource (447)*, *PartyRole* (452) and *PartyRoleQualifier (2376)*

The nested repeating group **NestedParties** is composed of *NoNestedPartyIDs (539)*, *NestedPartyID (524)*, *NestedPartyIDSource (525), NestedPartyRole (538)* and *NestedPartyRoleQualifier (2384)*.

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the ***Parties*** repeating group

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups

The repeating group ***NestedParties*** is also used to specify the *Clearing Firm* for the order

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

Case 1: Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: Specifying ExecutionwithinFirmShortCode for a Client:

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for *NestedPartyID* (524) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: Specifying ClientIdentificationShortCode where the client is a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Case 5: Specifying ClientIdentificationShortCode where the client is not a legal entity

- *NestedPartyID (524*) = field in which the **short code** is provided
- *NestedPartyIDSource* (525) = **P** (Short code identifier)
- *NestedPartyRole* (538) = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType* (2594) = 0 (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType* (2594) = 1 (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

Case 8: In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:

- *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

AND

- *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

Other Identifiers

For identification of an order submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

Clearing related data fields

If fields are populated, they will override the previously submitted fields. And if fields are not populated, the previous submitted fields will be deleted.

The clearing Firm related fields should be specified as following:

Clearing Firm ID

If provided, the following combination of fields identifies how clients should populate the Clearing Firm ID

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **4** (Clearing Firm)
- *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)

When used in the inbound messages to specify the Clearing Firm ID the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

Client ID / Long Client ID

If provided, the following describes how clients should populate the Client ID data for each market:

For the Cash Markets – Client ID data should be provided as combination of fields identified below. As this data is provided via the NestedParties repeating group – the repeating group may have from 1 to 5 occurrences.

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

When used in the inbound messages to specify the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

For the Derivatives Markets – Client ID data must be provided using the field *LongClientID* (21804), which can be used to its maximum length of 16 characters.

Due to this, for the Derivatives markets NestedParties repeating group may have from 1 to 4 occurrences. If the NestedParties combination for Client ID is provided for the Derivatives markets – the message will be rejected.

5.3.6.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
41	OrigClOrdID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	String	20	From -2^63+1 to 2^63-1	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	From 1 to 5	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
40	OrdType	Type of Order.	Char	1	(See field description)	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
59	TimeInForce	Specifies the maximum validity of an order.	Char	1	(See field description)	Mandatory
20021	*LPRole*	*[NA] Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".*	*Int*	*5*	*(See field description)*	*Optional*
6399	*AccountCode*	*[NA] Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.*	*Int*	*2*	*(See field description)*	*Optional*

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21015	STPAggressorIndicator	Field used as instruction for order handling. - Cancel resting order: indicates that the STP mechanism is "cancel resting order". - Cancel incoming order: indicates that the STP mechanism is "cancel incoming order". - Cancel both orders: indicates that the STP mechanism is "cancel both orders". - Disable STP is not applicable for Dark Orders.	Int	1	(See field description)	Optional
21016	DisclosedQtyRandIndicator	Indicates whether the client requests or not a randomization for the DisplayQty (1138) of his iceberg order.	Int	1	(See field description)	Optional
21018	CancelOnDisconnectionIndicator	Indicates whether the order is not in scope of the Cancel On Disconnect mechanism (order is persisted) or if order should be handled as defined by default. (0: Default Configuration ; 1: Order not in the scope of Cancel On Disconnect - Order is to be persisted)	Int	1	(See field description)	Mandatory
1094	PegPriceType	Defines the type of the peg order.	Int	1	(See field description)	Conditional
211	PegOffsetValue	Tick offset for a pegged order.	Int	3	From -127 to 127	Conditional
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	11	(See field description)	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
2362	SelfMatchPreventionID	An identifier of a group of Users or Traders sharing the same business activity at the same Firm.	String	5	From 0 to 2^16-2	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
99	StopPx	Stop Trigger Price is mandatory for stop orders.	Price	20	From -2^63+1 to 2^63-1	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20004	*UndisclosedPrice*	*[N/A] (For Future Use, Pending Regulatory Approval) Optional price for the hidden part of an Iceberg order.*	*Price*	*20*	*From -2^63+1 to 2^63-1*	*Optional*
1138	DisplayQty	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Qty	20	From 0 to 2^64-2	Conditional
126	*ExpireTime*	*[N/A] Field used as time of order expiration for GTT orders.*	*UTCTimestamp*	*27*	*Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)*	*Conditional*
432	ExpireDate	Field used as date of order expiration for GTD orders.	LocalMktDate	8	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Conditional
336	TradingSessionID	Trading Session Validity. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	String	3	(See field description)	Conditional
20175	TriggeredStopTimeInForce	Specifies the maximum validity of an triggered stop order.	Char	1	(See field description)	Conditional
20005	*UndisclosedIcebergType*	*[N/A](For Future Use, Pending Regulatory Approval) Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.*	*Int*	*1*	*(See field description)*	*Optional*
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional
21804	LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.	String	16	(See field description)	Optional
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
9930	*ConfirmFlag*	*[N/A] (Not used anymore) Indicates if the order entry or modification is confirmed by the broker issuing the order or not.* *If the order is not confirmed by the issuing broker, additional checks on price and quantity are performed by the Trading Engine. On the other hand, a confirmed order is not subject to this additional checks.* *Field also used in cancel/replace request to confirm a collar pass-through in case of rejection due to collar breach.*	*Char*	*1*	*(See field description)*	*Optional*
21800	ConditionalOrderFlag	Field used to specify if the order is a conditional or a firm order.	Char	1	(See field description)	Conditional
21801	FRMARAMPLP	Indicates whether the order is subject to French Market Abuse Regulation Accepted Market Practice Liquidity provision or not (0: Not subject to FR MAR AMP LP ; 1: Subject to DE MAR AMP LP).	Char	1	0 = Not subject to FR MAR AMP LP (default) 1 = Subject to FR MAR AMP LP	Optional
	Trailer					

5.3.7 OrderCancelReject (9)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.7.1 Message Description

The **OrderCancelReject** (9) message is used to notify the request issuer that the following messages were not processed by the matching engine:

OrderCancelRequest (F)
OrderCancelReplaceRequest (G)
OrderMassCancelRequest (q)
MassQuote (i)

Please refer to the Error Code List document for an exhaustive list of those cases.

The *ClOrdID (11)* provided in the Reject message identifies the request which is rejected; it does not refer to an order of the order book. Only the *OrigClOrdID (41)* field will refer to the targeted order. Hence in case of a rejection of an **OrderCancelRequest** (F) message, the *ClOrdID (11)* field will refer to the *ClOrdID (11)* provided in the rejected **OrderCancelRequest** (F) request, not to the targeted order.

If a client sends an Invalid value in a field, then in place of this value the **OrderCancelReject** (9) messages will not provide any value.

If a client sends an unknown ID (such as *SecurityID (48)*, *OrderId (37)*, *OrigClOrdID (41)*…) which, however, can be decoded by the system, this value is provided back to the client in the **OrderCancelRequest** (F), exactly as entered.

The reason of the rejection is provided by the *ErrorCode (9955)*, and a text for explanations of the error is provided in the Error Code List.

Rejection Behaviour

In Optiq orders are identified by multiple characteristics as follows: *OrderID (37) / OrigClOrdID (41), Side (54), OrdType (40)* and *SenderCompID (49)*. If any of the characteristics are not met, the order is considered "Unknown".

In case an attempt is made to modify or cancel an order that results in a rejection, whether this order is considered to be "Known" or "Unknown", in such rejection message the same order id is echoed back, as the one provided by the client in the inbound message, in all cases.

In cases where the inbound message receives a rejection with functional or technical error code, client should review the error code to identify what needs to be fixed in the submitted message.

In some cases an "Unknown" order will not receive an error code identifying the issue, but rather code 2101 (Unknown order). In this case, client should review the fields identified as mandatory order characteristics before resubmitting the request.

5.3.7.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
434	CxlRejResponseTo	Identifies the type of request that the OrderCancelReject (9) is in response to.	Char	1	(See field description)	Mandatory
9962	CollarRejType	Hit collar type (high or low) in case of order rejection due to collar breach.	Char	1	(See field description)	Conditional
21001	BreachedCollarPrice	Breached collar price in case of collar rejection.	Price	20	From -2^63+1 to 2^63-1	Conditional
39	OrdStatus	Identifies the current status of the order.	Char	1	(See field description)	Mandatory
21014	AckQualifiers	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	15	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21021	LogicalAccessID	Identifier of the Logical Access	Int	10	From 0 to 2^32-2	Conditional
21019	OEPartitionID	Idenifies uniquely an OE Optiq partition by which the engine is reached	Int	5	From 0 to 2^16-2	Conditional
21828	RejectionOrigin	Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection.	Char	1	(See field description)	Optional
	Trailer					

5.3.8 RequestAckMessage (Uy)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO

5.3.8.1 Message Description

This message is used by the Matching Engine to acknowledge a **PriceInput** (UI) message request and a **LiquidityProviderCommand** (UZ) sent by Liquidity Providers, for cash markets, and **RequestForImpliedExecution** (U66) for the derivatives markets, when the message is accepted.

The fields *RequestID (21060)* and *RefMsgType (372)* identify the request message and its type.

The **RequestAckMessage** (Uy) message is also used to notify the request issuer that the following messages were not processed by the matching engine:

PriceInput (UI)
LiquidityProviderCommand (UZ)
OwnershipRequest (U18)
OrderMassStatusRequest (AF)
RequestForImpliedExecution (U66)

The field *ErrorCode (9955)* will provide the reason in case of request rejection. If the request is accepted, this field will not be filled.

Please refer to the Error Code List file (.csv) for an exhaustive list of those cases.

5.3.8.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
21060	RequestID	Unique message identifier as assigned by the Client when submitting the message request.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
372	RefMsgType	The MsgType (35) of the FIX message being referenced.	String	3	Value received in the rejected inbound message, if any	Conditional
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
10076	LPActionCode	Action the LP wants to apply on the specified instrument of warrant type.	Char	1	(See field description)	Conditional
	Trailer					

5.3.9 OwnershipRequest (U18)

Client ▶OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.9.1 Message Description

The **OwnershipRequest** (U18) message is used by the clients to change the ownership of an active order from an OE Session to another OE Session belonging to the same Firm. Ownership migration is used to define the OE Session that will receive all outbound messages associated to the targeted order.
Please note that modifying an order (**OrderCancelReplaceRequest** (G)) also leads to an ownership migration.

The scope of the ownership can be a single order by specifying the *OrderID (37)* and *SecurityID* (48) of the targeted order. It could also be all orders of the specified *SecurityID (48)* belonging to the targeted Logical Access (*LogicalAccessID (21021)*).

The **OwnershipRequest** (U18) is acknowledged by the **OwnershipRequestAck** (U29), and by **ExecutionReport** (8) message(s) which provides the details of the affected order(s).

When an error is detected in any field of the message, the matching engine responds with the **RequestAckMessage** (Uy) message and the associated error code.

OwnershipRequest (U18) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).
Currently the Inflight control mechanism is activated only on the Cash markets.

Components Usage within the Message

This message contains 2 components:

The first component Parties is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

Use of the groups and values within them:

ExecutionwithinFirmShortCode and ClientidentificationShortCodes should be provided via the ***Parties*** repeating group;

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

Note regarding Dark Orders:

For Dark (Not Sweep) Orders, the field *Order Category* of an **OwnershipRequest** [U18] is mandatory and must be set to '2' (LIS Order) to properly identify a Dark Not Sweep Order.

For Dark (Sweep) Orders, the field *Order Category* of an **OwnershipRequest** [U18] is not mandatory (LIT Order) to properly identify a Dark Sweep Order (set to Null or to '1')

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided

- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- OrderAttributeType (2594) = 0 (Aggregated order)
- Order*AttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- OrderAttributeType (2594) = 1 (Pending allocation)
- OrderAttri*buteValue (2595)* = "**Y**"

5.3.9.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
41	OrigClOrdID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, always set to 1	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Optional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Conditional
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional
	Trailer					

5.3.10 OwnershipRequestAck (U29)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.10.1 Message Description

The **OwnershipRequestAck** (U29) message is sent twice by the matching engine to confirm that the **OwnershipRequest** (U18) has been taken into account. The first **OwnershipRequestAck** (U29) message has *TotalAffectedOrders* (533) set to -1, and repeats all the fields as they were submitted in the **OwnershipRequest** (U18).
Subsequently the member will receive an **ExecutionReport** (8) message per order affected by the command.

When the ownership request is totally processed the member will receive a last **OwnershipRequestAck** (U29) message to notify the member of the *TotalAffectedOrders (533)*.

Note regarding Passive Liquidity Protection (PLP)

If a **OwnershipRequest** (U18) is received, and it covers the scope of orders/updates/cancellations that are both already in the COB and those held in the PLP queue, then:

- Any orders that are in the COB will be processed as above, without any specific interaction with PLP.
- The **OwnershipRequestAck** (U29) messages would be sent containing only the orders in scope of the Ownership request that was in the COB.
- For any orders (or modification or cancellation of orders) that are in the PLP queue, the change of ownership will be applied after the order/update/cancellation exits the PLP queue. In this case, upon exit of PLP queue, the **ExecutionReport** (8) for the order/update/cancellation will be directly forwarded to the Logical Access that requested the ownership.
- No additional **OwnershipRequestAck** (U29) messages will be sent for the orders that were held in the PLP queue.

If a **OwnershipRequest** (U18) is sent, and all orders in the scope of this change are only in the PLP queue, as none of these orders are in the COB yet:

- For any orders (or modification or cancellation of orders) that are in the PLP queue, the change of ownership will be applied after the order/update/cancellation exits the PLP queue. In this case, upon exit of PLP queue, the **ExecutionReport** (8) for the order/update/cancellation will be directly forwarded to the Logical Access that requested the ownership.
- In this specific case, as none of the orders are in the COB the **OwnershipRequestAck** (U29) will be sent with the *TotalAffectedOrders* (533) set to 0.

5.3.10.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Conditional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Conditional
533	TotalAffectedOrders	Number of orders affected following a global request. It is set to -1 to indicate that the request is processed.	Int	10	From -2^31+1 to 2^31-1	Mandatory
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Trailer					

5.3.11 QuoteRequest (R)

Client ▶OEG ++
Available for: FND FXI EQD IDD CMO

5.3.11.1 Message Description

The **QuoteRequest** (R) message is used by the clients to indicate that they have an interest on the specified instrument.

For the Cash Markets, this message is sent to the Liquidity Providers registered for the specified instrument and will not lead to a market data publication.

Field *Side* (54) is optional as the client may or may not specify those parameters depending of the nature of the request. In case of QuoteType set to '2 - Restricted tradeable' this field *Side* (54) is mandatory and must be populated; if it is not, the QuoteRequest is rejected with ErrorCode "2273 - Side must be provided".

For the Derivatives Markets this message is used to request quotes / liquidity for a specific instrument. Submission of this message for the Derivatives segments results only in publication of a public message via MDG from a trading perspective. Upon reception of this Market Data message, registered (if any on the contract) Responsive Market Makers are required to provide liquidity.

For more details in behaviour and handling on the Cash and Derivatives markets clients should review the Kinematics documents associated to the individual markets.

Field *Side* (54) is optional as the client may or may not specify those parameters depending of the nature of the request.

For the Derivatives Markets: if the client does not wish to indicate quantity, the field *OrderQty* (38) should be filled with zero (0) and will be ignored.

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The following fields are strictly valid for Cash Market (Funds) and, if provided for Derivatives Market or any other Cash Market where Auto-RFQ is not supported, they will be ignored by the system as they are strictly relevant to Auto-RFQ functionality (applicable only for Funds):

- *QuoteType (537)*
- *NumOfCompetitors (1913)*
- *ExposureDuration (1629)*
- *Price (44)*
- *LastCapacity (29)*
- *ClearingInstruction (577)*
- *Text (58)*
- *Account (1)*
- *TechnicalOrdType (9941)*
- *OrderOrigination (1724)*
- *PostingAction (7443)*
- *NoNestedPartyIDs (539)*
- *NestedPartyID (524)*
- *NestedPartyIDSource (525)*
- *NestedPartyRole (538)*
- *NestedPartyRoleQualifier (2384)*
- *NoOrderAttributes (2593)*

- *OrderAttributeType (2594)*
- *OrderAttributeValue (2595)*

Components Usage within the Message

This message contains one component ***Parties*** which is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch.

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order (“AGGR” value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- OrderAttributeType (2594) = 0 (Aggregated order)
- Order*AttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- OrderAttributeType (2594) = 1 (Pending allocation)
- OrderAttri*buteValue (2595)* = "**Y**"

MinQty

The field *MinQty (110)* is conditional as the client must enter a quantity when the field *DarkExecutionInstruction (20052)* bit in position 5 from the left (corresponding to Minimum Quantity Type) is equal to 1 (MES); else the order could never be executed during the RFQ matching mechanism.

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) *AccountCode* (6399 is Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

Case 9: Specifying InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

AND

- *OrderOrigination (1724)* is **NOT** set

Case 10: Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

AND

- *OrderOrigination (1724)* is **NOT** set

NonExecutionBrokerShortCode

Presence Condition: Optional

Case 11: Specifying NonExecutionBrokerShortCode

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **26** (Correspondent broker)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Other Identifiers

For identification of an order submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

Clearing Firm ID

If provided, the following combination of fields identifies how clients should populate the Clearing Firm ID

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **4** (Clearing Firm)
- *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)

When used in the inbound messages to specify the Clearing Firm ID the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

Client ID

For the Cash Markets – Client ID data should be provided as combination of fields identified below. As this data is provided via the NestedParties repeating group – the repeating group may have from 1 to 5 occurrences.

- *NestedPartyID (524)* = field in which the **ID** is provided
- *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity) OR **24** (Natural person)

When used in the inbound messages to specify the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

QuoteType

- The field QuoteType (537) indicates the choice of the RFQ Issuer to allow the automatic matching of the RFQ.
  - QuoteType *(537)* = **0** (Indicative) is mapped as 'Manual RFQ'
  - QuoteType *(537)* = **2** (Restricted treadable) is mapped as 'Auto-RFQ'

The field is optional and, if not populated, the default value will be set to 0 (Indicative) which corresponds to 'Manual RFQ'

5.3.11.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	11	(See field description)	Optional
110	MinQty	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Conditional
537	QuoteType	Indicates the choice of the RFQ Issuer to allow the automatic matching of the RFQ.	Enum	1	(See field description)	Optional
1629	ExposureDuration	Defines the duration in seconds beyond which the RFQ will be executable from the time the RFQ was submitted. If the Delay is reached and conditions for the triggering are not satisfied, the RFQ is cancelled.	Numerical		(See field description)	Conditional
1913	NumOfCompetitors	Defines the minimum number of distinct LPs (distinct Firm ID) that submit a valid answer to the RFQ	Numerical	3	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
44	Price	Defines the price from which the RFQ can be executed, as the RFQ must only be executed if the best price available among the LP answers and COB orders is better than or equal to the RFQ's limit matching price. The Limit Matching Price is provided by the RFQ Issuer.	Price	20	(See field description)	Conditional
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity	Char	1	(See field description)	Optional
577	ClearingInstruction	Clearing Instruction.	Enumerated	2	(See field description)	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	Text	18	(Free Text)	Optional
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	Alphanumerical ID	12	(See field description)	Optional
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate	Char	1	(See field description)	Optional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	Bitmap	2	(See field description)	Optional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	From 1 to 4	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Optional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Optional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Optional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, always set to 1	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
	Trailer					

5.3.12 QuoteRequestReject (AG)

Client ◀OEG
Available for: EQD IDD CMO

5.3.12.1 Message Description

The Quote Request Reject message is used to respond to the Client's **QuoteRequest** (R) that has not succeeded.

5.3.12.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
658	QuoteRequestRejectReason	Reason the QuoteRequest (R) was rejected.	Int	2	(See field description)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
146	NoRelatedSym	Number of related symbols (instruments) in a message	NumInGroup	3	Always set to 1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
	Trailer					

5.3.13 AskForQuote (UL)

Client ◀OEG
Available for: SP

5.3.13.1 Message Description

This message is used only for the Warrants on the New Market Model and sent by the matching engine to the Liquidity Provider when a quote of the latter is required. *AFQReason (9939)* identifies the case that triggers this request.

5.3.13.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
9939	AFQReason	Indicates the reason why the AskForQuote (UL) message has been sent to the Liquidity Provider.	Char	1	(See field description)	Mandatory
	Trailer					

5.3.14 UserNotification (CB)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO

5.3.14.1 Message Description

UserNotification (CB) is used to notify clients of actions taken on their connections by exchange's Kill Switch action, or by their risk manager using Euronext RiskGuard (ERG) service.

For Kill Switch and RiskGuard the User Notifications sent to the clients might be triggered due to compliance with supplementing Directive 2014/65/EU of the European Parliament and of the Council with regard to regulatory technical standards specifying organisational requirements of trading venues, as well as for the services provided for such purposes for the investment firms engaged in algorithmic trading, Euronext Market operations, or authorized representatives of the investment firms, may suspend a member's or trader's access to the trading system or trigger the use of kill functionality in order to prevent disorderly trading conditions.

- The message is sent if client's access has been Suspended / Killed, or if their suspension / kill status has been lifted.

- In order to allow Sponsor Firms to monitor the Sponsored Firms activity, a new feature has been introduced within Drop Copy Members Gateway. The feature enables to automatically send a Kill Switch command targeting a Sponsored Firm when his Sponsor Firm loses connection with Drop Copy. Similarly, once the Sponsor Firm successfully (re)connects to Drop Copy, an Unsuspension command is triggered which will lift the suspension. Both of these commands lead to the standard sending of the UserNotification (CB) with the already known *UserStatus (926)* values.[8]
- After the sending of the notification for the suspension, and until this suspension is cleared, any following messages are rejected either with error code 2512 "Suspended by EMS" or 2582 "Suspended by Risk Manager". For details on which messages are used for the rejection please refer to section Direct Responses to Applications Messages.

For RiskGuard the **UserNotification** (CB) is sent:

- if client's access has been Blocked or Unblocked on a given contract, and it includes the scope for which this action has been applied;
- if for Derivatives, Order Size Limit has been activated or deactivated on a given contract, and the scope on which this action has been applied.

For derivatives, for Maximum Exposure Position control if MEP has been activated or deactivated on a given Firm, and if a Breach Action has kicked in/kicked out;

  - when the action in place is Block (User Status MEP Threshold Action Activated: Incoming requests are blocked or MEP Threshold Action Activated: Book was purged and incoming requests are blocked) the Exposure Side (*ExposureSide* (21818) field indicates, as for other actions, the side which was breached **BUT**, despite that, as the action is block, the block applies to all incoming requests and not only to the ones on the side of the breach.
  - ExposureSide (21818) **isn't** populated when the notification is sent to indicate MEP Activation/Deactivation;

- For Cash, if the Order Amount Limit has been activated or deactivated on a given instrument or globally for all instruments in scope of the Risk Manager/TargetFirmID (21098) monitoring authorizations, and the scope

[8] Please note this mechanism is only triggered for the Drop Copy accesses which have been configured with "Automatic Kill Switch and Unsuspension" set to Yes.

on which this action has been applied. In case of "Global OAL" the InstrumentScopeSecurityID (1538) and InstrumentScopeSecurityIDSource (1539) are not provided.

- Please note that:
  - For Non-Sponsored Firms, where only "individual OAL" is allowed, a UserNotification (CB) is sent for each activation/deactivation;
  - For Sponsored Firms, where both "global and individual OAL" can be submitted and live in parallel:
    1. When a command is sent to activate "global OAL" then a single UserNotification (CB) is triggered to indicate it to the firm and NO message is sent to indicate the explicit removal of any "individual OAL" which was previously activated and got overridden by the sending of the "global OAL";
    2. When there is the activation of "global OAL" followed by the activation of the "individual OAL" on different instruments then the following happens:
       - One UserNotification (CB) is sent to indicate the activation of "global OAL" AND
       - Upon reception of "individual OAL", one **UserNotification** (CB) is sent, per *TargetFirmID* (21098) + *SecurityID* (48), to indicate the activation of it;

For Cash, if Unpriced Orders Restriction has been activated or deactivated on a given Firm ID or Logical Access ID.

Overall, the Members notification, through the UserNotification (CB) message is managed as following:

- sent when MEP is activated or deactivated;
  - in case MEP is activated/deactivated, for a given firm, or on Logical Access(es) for a given Firm, through multiple risk managers then UserNotification (CB) is sent per Risk Manager which sent the MEP command;
  - in case upon activation/deactivation there is an immediate triggering of a threshold breach or the removal of a threshold currently in use, respectively, then the UserNotification (CB) to indicate activation/deactivation and only after the notification of the threshold breach triggering or threshold breach removal;
- when the Risk Manager adjusts the initial submitted MEP command (threshold values, or breach actions or all – as described in section Message Description of ERGCommand (U68))
  - no notification is sent as the indication that MEP was activated had already been sent. In case the adjustment leads to a threshold breach then that is communicated;
- in case the Firm breaches thresholds set by different risk managers **which have different breach actions**
  - a single UserNotification (CB) is sent, with the most restrictive action *(as it is the one in place to validate the incoming requests from the trading member)*
  - in case the action is Block or Pull and Block then the different risk managers have to remove the block for the firm to be able to trade again;
- in case the Firm breaches thresholds set by different risk managers **which have the same breach action**
  - a single UserNotification (CB) is sent
  - in case the action is Block or Pull and Block then the different risk managers have to remove the block for the firm to be able to trade again;
- in case the Firm breaches thresholds which may have been set by different risk managers (or by a single risk manager) and lead to the same action, meaning same action already triggered once the other threshold is breached
  - no UserNotification (CB) is sent,
  - in case the action is Block or Pull and Block then the different risk managers have to remove the block for the firm to be able to trade again;
- for the specific case created by block either because of action Block or action Pull and Block, where notifications are sent to the risk manager indicating that, in normal situations, another action would have been activated once the exposure moves, no notification is sent to the trading firm. In further details:
  - if there is no action in place or an action that is not Block or Pull and Block and there is a breach of the threshold that leads to Block or Pull and Block - **a UserNotification (CB) is sent** to indicate the new action in place;
  - if the trading firm is in Block state following a breach of a threshold which had the action "Block" associated and then there is a breach of the threshold that leads to Pull and Block - **a UserNotification (CB) is sent** to indicate the new action in place;
  - if the trading firm is breaching the threshold with the action "pull and block" associated and there is an exposure adjustment which leads to the breach of the threshold with action "block" - **no UserNotification (CB) is sent** to indicate the new action in place;
  - if the trading firm is breaching a threshold which has the action pull and block or Block and there is an exposure adjustment which leads to breach down, which would move to any of the other actions (going down means theoretically, because practically the block is persisted so the action doesn't change) - **no UserNotification (CB) is sent** to indicate the new action in place;

- **Once a limit is breached or multiple limits are breached simultaneously**, either the MEP 100% or one/multiple of the three individual thresholds, the following messages are triggered:
    - UserNotification (CB) is sent to the Firm in case the breach of the threshold has triggered a *"breach action"* ;
        - Please note that in case of successive breach of individual thresholds no message is sent to clear the previous breached threshold, only a message to indicate the new threshold in place is sent;

- Concerning the "Clearing" of previously breached thresholds (i.e, when the exposure is recomputed and it's no longer breaching the defined threshold):
    - In case the recomputation leads to a clear of the current threshold to a lower one:
        - UserNotification (CB) is sent to the Firm to indicate the new threshold and action which are activated;

    - In case the recomputation leads to "no threshold is longer being breached":
        - UserNotification (CB) is sent to the Firm to indicate no threshold neither action are activated;

After notification of one of the above events and until the restriction is lifted, any of the inbound messages (for derivatives: except for strategies creation, open order request, mass cancelations, ownership request, request for implied execution and quote request) are rejected with an appropriated error code.

The field *UserStatus (926)* in this message indicates the nature of action and the case of Kill functionality the scope taken on the access and/or orders. In case of suspension the scope is provided either in the field *InstrumentScopeSecurityID (1538)* or *RiskFamily (20165)*.

The text in the field *UserStatus (926)* associated to each value provides for the following possible actions and granularities.

Actions:

SERVICE	ACTION	DESCRIPTION
Kill Switch and Risk Guard	Suspended	access to the trading system has been suspended
Kill Switch and Risk Guard	Suspension Cleared	access to the trading system has been restored after a Suspension
Kill Switch	Killed	access to the trading system has been suspended and all unexecuted orders submitted have been cancelled
Kill Switch	Kill Cleared	access to the trading system has been restored after a Kill functionality was initiated. Orders cancelled upon initiation of Kill functionality will NOT be restored
Risk Guard	Blocked	access to the trading system, on a given contract, has been blocked. All unexecuted orders previously submitted might have been cancelled
Risk Guard	Unblocked	access to the trading system, on a given contract, has been unblocked. Orders cancelled upon initiation of Block functionality will NOT be restored
Risk Guard	Order Size Limit (Derivatives Only)	orders submitted on a given contract cannot have a quantity higher than the Order Size Limit defined per contract. The limit is applied per individual order and not globally.
Risk Guard	Order Amount Limit (Cash Only)	orders submitted on a given instrument cannot have an amount higher than the Order Amount Limit defined per instrument or globally for all instruments, of an Optiq segment, on which the Risk Manager is authorized to monitor the TargetFirmID (21098) – only applicable to Sponsored Firms. The limit is applied per individual order and not cumulative cross orders.
Risk Guard	Maximum Exposure Limit (Derivatives only)	orders (excluding Wholesales, RFC)/quotes/trades (excluding TRF temporary trades) are taken into account to validate if the maximum allowed position for the contract is being respected or not.

SERVICE	ACTION	DESCRIPTION
Risk Guard	Unpriced Orders Restriction (Cash only)	unpriced orders (Market, Stop Market and Dark Sweep without Order Price orders) cannot be submitted and are rejected at Order Entry. The command can be entered by a Risk manager authorized to monitor the Firm ID (only Sponsored Firm) and/or the Logical Access ID.

Scope:

For Kill Switch*: TargetCompID (56)* is always provided (in the header) but it represents the scope of the kill only in case the action has been taken when specified by *UserStatus (926)* as Firm;

For Risk Guard: *TargetCompID (56)* is always provided (in the header) but it represents the scope of the action only in case the *UserStatus (926)* references Firm, Trader – Algo, DEA, Order Size Limit or Maximum Exposure Position;

SCOPE	DESCRIPTION	IDENTIFIER FIELD PROVIDED
Trader-Algo	**For Kill Switch:** a trader or an algorithm will be in scope, applied based on the value specified in the field *PartyID (448)*, when used to provide the *ExecutionWithinFirmShortCode information.* In this case the field *PartyID (448)*, in the message will be populated with the stipulated value and *PartyIDSource (447), PartyRole (452), PartyRoleQualifier (2376)* are used to allow the identification of the provided ID. **For Risk Guard:** a Firm + Trader Algo will be in scope, applied based on the *TargetPartyID* (21095), used to provide the *ExecutionWithinFirmShortCode* information. In this case, the field *PartyID (448)* in the message will be populated with the stipulated value and *PartyIDSource (447), PartyRole (452), PartyRoleQualifier (2376)* are used to allow the identification of the provided ID.	*PartyID (448)*
Firm	**For Kill Switch:** member, including all of the physical connections and orders associated to the Firm ID will be in scope; **For Risk Guard:** member, including all of the physical connections and orders associated to the Firm ID will be in scope **BUT** in a per Optiq Segment basis;	*TargetCompID (56)*
DEA/ClientIdentificationShortCo	**For Kill Switch:** the sub-set of orders / messages flagged as being submitted via a Direct Electronic access (DEA) provided by members to their own clients either for Sponsored Access or Direct Market Access (DMA) In case of Kill command being done for Sponsored Access, the Status will identify "DEA" and the field *ClientIdentificationShortCode* will not be populated In case the Kill command is done for the DMA, the command is applied based on the value specified in the field *ClientIdentificationShortCode.* In this case the field *ClientIdentificationShortCode* in the message will be populated with the stipulated value **For Risk Guard:** the sub-set of orders/messages submitted under the *TargetClientIDShortCode (21108)* are killed or the access of the *TargetClientIDShortCode (21108)* is suspended, blocked or checked against the order size limit, depending on the command submitted by Risk Manager to the Exchange;	*PartyID (448)*

SCOPE	DESCRIPTION	IDENTIFIER FIELD PROVIDED
LogicalAccess	**For Risk Guard:** Scope is the sub-set of orders/messages submitted under the *TargetLogicalAccessID (21099)* are killed or the access of the *TargetLogicalAccessID (21099)* is suspended or blocked, depending on the command submitted by the Risk Manager to the Exchange. In case the action is applied at Logical Access level, only the Firm that owns the connection receives the **UserNotification** (CB).	*LogicalAccessID*

Components Usage within the Message

This message contains two components:

The first component **Parties** which is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component **InstrumentScopeGrp** which is composed of the fields: *NoInstrumentScopes (1656), InstrumentScopeSecurityID (1538), InstrumentScopeSecurityIDSource (1539), OrderSizeLimit (21102), OrderAmountLimit (21809);*

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Conditional

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID* (448) **=** field in which the short code is provided
- *PartyIDSource* (447) = **P** (Short code identifier)
- *PartyRole* (452) = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

Case 4: ExecutionwithinFirmShortCode for a Firm or DEA

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **D** (Short code identifier)
- *PartyRole (452)* = **1** (Executing Firm)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

For **Risk Guard**, only the following combination, concerning ExecutionWithinFirmShortCode, is provided:

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)

- *PartyRole (452)* = **12** (Executing Trader)

ClientIdentificationShortCode

Presence Condition: Conditional

Case 5: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 6: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448*) = field in which the **short code** is provided
- *PartyIDSource* (447) = **P** (Short code identifier)
- *PartyRole* (452) = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 7: ClientIdentificationShortCode in case of a DMA suspension

- *PartyID (448*) = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Proprietary / Custom Code)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

For **Risk Guard**, only the following combination, concerning ClientIdentificationShortCode, is provided:

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)

5.3.14.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
926	UserStatus	Status of the user.	Int	3	(See field description)	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	If provided, always set to 1	Conditional
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Conditional
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Conditional
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Conditional
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Conditional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Conditional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
20165	RiskFamily	Identifier of the family.	String	8	Alphanumeric	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21823	MarketCondition	Indicates the mode during which the Unpriced Orders Restriction is applied.	MultipleCharValue	3	(See field description)	Conditional
1656	NoInstrumentScopes	Number of Instrument scopes entries.	NumInGroup	1	If provided, always set to 1	Conditional
1538	InstrumentScopeSecurityID	Security ID.	String	10	From 0 to 2^32-2	Conditional
1539	InstrumentScopeSecurityIDSource	Used to limit instrument scope.	String	1	(See field description)	Conditional
21102	OrderSizeLimit	Indicates the Maximum Order Size above which all orders will be rejected by the Matching Engine.	Qty	20	From 0 to 2^64-2	Conditional
21808	OrderAmountLimit	Indicates the Maximum Order Amount above which all orders will be rejected by the Matching Engine.	Amount	20	From 0 to 2^64-2	Conditional
21818	ExposureSide	Indicates the side of the exposure. This field must always be populated for Derivatives and not be sent for Cash.	Int	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
21825	MarketPlace	Indicates the market place.	String	3	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana	Optional
	Trailer					

5.3.15 PriceInput (UI)

Client ▶OEG
Available for: EQ FND FXI SP

5.3.15.1 Message Description

The matching engine acknowledges the request by sending back a **RequestAckMessage** (Uy) message.

The type of price is specified in the *InputPxType (9950)* field:

1 – Valuation Price: for this type the *Price* must not be provided. If the message is accepted by the matching engine a public **PriceUpdate** (1003) message will be disseminated to the market for one lot size at the reference price with *Market Data Price Type* equals to '23' Valuation Price.

2 – Alternative Indicative Price: for this type the *Price* must be provided. If the message is accepted by the matching engine a **PriceUpdate** (1003) message will be disseminated to the market participants at the price provided by the client and it will accordingly update the instrument's reference price. The Dynamic Collars are updated around the price specified in the **PriceInput** (28) message and a public **MarketUpdate** (1001) message is sent to the market to disseminate the new collars.

For specific use and authorizations per Trading Group (Class) please refer to the Trading Manual.

PriceInput (UI) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).

Currently the Inflight control mechanism is activated only on the Cash markets.

Components Usage within the Message

This message contains 2 components:

The first component **Parties** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

Use of the groups and values within them:

ExecutionwithinFirmShortCode and ClientidentificationShortCodes should be provided via the ***Parties*** repeating group;

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message.

For cases 4 and 5, explained below, values 1 and 2 available for *PartyID* (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)

- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376*) = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

5.3.15.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
9950	InputPxType	Type of input price.	Char	1	(See field description)	Mandatory
	Trailer					

5.3.16 LiquidityProviderCommand (UZ)

Client ▶OEG
Available for: SP

5.3.16.1 Message Description

This message is used by a Liquidity Provider to:

Activate a Warrant instrument upon its creation. It removes the need for further validation by Issuers of Knock-Ins (KI) in the trading system, and streamlines the overall KI process. (Knock In By Issuer functionality "KIBI").

Trigger a Knock-Out (KO) of an instrument independently from, and in place of, the KO system managed by Euronext. Reason for suspension (KO or not) is published in the market data and if the reason is KO, origin (KOBI or not) is provided. (Knock Out By Issuer KOBI-functionality).

Trigger a Payment After Knock Out (PAKO) phase after a Knock-Out has been triggered, this phase enables clients to redeem leveraged Knock-Outs. (Payment After Knock Out PAKO-functionality). After PAKO is triggered the instrument is forced into a Bid Only state, even if no additional message is sent to indicate this, and remains in this state for the duration of this phase.

Trigger a Bid Only or Offer Only period. These action codes are not accepted during PAKO phase.

The Matching Engine acknowledges the request by sending back a **RequestAckMessage** (Uy) message.

Components Usage within the Message

This message contains 2 components:

The first component **Parties** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

Use of the groups and values within them:

ExecutionwithinFirmShortCode and ClientidentificationShortCodes should be provided via the ***Parties*** repeating group;

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm) OR **23** (Firm or legal entity) OR **24** (Natural person)

Case 2: ExecutionwithFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)

- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = P (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

5.3.16.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
10076	LPActionCode	Action the LP wants to apply on the specified instrument of warrant type.	Char	1	(See field description)	Mandatory
	Trailer					

5.3.17 OrderMassStatusRequest (AF)

Client ▶OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.17.1 Message Description

The **OrderMassStatusRequest** (AF) message is used by clients to request the status of a single target order (*OrderID (37)* or *OrigClOrdID (41)*):

If there is a corresponding live order in the Order Book, the system will acknowledge the request with an **ExecutionReport** (8) message (*ExecType* = 'm') ;

If there is no corresponding order in the Order Book, the system will reject the request with a **RequestAckMessage** (Uy) message (*ErrorCode* = '2101' - 'Unknown Order').

Please note that the field *MassStatusReqID (584)* is an identifier of the **OrderMassStatusRequest** (AF) message.

When an error is detected in any field of the message, the matching engine responds with the **RequestAckMessage** (Uy) message and the associated error code.

OrderMassStatusRequest (AF) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).

Currently the Inflight control mechanism is activated only on the Cash markets.

Components Usage within the Message

This message contains 2 components:

The first component **Parties** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

Use of the groups and values within them:

ExecutionwithinFirmShortCode and ClientidentificationShortCodes should be provided via the ***Parties*** repeating group;

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

Note regarding Dark Orders:

For Dark (Not Sweep) Orders, the field "Order Category" of an OrderMassStatusRequest [AF] is mandatory and must be set to '2' (LIS Order) to properly identify a Dark Not Sweep Order.

For Dark (Sweep) Orders, the field "Order Category" of an OrderMassStatusRequest [AF] is not mandatory (LIT Order) to properly identify a Dark Sweep Order (set to Null or to '1').

Note regarding Passive Liquidity Protection (PLP)

In derivatives markets, when an order is submitted for a contract with PLP enabled, if the order is aggressive at reception, it is placed in a PLP queue and remains there for a pre-defined delay referred to as the PLP Delay.

If a **OrderMassStatusRequest** (AF) is received while:

- the targeted order is in the PLP queue: the **OrderMassStatusRequest** (AF) is not added to the PLP queue. The open order request gets **immediately rejected** with the ErrorCode set to: *2101 = Unknown Order*, because the targeted order is not yet active in the COB;
- the targeted order is in the COB, and there are still modification(s) and/or cancellation(s) for the order in the PLP queue: Optiq returns the relevant current state of the existing active order in the COB;
- the targeted order is in the COB: the request follows the standard behaviour (same as when there is no PLP).

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- *OrderAttributeValue (2595)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

5.3.17.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
41	OrigClOrdID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	String	20	From -2^63+1 to 2^63-1	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
584	MassStatusReqID	Unique Identifier assigned by the client to the OrderMassStatusRequest (AF).	String	20	From -2^63+1 to 2^63-1	Mandatory
585	MassStatusReqType	Specifies the scope of the OrderMassStatusRequest (AF).	Int	3	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional
	Trailer					

5.3.18 OrderMassCancelRequest (q)

Client ▶OEG
Available for: EQ FXI SP EQD IDD CMO FND BLK

5.3.18.1 Message Description

The **OrderMassCancelRequest** (q) message is used to request the cancellation of the entire remaining quantity of **all active orders** matching the specified criteria(s), note that only the originating Firm is authorized to cancel its own orders.

An order cancellation only applies to the remaining quantity of an order in the book. If the order to be cancelled was partially filled, the cancellation has no effect on the previous trades (or any previously executed quantity).

The *MassCancelRequestType* (530) field defines the scope of the mass cancellation request:

To cancel orders assigned to an instrument, *MassCancelRequestType* (530) must be set to '1' (cancel orders for a security) and the *SecurityID* (48) field must be populated with the symbol index of the instrument concerned.

Derivatives only: To cancel orders assigned to instruments of a derivative contract, *MassCancelRequestType* (530) must be set to '1' and the *SecurityID* (48) field must be populated with the symbol index of the contract concerned.

Cash only: To cancel orders assigned to instruments attached to a given trading group, *MassCancelRequestType* (530) must be set to 'A' (cancel orders for a security group) and the *ClassID* (9945) field must be populated with the code of the trading group concerned.

Optional additional criteria can be specified: *EMM (20020)*[9], *Side (54)*, *AccountCode (6399)*, *LogicalAccessID (21021)*, *TargetPartyID* (21095) and *OEPartitionID (21019)*. Those filters are used to restrict the scope of the Mass Cancel request.

In the field *TargetPartyID* (21095) clients may specify the value of Execution Within Firm Short Code with which orders were originally submitted, and if provided would cover the scope of the orders and quotes submitted by the Firm and specified Short code. Value provided in this field may differ from the value specified as the Execution Within

[9] COB EMMs only.

Firm Short Code within the **OrderMassCancelRequest** (q) message. When an error is detected in any field of the message, the matching engine responds with the **OrderCancelReject** (9) message and the associated error code.

Components Usage within the Message

This message contains 2 components:

The first component **Parties** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

The second component ***OrderAttributeGrp*** is composed of the fields: *NoOrderAttributes (2593)*, *OrderAttributeType (2594)*, *OrderAttributeValue (2595).*

Use of the groups and values within them:

ExecutionwithinFirmShortCode and *ClientidentificationShortCodes* should be provided via the ***Parties*** repeating group;

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory, first use of Parties group is assumed to be for indication of ExecutionwithinFirmShortCode

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **algorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. Second use of Parties group in this message is assumed to be for indication of ClientIdentificationShortCode. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.

For cases 4 and 5, explained below, values 1 and 2 available for PartyID (448) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

Case 4: ClientIdentificationShortCode where the client is a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)

- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Case 5: ClientIdentificationShortCode where the client is not a legal entity

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **0** (Aggregated order)
- OrderAttributeValue (2595) = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***OrderAttributeGrp*** nested group as following:

- *OrderAttributeType (2594)* = **1** (Pending allocation)
- *OrderAttributeValue (2595)* = "**Y**"

Mass Cancellation Processing

OrderMassCancelRequest (q) message is subject to inflight control mechanism (please see the Inflight Control Mechanism section for more details).

Currently the Inflight control mechanism is activated only on the Cash markets.

As a consequence, for the messages on the Cash segments a counterpart order can be sent to one of the affected books *after* the mass cancel request at group level but *before* the cancellation request is queued for the book; in this situation, it is possible for an order in scope of the mass cancellation to match against the entering counterpart order *before* being actually cancelled.

Behaviour Control for Individual Notifications

The *BehaviourInstruction* (21827) field provides control over the delivery of individual **ExecutionReport** (8) messages following a mass cancel request.

Position 0: Disable Individual Notifications

- Value 0 or field not provided (default): Individual **ExecutionReport** (8) messages are sent for each cancelled order

- Value 1: Individual **ExecutionReport** (8) messages are suppressed; clients rely on **OrderMassCancelReport** (r) as implicit notification

Default Behavior: When *BehaviourInstruction* (21827) is not provided, the system assumes position 0 = 0 (individual **ExecutionReport** (8) messages will be sent).

Cross-OE Session Handling: when a **OrderMassCancelRequest** (q)affects orders from other OE Sessions:

The **OrderMassCancelReport** (r) is sent only to the OE Session that submitted the **OrderMassCancelRequest** (q). Individual **ExecutionReport** (8) messages for orders belonging to other OE Sessions follow the standard behavior regardless of the BehaviourInstruction value.

5.3.18.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
530	MassCancelRequestType	Specifies the scope of the OrderMassCancelRequest (q). The specified action is only applicable to the orders already present in the book.	Char	1	(See field description)	Mandatory
9945	ClassID	Instrument Group / Class Identifier.	String	2	Alphanumeric	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (r).	String	11	Alphanumeric	Optional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Optional
54	Side	Indicates the side of the order.	Char	1	(See field description)	Optional
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Optional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Optional
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional
21827	BehaviourInstruction	Allows members to specify whether they want to receive, or not, individual kill order notifications following the submission of mass cancellation.	MultipleCharValue	1	(See field description)	Optional
	Trailer					

5.3.19 OrderMassCancelReport (r)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.19.1 Message Description

The **OrderMassCancelReport** (r) message is sent twice by the matching engine to confirm that the **OrderMassCancelRequest** (q) has been taken into account. The first **OrderMassCancelReport** (r) message has *TotalAffectedOrders (533)* set to -1, and repeats all the fields as they were submitted in the **OrderMassCancelReport** (r) request.

The client will receive a single **ExecutionReport** (8) message per successfully cancelled order (if any). Please note that **ExecutionReport** (8) messages are sent to the OE Session that owns the cancelled order.

When the mass cancel request is completely processed the client will receive a last **OrderMassCancelReport** (r) message to notify them of the *TotalAffectedOrders (533)*. The number provided by *TotalAffectedOrders* (533) field could be different than the number of killed order notifications received by the issuer of the Mass Cancel request if some killed orders belonged to other OE Sessions. (Please refer to the Kinematics for further details).

Behaviour Control for Individual Notifications

In Derivatives Market, in case position 0: Disable Individual Notifications of *BehaviourInstruction* (21827) is set to 1 (means individual **ExecutionReport** (8) messages are suppressed), clients must consider that any order which was in scope of a **OrderMassCancelRequest** (q) and has a *BookInTime* (21002) older than the one reported in the **OrderMassCancelReport** (r) with *TotalAffectedOrders* (533) different than -1 have been cancelled. The **OrderMassCancelReport** (r) acts like an implicit notification that the orders have been cancelled;

Cross-OE Session Handling: for OE Sessions with orders impacted by an **OrderMassCancelRequest** (q), submitted through another OE Session, and having position 0: Disable Individual Notifications of *BehaviourInstruction* (21827) set to 1 (individual **ExecutionReport** (8) messages are suppressed), there is no implicit notification of the cancellations.The **OrderMassCancelReport** (r) is only sent to the OE Session on which the **OrderMassCancelRequest** (q) request is submitted.

Components Usage within the Message

This message contains 1component:

The component **Parties** is composed of the fields: *NoPartyIDs (453), PartyID (448), PartyIDSource (447), PartyRole (452) and PartyRoleQualifier (2376)* - this component is used to provide data for the ExecutionwithinFirmShortCode and ClientIdentificationShortCode MIFID II field for risk management purposes such as kill switch;

Use of the groups and values within them:

ExecutionwithinFirmShortCode and ClientidentificationShortCodes should be provided via the ***Parties*** repeating group;

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

Case 1: ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

Case 2: ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction

- *PartyID (448)* = field in which the a**lgorithm short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing trader)
- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = **3** (for 'NORE') should be provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

5.3.19.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
533	TotalAffectedOrders	Number of orders affected following a global request. It is set to -1 to indicate that the request is processed.	Int	10	From -2^31+1 to 2^31-1	Mandatory
9945	ClassID	Instrument Group / Class Identifier.	String	2	Alphanumeric	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
54	Side	Indicates the side of the order.	Char	1	(See field description)	Conditional
21019	OEPartitionID	Identifies uniquely an OE Optiq partition by which the engine is reached.	Int	5	From 0 to 2^16-2	Conditional
21021	LogicalAccessID	Identifier of the Logical Access.	Int	10	From 0 to 2^32-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Conditional
1369	MassActionReportID	Exchange allocated order mass cancel report ID.	String	20	Value provided by the Trading Engine	Mandatory
530	MassCancelRequestType	Specifies the scope of the OrderMassCancelRequest (q). The specified action is only applicable to the orders already present in the book.	Char	1	(See field description)	Mandatory
531	MassCancelResponse	Specifies the action taken by counterparty order handling system as a result of the OrderMassCancelRequest (AF).	Char	1	(See field description)	Mandatory
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 "Lit Order".	Char	1	(See field description)	Conditional
21014	AckQualifiers	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	15	(See field description)	Conditional
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (q).	String	11	Alphanumeric	Optional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	From 1 to 2	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole (452).	Int	2	(See field description)	Mandatory
21827	BehaviourInstruction	Allows members to specify whether they want to receive, or not, individual kill order notifications following the submission of mass cancellation.	MultipleCharValue	1	(See field description)	Optional
	Trailer					

5.3.20 RFQNotification (U35)

Client ◀OEG
Available for: FND FXI

5.3.20.1 Message Description

The **RFQNotification** (U35) message is sent by the matching engine to inform Liquidity Providers about the new RFQ characteristics previously received from an RFQ issuer (Client who sent the RFQ) through the **QuoteRequest** (R) message.

This message is sent to Liquidity Providers registered for the dedicated instrument.

5.3.20.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Optional
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	11	(See field description)	Mandatory
110	MinQty	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	Optional
21041	OrderCategory	Field used as instruction for order handling. When not provided or provided at the Null Value, it is assumed to be set at value 1 “Lit Order”.	Char	1	(See field description)	Conditional
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Optional
	Trailer					

5.3.21 RFQMatchingStatus (U36)

Client ◀OEG
Available for: FND FXI BLK

5.3.21.1 Message Description

The **RFQMatchingStatus** (U36) message is sent by the matching engine to inform the RFQ issuer about the potential matching situation (*PotentiaMatchingPrice (21030)*, *PotentialMatchingQuantity (21031)*, and *NumberOfLPs (21034)*) at the time the message is sent.

5.3.21.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
21030	PotentialMatchingPrice	The Potential Matching Price indicates to the RFQ issuer the matching price for the "Potential Matching Quantity".	Price	20	From -2^63+1 to 2^63-1	Conditional
21031	PotentialMatchingQuantity	The potential matching quantity indicates the maximum volume that would be matched in case of an RFQ validation.	Qty	20	From 0 to 2^64-2	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
21034	NumberOfLPs	Indicates the number of LPs who sent an answer to a specific RFQ.	Int	2	From 0 to 2^8-2	Conditional
	Trailer					

5.3.22 RFQLPMatchingStatus (U37)

Client ◀OEG
Available for: FND FXI

5.3.22.1 Message Description

The **RFQLPMatchingStatus** (U37) message is sent by the matching engine to inform the Liquidity Provider about the potential matching quantity at the time the message is sent.

The field *PotentialMatchingQuantity (21031)* will contain the potential aggregated matching quantity for all the concerned LP's answers for the identified RFQ (provided by the *QuoteReqID (131)*).

5.3.22.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
21031	PotentialMatchingQuantity	The potential matching quantity indicates the maximum volume that would be matched in case of an RFQ validation.	Qty	20	From 0 to 2^64-2	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
	Trailer					

5.3.23 RequestForExecution (UM)

Client ◀OEG
Available for: SP

5.3.23.1 Message Description

This message is used by the matching engine to offer the Liquidity Provider the opportunity to confirm or modify the quote of an instrument before completing any trade.

Upon reception of this message the Liquidity Provider can either send a new Quote to update the price or ignore the request (and thus trades within the timeframe). Please refer to the **MassQuote** (i) message for further explanations.

5.3.23.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
	Trailer					

5.3.24 SecurityDefinitionRequest (c)

Client ▶ OEG
Available for: EQD IDD CMO

5.3.24.1 Message Description

This message is used to create a user-defined strategy during the trading session. Any logical access of type Trading or Market Making can initiate strategy creation.

The strategy creation request is acknowledged or rejected by the system using a **SecurityDefinition** (d) message. In case of positive acknowledgement, message provides the *SecurityID (48)* - symbol index – of the created (or existing) strategy.

The strategy to be created must respect the strategy definition corresponding to its code specified with the *SecuritySubType (762)* field. It must also be defined from the buy side perspective. For example, the strategy definition of a Future Calendar Spread must follow the following constraints:

Two future legs within the same contract;
Ratio 1 for the first leg L_1, as a buy;
Ratio 1 for the second leg L_2, as a sell;
Front leg expiry precedes second leg expiry.
This corresponds to the definition of the spread strategy L_1-L_2.

If the strategy to be created does not fully respect its strategy definition, then the strategy creation request is rejected by the system through a **SecurityDefinition** (d).

For the list of the recognised strategies and high level description of their structures client should refer to the *Annexe 2 to Notice n° 5-01 Trading Procedures: Recognised Strategies* document.

For COB, a strategy must be created before any orders or quotes for that strategy can be submitted.

Delta-Neutral Strategies:

For Delta-Neutral (DN) strategies, creation of the strategy using **SecurityDefinitionRequest** (c) messages, is required prior to submission of the order. For creation of Stock contingent DN trades at least one leg of the created strategy, the field *LegSecurityType (609)* must be set to Cash, *LegSecurityID (602)* is filled with the *SecurityID (48)* - Symbol Index - of the Cash instrument, the Leg Price is populated with the Cash underlying price and the *LegRatioQty (623)* specifies the Delta.

For Wholesale Facility prior creation of strategies is not required, except when submitting a Delta-neutral strategy, for which this creation is mandatory.

5.3.24.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
320	SecurityReqID	ID of a strategy security definition request	String	30	From -2^63+1 to 2^63-1	Mandatory
321	SecurityRequestType	Gives the type of Security Definition Request.	Int	2	(See field description)	Mandatory
48	SecurityID	Exchange identification code of the Contract.	String	10	From 0 to 2^32-2	Optional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Optional
167	SecurityType	Indicates type of security.	String	4	(See field description)	Mandatory
762	SecuritySubType	Exchange-recognized strategy code	String	1	From 0 to 2^32-2	Mandatory
555	NoLegs	Number of legs entries for the requested strategy.	NumInGroup	2	From 1 to 32	Mandatory
600	LegSymbol	Identifies the contract of this instrument by its Symbol Index.	String	10	From 0 to 2^32-2	Mandatory
602	LegSecurityID	MDG proprietary identification code of the instrument leg for the strategy.	String	10	From 0 to 2^32-2	Mandatory
603	LegSecurityIDSource	Gives the type of LegSecurityID (602).	String	1	(See field description)	Mandatory
609	LegSecurityType	Defines the type of instrument of the Leg	String	11	(See field description)	Mandatory
21092	LegLastTradingDate	Last Trading Date of the leg of the strategy (text formatted as YYYYMMDD).	LocalMktDate	8	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Optional
612	LegStrikePrice	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.	Price	20	From -2^63+1 to 2^63-1	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21091	LegRatio	Ratio of lots for the leg. For contingent trades, the delta. ■ For Contracts (Future or Option), it is the leg ratio, with the maximum value being 99999. If the value submitted by a customer is higher, it will be changed by the system to the maximum value (99999). ■ For Underlyings (Cash or Future), the delta is used with special rules: For the Underlying leg of volatility strategies, this should be the delta represented directly as an integer value of the percentage, without division or decimals (e.g.: a delta of 65% should be represented by 65), with the maximum value being 9999 (9999%). If the value submitted by a customer is higher, it will be changed by the system to the maximum value (9999). For Conversion Reversal Strategies (Type = 'R'), the delta is always set to 100.	Int	7	From 0 to 2^32-2	Mandatory
624	LegSide	Indicates the side of the trade leg.	Char	1	(See field description)	Mandatory
1358	LegPutOrCall	Type of the option as leg.	Int	1	(See field description)	Optional
566	LegPrice	Price of corresponding strategy leg (to be calculated with the Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Optional
	Trailer					

5.3.25 SecurityDefinition (d)

Client ◀ OEG
Available for: EQD IDD CMO

5.3.25.1 Message Description

This message is used to respond to the client's inbound **SecurityDefinitionRequest** (c) message. It can be either a rejection of the request with an error code providing the reason of the rejection, or an acknowledgement of strategy creation (in the latter case, the error code is equal to 0).

If a client submits a creation for an already existing strategy, then the system acknowledges the request and returns the symbol index of the existing one.

In case of acknowledgement of a strategy creation, the strategy is created with the status 'Suspended New Listing' and the MDG **Strategy Standing Data** (1012) and **Market Status Change** (1005) messages are published to all market participants. Another **Market Status Change** (1005) message is published when the strategy changes its state to be available to trading after a predefined period of time (e.g. 30 seconds).

5.3.25.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
320	SecurityReqID	ID of a strategy security definition request	String	30	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Optional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Optional
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
	Trailer					

5.3.26 NewWholesaleOrder (U64)

Client ▶ OEG
Available for: : EQD IDD CMO

5.3.26.1 Message Description

This message enables initiators to enter a new wholesale order, and in case of LIS transaction, reactors to respond to the initiated wholesale order. A wholesale order is made up of one pre-matched half trade, also called "intention" to trade. The matching of a buy intention and a sell intention satisfying the matching criteria leads to the generation of a wholesale trade.

The initiator must provide the wholesale type by populating the *WholesaleTradeType* (21083) field. Optiq supports the following wholesale trade types:

Large In Scale (LIS)

Against Actuals (AA)

Exchange For Swaps (EFS).

The available wholesale trade types are defined on the standing data and configurable on a per contract basis.

The wholesale trade facility is accessible via the Exchange Market Mechanism (EMM) '4'. This EMM provides the timetable and tick table used for wholesales on a per contract basis.

The initiator of a wholesale trade does not provide a *LISTransactionID* (21085) information. Optiq provides a *LISTransactionID* (21085) upon validation of this first intention through the **WholesaleOrderAck** (U65) message. The initiator then transmits the LIS Transaction ID to the (potentially multiple) counterpart(s). When counterparts (i.e. reactors) submit their intention, they must populate the *LISTransactionID* (21085) with the LIS Transaction ID provided by the initiator. Counterparts can submit their intentions either on one single leg or on the whole strategy.

Upon complete matching of wholesales, trades are communicated via **Execution Report** (8) messages.

Submissions are acknowledged via the **WholesaleOrderAck** (U65) message with *AckStatus* (5711) set to '0' (Accept).

If a submission is to be rejected, an error code is provided, either through a **Reject** (3) message or through a **WholesaleOrderAck** (U65) message with *AckStatus* (5711) set to '1' (Reject), depending on whether the error is technical (poorly formatted) or functional respectively.

A wholesale transaction relies on a predefined scheme provided by the client through the *SecuritySubType* (762) field - not provided for a single instrument, or exchange-recognized strategy code.

For a wholesale transaction on a single instrument, the initiator provides either the buy or sell side, or both. In this case, no *SecuritySubType* (762) nor overall Price (44) or *OrderQty* (38) are provided. The initiator populates a single order with either the buy side, sell side or both (self-reaction order).

For a wholesale transaction on an exchange-recognized strategy (formerly strategy package or block), the initiator must provide the *SecuritySubType* (762) the overall *Price* (44) and *OrderQty* (38). The overall quantity must be the sum of the legs' quantities and the overall price must be consistent with the legs' price based on the strategy scheme.

The same policy as per strategy creation is applied: strategy codes structure apply from the buy side perspective and the number and sequence of legs' SymbolIndexes as in the strategy must be respected.

The strategy structure must respect the strategy definition corresponding to its code specified with the *SecuritySubType* (762) field. It must also be defined from the buy side perspective.

WHOLESALE SIDE (21082)	LEG SIDE (624)	EFFECTIVE ORDER SIDE
Buy	Buy	Bid
Buy	Sell	Offer
Sell	Buy	Offer
Sell	Sell	Bid

Effective Order Side reflects which field BidSize (134) or OfferSize (135) is used.

For LIS transations each individual strategy leg may be submitted within the message as Buy, Sell or Cross.

Side of the Wholesale and Large In Scale (LIS) threshold:

The field *WholesaleSide* (21082) in the message identifies the side the initiator is choosing to submit the Wholesale Order for, and carries the following conditions:

If submitted as Cross, the initiator must provide information for all sides of the order, that would match against each other, in this case no reactor can submit messages to complete such wholesale order. If any information or quantity does not correspond between the submitted sides – the message will be fully rejected.

- If submitted as Buy or Sell with the field *WholesaleTradeType* (21083) set to 0 = Large In Scale Trade, then the submitted order for the identified side, either for individual Outright or the side of the Strategy, must meet the minimum LIS threshold, according to the conditions for the contract type and the type of liquidity of the strategy.
  - For Illiquid instruments, no checks of LIS threshold are done
  - For liquid Futures – each leg must meet the LIS threshold minimum volume
  - For liquid Options:
    - for liquid strategies, each leg must meet the LIS threshold minimum volume
    - for illiquid strategies, at least one leg must meet the LIS threshold minimum volume

Executions Wholesales and Strategies (for the Derivatives markets)

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

Delta-Neutral Strategies:

When submitting a Wholesale LIS transaction for Delta-Neutral (DN) strategies, this strategy must must be created before submittion of the NewWholesOrder, using the **SecurityDefinitionRequest** (c) message. In case of a Delta Neutral Strategy, Symbol Index of the Delta Neutral Strategy is to be provided in field *SecurityID* (48).

For creation of DN trades with a Future leg, using the **SecurityDefinitionRequest** (c) message, the field *SecurityID* (48) is populated with the symbol index of the Option contract. For creation of Stock contingent DN trades at least one leg of the created strategy the field *LegSecurityType* (609) must be set to 'Cash', *LegSecurityID* (602) is filled with the Symbol Index of the Cash instrument, *LegPrice* (566) is populated with the Cash underlying price and the *LegRatio* (21091) specifies the Delta.

For more details on creation of delta-neutral strategies please see the **SecurityDefinitionRequest (c)** message description.

Following additional rules apply for the DN strategy submission in wholesales:

The Ratio and Price of the DN hedging leg (provided via field *Leg Price* (566) and *LegRatio* (21091) must be identical to what is submitted in the definition of the strategy. The same applies to the Initiator and Reactor messages.

Customer cannot submit volume for the hedging leg (Cash or Future). If submitted, the volume submitted for the hedging leg will be ignored for the reactor.

Aggregation of reactor messages is allowed, however *only with reactions being done on all the legs* of the DN strategy. Partial response per individual legs of the DN strategy will be rejected.

For Wholesale Facility prior creation of strategies is not required, except when submitting a Delta-neutral strategy, for which this creation is mandatory.

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the **Parties** repeating group and applies to the whole message

The additional MIFID II short code related identifiers for the reduction of risk for a commodity derivative are specified using the ***OrderAttributeGrp*** group and applies for the whole message

The wholesale order for a strategies, may have different clearing and short code data provided per Side of the transaction for each individual leg of the strategy. To allow this the repeating group used to provide the MIFID II

short codes, and clearing data are nested with the ***NoLegs*** group to allow to tie this information to the individual legs

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups

The repeating group ***NestedParties*** is also used to specify the Clearing Firm

The repeating group ***SideCrossOrdModGrp*** is used to identify the leg side

The repeating group ***NoNestedOrderAttributeGrp*** is used to specify ClientIdentificationShortCode for an Aggregated order ("AGGR") or short code still pending allocation ("PNAL") for each individual side of each leg

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

- **Case 1:** Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing Trader)
  - *PartyRoleQualifier (2376)* = **24** (Natural person)
- **Case 2:** Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **algorithm short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing trader)
  - *PartyRoleQualifier (2376)* = **22** (Algorithm)
- **Case 3:** Specifying ExecutionwithinFirmShortCode for a Client
  - *PartyID (448)* = **3** (for 'NORE') should be provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **3** (Client ID)
  - *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when AccountCode (6399) = Client or RO.
For cases 4 and 5, explained below, values 1 and 2 available for NestedPartyID (524) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

- **Case 4:** Specifying ClientIdentificationShortCode where the client is a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)
- **Case 5:** Specifying ClientIdentificationShortCode where the client is not a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

- **Case 6:** Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

  In this case the NestedParties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:

  - *NestedOrderAttributeType (21087)* = **0** (Aggregated order)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 7:** Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

  In this case the Parties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:

  - *NestedOrderAttributeType (21087)* = **1** (Pending allocation)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 8:** In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:
  - *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

    AND
  - *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

- **Case 9:** Specifying InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **122** (Investment decision maker)
  - *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

    AND
  - *OrderOrigination (1724)* is **NOT** set
- **Case 10:** Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **122** (Investment decision maker)
  - *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

    AND
  - *OrderOrigination (1724)* is **NOT** set

NonExecutionBrokerShortCode

Presence Condition: Optional

- **Case 11:** Specifying NonExecutionBrokerShortCode
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **26** (Correspondent broker)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Note: For the Short Codes provided back to the client in the NoNestedPartyIDs repeating group, the side of the short codes provided can be identified as following:

1. When short codes are provided for both buy and sell side, then the buy side is provided as the first set of short codes, followed by the sell side.

2. If only one side is provided, then the side for which short codes are provided can be identified by the data populated for the field *BidQuoteID* (1747) or *OfferQuoteID* (1748). If only *OfferQuoteID* (1748) is provided, the the short codes are for the sell side, and if *BidQuoteID* (1747) is populated, then the short codes are provided for the buy side.

Other Identifiers

- For identification of an wholesale submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:
  - *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
  - *OrderAttributeValue (2595)* = "**Y**"

Trading & Clearing related data fields

- The component ***SideCrossOrdModGrp*** is a mandatory repeating group that must be repeated **once for Buy and Sell orders and twice for Cross orders**.
- The clearing Firm related fields should be specified as following:
  - ***Clearing Firm ID:***
  - *NestedPartyID (524)* = field in which the **ID** is provided
  - *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
  - *NestedPartyRole (538)* = **4** (Clearing Firm)
  - *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)
- When used in the inbound messages for specifying the Clearing Firm ID and the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

5.3.26.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
21083	WholesaleTradeType	Type of the Wholesale trade.	Char	1	(See field description)	Mandatory
21085	LISTransactionID	ID that can be used to associated Executions belonging to the same LIS Transaction.	String	10	From 0 to 2^32-2	Conditional
167	SecurityType	Indicates type of security.	String	4	(See field description)	Conditional
762	SecuritySubType	Exchange-recognized strategy code	String	1	From 0 to 2^32-2	Conditional
44	Price	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Mandatory
53	Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, Always set to 1	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
21082	WholesaleSide	Indicates the side of the Wholesale order.	Char	1	(See field description)	Mandatory
21096	ESCBMembership	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.	Int	1	0 = False 1 = True	Optional
21803	MessagePriceNotation	This field provides the type of price notation used per message. For TRF and MOC products the value "Price" is used for TAM Trading mode, the values "Spread in basis points" and "Spread" are used for TAIC trading mode.	Int	2	1 = Price 2 = Spread in basis points 3 = Spread	Conditional
1390	TradePublicationType	Type of publication to be set by the member in order to decide for 'deferred publication' or immediate publication	Int		1 = Immediate publication 2 = Deferred publication	Optional
555	NoLegs	Number of legs entries for the requested strategy.	NumInGroup	2	From 1 to 32	Mandatory
600	LegSymbol	Identifies the contract of this instrument by its Symbol Index.	String	10	From 0 to 2^32-2	Mandatory
602	LegSecurityID	MDG proprietary identification code of the instrument leg for the strategy.	String	10	From 0 to 2^32-2	Mandatory
603	LegSecurityIDSource	Gives the type of LegSecurityID (602).	String	1	(See field description)	Conditional
609	LegSecurityType	Defines the type of instrument of the Leg	String	11	(See field description)	Mandatory
21092	LegLastTradingDate	Last Trading Date of the leg of the strategy (text formatted as YYYYMMDD).	LocalMktDate	8	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Conditional
1358	LegPutOrCall	Type of the option as leg.	Int	1	(See field description)	Conditional
566	LegPrice	Price of corresponding strategy leg (to be calculated with the Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Mandatory
624	LegSide	Indicates the side of the trade leg.	Char	1	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
134	BidSize	Quote bid quantity, (To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-1	Conditional
135	OfferSize	Quote offer quantity, (To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-1	Conditional
21089	BidNonExecClID	This field will be used as unique client Key for the Bid side. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
21090	OfferNonExecClID	This field will be used as unique client Key for the offer side. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
612	LegStrikePrice	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.	Price	20	From -2^63+1 to 2^63-1	Conditional
21091	LegRatio	Ratio of lots for the leg. For contingent trades, the delta. ■ For Contracts (Future or Option), it is the leg ratio, with the maximum value being 99999. If the value submitted by a customer is higher, it will be changed by the system to the maximum value (99999). ■ For Underlyings (Cash or Future), the delta is used with special rules: For the Underlying leg of volatility strategies, this should be the delta represented directly as an integer value of the percentage, without division or decimals (e.g.: a delta of 65% should be represented by 65), with the maximum value being 9999 (9999%). If the value submitted by a customer is higher, it will be changed by the system to the maximum value (9999). For Conversion Reversal Strategies (Type = 'R'), the delta is always set to 100.	Int	7	From 0 to 2^32-2	Conditional
552	NoSides	Number of sides.	NumInGroup	1	From 1 to 2	Conditional
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
1	Account	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	2	(See field description)	Mandatory
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	(See field description)	Mandatory
21804	LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.	String	16	(See field description)	Optional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	From 1 to 4	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
21086	NoNestedOrderAttributes	Number of NoNestedOrderAttributes entries.	NumInGroup	1	If provided, Always set to 1	Optional
21087	NestedOrderAttributeType	Represents the type of order attribute.	Int	1	(See field description)	Optional
21088	NestedOrderAttributeValue	The value associated with the order attribute type specified in NestedOrderAttributeType (21087).	String	1	(See field description)	Optional
	Trailer					

5.3.27 WholesaleOrderAck (U65)

Client ◀ OEG
Available for: EQD IDD CMO

5.3.27.1 Message Description

This message is used to acknowledge or indicate rejection of a client's inbound **NewWholesaleOrder** (U64) message.

Acknowledgement message is not a validation of the trade execution, but only of the submission of the wholesale instruction. Execution of a wholesale trade is communicated to the clients using **ExecutionReport** (8) message.

If that wholesale order is sent by the initiator of the trade (i.e. without *LISTransactionID (21085))*, the system provides a *LISTransactionID* (*21085*) upon validation of this first intention through this message. It is up to the initiator to provide that *LISTransactionID (21085)* to the counterparts for them to complete the trade (by providing the *LISTransactionID* (*21085*)), either by sending an order against a single leg, or by sending an order against the whole strategy.

The field *AckStatus (5711)* indicates if the message is sent as an acknowledgement or rejection, and in case of a rejection the *ErrorCode* (*9955*) contains the specific reason for the rejection.

Pre-negotiated off-book on-exchange business is not published to the market data, until execution of the trade.

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the **Parties** repeating group

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups

The repeating group ***NestedParties*** is also used to specify the Clearing Firm

The additional MIFID II short code related identifiers are specified using the ***OrderAttributeGrp*** group – used to provide the identification of an wholesale submitted for a commodity derivative or a warrant with a commodity underlying

The repeating group ***SideCrossOrdModGrp*** is used to identify the leg side

The repeating group ***NoNestedOrderAttributeGrp*** is used to specify ClientIdentificationShortCode for an Aggregated leg ("AGGR") or for a leg for which the short code is still pending allocation ("PNAL")

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

Case 1: Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **12** (Executing Trader)
- *PartyRoleQualifier (2376)* = **24** (Natural person)

- **Case 2:** Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction
  - *PartyID(448)* = field in which the **short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing trader)

- *PartyRoleQualifier (2376)* = **22** (Algorithm)

Case 3: Specifying ExecutionwithinFirmShortCode for a Client

- *PartyID (448)* = field in which the **short code** is provided
- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.

Case 4: Specifying ClientIdentificationShortCode where the client is a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Case 5: Specifying ClientIdentificationShortCode where the client is not a legal entity

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **3** (Client ID)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

Case 6: Specifying ClientIdentificationShortCode for an Aggregated leg or order ("AGGR" value)

In this case the NestedParties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:

- *NestedOrderAttributeType (21087)* = **0** (Aggregated order)
- *OrderAttributeValue (21088)* = "**Y**"

Case 7: Specifying ClientIdentificationShortCode for an leg or order for which short code is still pending allocation ("PNAL" value)

In this case the Parties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:

- *OrderAttributeType (21087)* = **1** (Pending allocation)
- *OrderAttributeValue (21088)* = "**Y**"

Case 8: In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:

- *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

  AND

- *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

Case 9: Specifying InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

  AND

- *OrderOrigination (1724)* is **NOT** set

Case 10: Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **122** (Investment decision maker)
- *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

AND

- *OrderOrigination (1724)* is **NOT** set

NonExecutionBrokerShortCode

Presence Condition: Optional

Case 11: Specifying NonExecutionBrokerShortCode

- *NestedPartyID (524)* = field in which the **short code** is provided
- *NestedPartyIDSource (525)* = **P** (Short code identifier)
- *NestedPartyRole (538)* = **26** (Correspondent broker)
- *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Other Identifiers

For identification of an wholesale submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:

- *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
- *OrderAttributeValue (2595)* = "**Y**"

For the short codes provided back to the client in the NoNestedPartyIDs repeating group, the side of the short codes provided can be identified as following:

- When short codes are provided for both buy and sell side, then the buy side is provided as the first set of short codes, followed by the sell side.
- 2) If only one side is provided, then the side for which short codes are provided can be identified by the data populated for the field *BidQuoteID* (1747) or *OfferQuoteID* (1748). If only *OfferQuoteID* (1748) is provided, then the short codes are for the sell side, and if *BidQuoteID* (1747) is populated, then the short codes are provided for the buy side.

5.3.27.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
21083	WholesaleTradeType	Type of the Wholesale trade.	Char	1	(See field description)	Mandatory
1390	TradePublicationType	Type of publication to be set by the member in order to decide for 'deferred publication' or immediate publication	Int		1 = Immediate publication 2 = Deferred publication	Optional
21085	LISTransactionID	ID that can be used to associated Executions belonging to the same LIS Transaction.	String	10	From 0 to 2^32-2	Conditional
167	SecurityType	Indicates type of security.	String	4	(See field description)	Conditional
762	SecuritySubType	Exchange-recognized strategy code	String	1	From 0 to 2^32-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
44	Price	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).	Price	8	From -2^63-1 to 2^63-1	Conditional
53	Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, Always set to 1	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
21082	WholesaleSide	Indicates the side of the Wholesale order.	Char	1	(See field description)	Mandatory
21096	ESCBMembership	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.	Int	1	0 = False 1 = True	Optional
5711	AckStatus	Indicates if incoming message is accepted or rejected.	Char	1	(See field description)	Mandatory
21014	AckQualifiers	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	15	(See field description)	Mandatory
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
555	NoLegs	Number of legs entries for the requested strategy.	NumInGroup	2	From 1 to 7	Mandatory
600	LegSymbol	Identifies the contract of this instrument by its Symbol Index.	String	10	From 0 to 2^32-2	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
602	LegSecurityID	MDG proprietary identification code of the instrument leg for the strategy.	String	10	From 0 to 2^32-2	Mandatory
603	LegSecurityIDSource	Gives the type of LegSecurityID (602).	String	1	(See field description)	Mandatory
1747	BidQuoteID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
1748	OfferQuoteID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Conditional
21089	BidNonExecClID	This field will be used as unique client Key for the Bid side. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
21090	OfferNonExecClID	This field will be used as unique client Key for the offer side. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
624	LegSide	Indicates the side of the trade leg.	Char	1	(See field description)	Conditional
21084	LegErrorCode	Error code of the Leg in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	From 1 to 10	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
21086	NoNestedOrderAttributes	Number of NoNestedOrderAttributes entries.	NumInGroup	1	If provided, From 1 to 2	Optional
21087	NestedOrderAttributeType	Represents the type of order attribute.	Int	1	(See field description)	Optional
21088	NestedOrderAttributeValue	The value associated with the order attribute type specified in NestedOrderAttributeType (21087).	String	1	(See field description)	Optional
	Trailer					

5.3.28 RequestForImpliedExecution (U66)

Client ▶ OEG

Available for: EQD IDD CMO

5.3.28.1 Message Description

The **RequestForImpliedExecution** (U66) message may be used by clients to trigger the generation of Strategy Implieds in a strategy book to increase matching opportunities of their order, for the contracts setup with the Event Driven Implied Matching (EDIM) model.

In order to be able to submit an RFIE in a strategy, client must have an active order in that Strategy order book at any price level, otherwise the request will be rejected by Optiq.

The *OrderID* (37) field should be populated with the ID of this already existing order in the strategy order book.

Upon reception of the query, Optiq will trigger generation of Strategy Implieds in the targeted Strategy book, which may result in a match of everything possible within the book, based only on the book's priority rules. This disregards which participant issued the request.

In addition to the condition of having an order in the book, the request will be accepted only if all of the following conditions are met:

- the effective state of the Strategy book is **Continuous**;
- the Implied model of the Derivative Contract is the EDIM Model (not "No Implieds" or "SIM - Spontaneous Implied Matching");
- even if EDIM is active on the contract, the strategy type must have Implieds enabled, which allows generation of Implieds in the Strategy book.

The RFIE message is acknowledged and rejected by a **RequestAckMessage** (Uy) message.

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the **Parties** repeating group and applies to the whole message

The additional MIFID II short code related identifiers for the reduction of risk for a commodity derivative are specified using the ***OrderAttributeGrp*** group and applies for the whole message

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

The repeating group ***NestedParties*** is also used to specify the Clearing Firm

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

- **Case 1:** Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing Trader)
  - *PartyRoleQualifier (2376)* = **24** (Natural person)
- **Case 2:** Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **algorithm short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing trader)
  - *PartyRoleQualifier (2376)* = **22** (Algorithm)
- **Case 3:** Specifying ExecutionwithinFirmShortCode for a Client
  - *PartyID (448)* = **3** (for 'NORE') should be provided
  - *PartyIDSource (447)* = **P** (Short code identifier)

- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.
For cases 4 and 5, explained below, values 1 and 2 available for NestedPartyID (524) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

- **Case 4:** Specifying ClientIdentificationShortCode where the client is a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)
- **Case 5:** Specifying ClientIdentificationShortCode where the client is not a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **24** (Natural person)
- **Case 6:** Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

  In this case the NestedParties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:
  - *NestedOrderAttributeType (21087)* = **0** (Aggregated order)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 7:** Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

  In this case the Parties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:
  - *NestedOrderAttributeType (21087)* = **1** (Pending allocation)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 8:** In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:
  - *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

    AND
  - *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

Other Identifiers

- For identification of an wholesale submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:
  - *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
  - *OrderAttributeValue (2595)* = "**Y**"

5.3.28.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	30	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
37	OrderID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, always 1	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
	Trailer					

5.3.29 CrossOrder (U67)

Client ▶ OEG
Available for: EQD IDD CMO

5.3.29.1 Message Description

The **CrossOrder** (U67) message is used to submit orders within the "Request for Cross" (RFC) trading facility, and available for designated products.

The RFC Initiator submits a message that represents a committed cross trade against a client, and must contain both Buy and Sell sides of the RFC trade. The initiator submission starts a short auction period during which RFC Reactors may submit orders to price-improve the cross, and participate in the cross trade. For more details on the behaviour of the messages for the RFC trading facility clients should review the Derivatives Kinematics document.

The same message is used by the Initiators and Reactors, and account code information is always provided within the ***SideCrossOrdModGrp*** group in the field *AccountCode (6399)*.

The RFC facility is accessible via the Exchange Market Mechanism (EMM) '7', which is the only allowed value to be populated in this message in the field *EMM (20020)*. This EMM provides the timetable and tick table used for wholesales on a per contract basis.

Cross Order messages may be submitted only during Continuous.

The **CrossOrder** (U67) message is acknowledged or rejected by an **ExecutionReport** (08).

Use of the groups and values within them:

ExecutionwithinFirmShortCode should be provided via the **Parties** repeating group and applies to the whole message

The additional MIFID II short code related identifiers for the reduction of risk for a commodity derivative are specified using the ***OrderAttributeGrp*** group and applies for the whole message

With noted exceptions ClientidentificationShortCodes should be provided via the ***NestedParties*** repeating group

The NonExecutingBrokerShortCodes should be provided via the ***NestedParties*** repeating groups

The repeating group ***NestedParties*** is also used to specify the Clearing Firm

The repeating group ***SideCrossOrdModGrp*** is used to identify the leg side

The repeating group ***NoNestedOrderAttributeGrp*** is used to specify ClientIdentificationShortCode for an Aggreagted order (“AGGR”) or short code still pending allocation (“PNAL”) for each individual side of each leg

MIFID II short code related data fields

Examples of individual cases and some exceptions for the use of these groups are provided below. For the full list of possible values for each field clients should review the individual field descriptions.

ExecutionwithinFirmShortCode

Presence Condition: Mandatory

- **Case 1:** Specifying ExecutionwithinFirmShortCode where a natural person is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing Trader)
  - *PartyRoleQualifier (2376)* = **24** (Natural person)
- **Case 2:** Specifying ExecutionwithinFirmShortCode where an algorithm is responsible for the execution of the transaction
  - *PartyID (448)* = field in which the **algorithm short code** is provided
  - *PartyIDSource (447)* = **P** (Short code identifier)
  - *PartyRole (452)* = **12** (Executing trader)
  - *PartyRoleQualifier (2376)* = **22** (Algorithm)
- **Case 3:** Specifying ExecutionwithinFirmShortCode for a Client
  - *PartyID (448)* = **3** (for ‘NORE’) should be provided

- *PartyIDSource (447)* = **P** (Short code identifier)
- *PartyRole (452)* = **3** (Client ID)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity) OR **24** (Natural person)

ClientIdentificationShortCode

Presence Condition: Conditional Group. This field is required for DEA User in every inbound message, or when *AccountCode* (6399) = Client or RO.
For cases 4 and 5, explained below, values 1 and 2 available for NestedPartyID (524) are reserved for internally by the Exchange, and must not be provided in the inbound message. If submitted the associated inbound message will be rejected.

- **Case 4:** Specifying ClientIdentificationShortCode where the client is a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)
- **Case 5:** Specifying ClientIdentificationShortCode where the client is not a legal entity
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **3** (Client ID)
  - *NestedPartyRoleQualifier (2384)* = **24** (Natural person)
- **Case 6:** Specifying ClientIdentificationShortCode for an Aggregated order ("AGGR" value)

  In this case the NestedParties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:
  - *NestedOrderAttributeType (21087)* = **0** (Aggregated order)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 7:** Specifying ClientIdentificationShortCode for an order for which short code is still pending allocation ("PNAL" value)

  In this case the Parties group is not used. In its place client should provide data using the ***NoNestedOrderAttributeGrp*** as following:
  - *NestedOrderAttributeType (21087)* = **1** (Pending allocation)
  - *NestedOrderAttributeValue (21088)* = "**Y**"
- **Case 8:** In case the message originates from a **DEA** (Direct Electronic Access) client, information should be provided as following:
  - *OrderOrigination (1724)* = **5** (Order received from a direct access or sponsored access customer)

    AND
  - *ClientIdentificationShortCode* should be provided using one of the combinations provided in cases 4 through 7 above, as required

InvestmentDecisionwithinFirmShortCode

Presence Condition: Conditional Group. Mandatory if (1) AccountCode is Liquidity Provider, Related Party or House, OR in case investment decision maker is an Algorithm (2) AND the message did not originate from DEA client.

- **Case 9:** Specifying InvestmentDecisionwithinShortCode where a natural person is responsible for the investment decision
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **122** (Investment decision maker)
  - *NestedPartyRoleQualifier (2384)* = **24** (Natural person)

    AND
  - *OrderOrigination (1724)* is **NOT** set

- **Case 10:** Specifying InvestmentDecisionwithinShortCode where an algorithm was responsible for the investment decision
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **122** (Investment decision maker)
  - *NestedPartyRoleQualifier (2384)* = **22** (Algorithm)

  AND
  - *OrderOrigination (1724)* is **NOT** set

NonExecutionBrokerShortCode

Presence Condition: Optional

- **Case 11:** Specifying NonExecutionBrokerShortCode
  - *NestedPartyID (524)* = field in which the **short code** is provided
  - *NestedPartyIDSource (525)* = **P** (Short code identifier)
  - *NestedPartyRole (538)* = **26** (Correspondent broker)
  - *NestedPartyRoleQualifier (2384)* = **23** (Firm or legal entity)

Other Identifiers

- For identification of an wholesale submitted for a commodity derivative or a warrant with a commodity underlying, if the potential trade would reduce the risk clients should also use ***OrderAttributeGrp*** repeating group, and identify the values as following:
  - *OrderAttributeType (2594)* = **3** (Risk Reduction Code)
  - *OrderAttributeValue (2595)* = "**Y**"

Trading & Clearing related data fields

- The component ***SideCrossOrdModGrp*** is a mandatory repeating group that must be repeated **once for Buy and Sell orders and twice for Cross orders**.
- The clearing Firm related fields should be specified as following:
  - ***Clearing Firm ID:***
  - *NestedPartyID (524)* = field in which the **ID** is provided
  - *NestedPartyIDSource (525)* = **D** (Proprietary / Custom Code)
  - *NestedPartyRole (538)* = **4** (Clearing Firm)
  - *NestedPartyRoleQualifier (2384)* = **3** (General clearing member) OR **4** (Individual clearing member)
- When used in the inbound messages for specifying the Clearing Firm ID and the Client ID, the maximum length for the *NestedPartyID (524)* field is 8 characters long, and value may be alphanumeric.

5.3.29.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
11	ClOrdID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Mandatory
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Mandatory
40	OrdType	Type of Order.	Char	1	(See field description)	Mandatory
21081	NonExecClID	This field will be used as unique client Key. Field indicating the client ID of the participant in a commercial package.	Int	5	From 0 to 2^16-1	Optional
21109	OrderActorType	Member role for RFC.	Int	1	1 = Initiator 2 = Reactor	Mandatory
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	Always set to 1	Mandatory
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Mandatory
447	PartyIDSource	Source of PartyID value.	Char	1	(See field description)	Mandatory
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	(See field description)	Mandatory
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	(See field description)	Mandatory
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, From 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	(See field description)	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	(See field description)	Optional
21803	MessagePriceNotation	This field provides the type of price notation used per message. For TRF and MOC products the value “Price” is used for TAM Trading mode, the values “Spread in basis points” and “Spread” are used for TAIC trading mode.	Int	2	1 = Price 2 = Spread in basis points 3 = Spread	Optional
552	NoSides	Number of sides.	NumInGroup	1	From 1 to 2	Mandatory
54	Side	Indicates the side of the order.	Char	1	(See field description)	Mandatory
577	ClearingInstruction	Clearing Instruction.	Int	4	(See field description)	Optional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
1	Account	Account Number. Client’s position account ID, identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	1	(See field description)	Mandatory
9941	TechnicalOrdType	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Char	1	(See field description)	Optional
7443	PostingAction	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	MultipleCharValue	19	(See field description)	Optional
29	LastCapacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	(See field description)	Mandatory
21804	LongClientID	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.	String	16	(See field description)	Optional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, From 1 to 4	Conditional
524	NestedPartyID	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID (524) value.	Char	1	(See field description)	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	(See field description)	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	(See field description)	Conditional
555	NoLegs	Number of legs entries for the requested strategy.	NumInGroup	2	From 1 to 32	Conditional
600	LegSymbol	Identifies the contract of this instrument by its Symbol Index.	String	10	From 0 to 2^32-2	Conditional
602	LegSecurityID	MDG proprietary identification code of the instrument leg for the strategy.	String	10	From 0 to 2^32-2	Conditional
603	LegSecurityIDSource	Gives the type of LegSecurityID (602).	String	1	(See field description)	Conditional
637	LegLastPx	Execution price assigned to a leg (to be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Optional
1418	LegLastQty	Leg Last Traded Quantity	Qty	20	From 0 to 2^64-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21822	OrderTolerablePrice	Allows the RFC Initiator to provide the tolerable price that's he's willing to trade for in case of price improvement. In case RFC Initiator does not want to match RFC Reactors improved prices, this new field shall not be sent.	Price	20	From -2^63+1 to 2^63-1	Optional
	Trailer					

5.3.30 ERGCommand (U68)

Client ▶ OEG
Available for: EQ FND FXI EQD IDD CMO

5.3.30.1 Message Description

The **ERGCommand (U68)** is used by a Risk Manager to submit pre-trade risk management commands associated access to the market (suspend / unsuspend / block / unblock) and controls on order size submissions for market participants they are monitoring. This command can be submitted with different possible granularities of Firm, Logical Access, or Short codes [ExecutionWithinFirmShortCode - provided through *PartyID* (448)) or ClientIdentificationShortCode (provided through *NestedPartyID* (524)].

In order to be able to submit any of the Euronext RiskGuard service commands, Risk Managers must have a Logical Access for each Optiq Segment where they need to perform their monitoring, which is configured with a Functional Access Role of RiskGuard.

RiskGuard messages of any specified granularity have maximum scope of a single Optiq segment. This means that the RiskGuard messages are always submitted and processed on a per Optiq Segment basis. In order to suspend all activity of a firm or a short code on all segments, risk manager must connect and submit the RiskGuard commands on each segment individually.

> **Note**: ID of a logical access is specific to each Optiq segment, (i.e. the same ID may belong to different Firms on different segments). In order to be able to act upon a given Logical Access the Risk Manager must submit the command to the segment to which the *LogicalAccessID* (21021) is connected to, and this logical access must have the appropriate Firm ID associated to it, otherwise the command will be rejected.

The **ERGCommand (U68)** message is responded to as following:

Acknowledged by the **ERGCommandAck** (U69) message with *AckStatus* (5711) set to '0' (Accept)**;** and is Rejected by the **ERGCommandAck** (U69) message with *AckStatus* (5711) set to '1' (Reject) in case of functional or technical rejections. For session level rejections a **Reject** (3) message with an error code is provided.

The table below contains all available actions as well as the different levels and granularity's that can be submitted as a command using this message:

RISK CONTROL TYPE	GRANULARITY	REFERENTIAL SCOPE	DESCRIPTION	IDENTIFIER FIELD PROVIDED
Suspend	Firm	N/A	Authorizations for trading of a given Firm, Logical Access, Trader or Algorithm (identified via the short codes) has been suspended. Cancellation of the remaining open orders may be triggered depending on the setting specified in field *Purge* (21100).	*TargetFirmID* (21098)
	Logical Access	N/A		*TargetLogicalAccessID*
	ExecutionWithinFirmShortCode	N/A		*TargetPartyID* (21095)
	ClientIdentificationShortCode	N/A		*TargetClientShortCode*
Unsuspend	Firm	N/A		*TargetFirmID* (21098)

RISK CONTROL TYPE	GRANULARITY	REFERENTIAL SCOPE	DESCRIPTION	IDENTIFIER FIELD PROVIDED
	Logical Access	N/A	The authorizations for trading, of a given Firm, Logical Access, Trader or Algorithm (identified via the short codes), have been restored.	*TargetLogicalAccessID*
	ExecutionWithinFirmShortCode	N/A		*TargetPartyID* (21095)
	ClientIdentificationShortCode	N/A		*TargetClientShortCode*
Block	Firm	Contract /Instrument	Access of a given Firm, Logical Access, Trader or Algorithm (identified via the short codes) to a given Contract/Instrument has been blocked. Cancellation of the remaining open orders in the identified Contract/Instrument may be triggered depending on the setting specified in field *Purge* (21100).	*TargetFirmID* (21098)
	Logical Access	Contract /Instrument		*TargetLogicalAccessID*
	ExecutionWithinFirmShortCode	Contract /Instrument		*TargetPartyID* (21095)
	ClientIdentificationShortCode	Contract /Instrument		*TargetClientShortCode*
Unblock	Firm	Contract /Instrument	The authorizations for trading, of a given Firm, Logical Access. Trader or Algorithm (identified via the short codes), on a given Contract/Instrument has been unblocked (or restored).	*TargetFirmID* (21098)
	Logical Access	Contract /Instrument		*TargetLogicalAccessID*
	ExecutionWithinFirmShortCode	Contract /Instrument		*TargetPartyID* (21095)
	ClientIdentificationShortCode	Contract /Instrument		*TargetClientShortCode*
Order Size Limit	Firm	Contract	Order Size Limit control has been Activated or Deactivated for a given Firm or Logical Access, on a given Contract. When activated, this limit is verified for each individual order message and not as cumulative value for all submitted orders. Activation or Deactivation is specified in the OSLFlag (21101). EMM (20020) is mandatory for this control and the possible values are: 1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book The contract (SecutityID (48)) must be configured on the selected EMM (20020) to acknowledge the command.	*TargetFirmID* (21098)
	Logical Access	Contract		*TargetLogicalAccessID*

RISK CONTROL TYPE	GRANULARITY	REFERENTIAL SCOPE	DESCRIPTION	IDENTIFIER FIELD PROVIDED
Order Amount Limit	Firm	N/A/ Instrument	Order Amount Limit control has been Activated or Deactivated for a given Firm/Logical Access on a given Instrument or for instruments in a given Market Place. When activated, this limit is verified for each individual order message and not as cumulative value for all submitted orders. Activation or Deactivation is specified in the *OALFlag* (21101). When the TargetFirmID (21098) is a Sponsored Firm then SecurityID (48) and SecurityIDSource (22) might not be provided and the Order Amount Limit applies to all Instruments on which the Risk Manager is authorized to monitor the Sponsored Firm. Please note that this functionality is not available for Logical Access granularity.	*TargetFirmID* (21098)
	Logical Access			*TargetLogicalAccessID (21099)*
	Market Place			*TargetMarketPlaceID (21824)*
Maximum Exposure Position	Firm	Contract	The Maximum Exposure Position feature provides Risk Members the ability, via a single command, to prevent their monitored members – Sponsored firms included – from trading beyond a financial limit set on Quantity.	*TargetFirmID (21098)*
	Logical Access	Contract	The Maximum Exposure Position feature provides Risk Members the ability, for a given Firm/Logical Access on a given command, to prevent their monitored members – Sponsored firms included – from trading beyond a financial limit set on Quantity.	*TargetLogicalAccessID*
Unpriced Orders Restriction	Firm	N/A	Unpriced Orders Restriction provides the possibility to a Sponsor Firm, which is configured as a Risk Manager, to block the submission by a Sponsored Firm of Unpriced Orders during Call Mode or Continuous Mode or both modes. The information of the mode to be applied is specified in MarketCondition (21823).	*TargetFirmID (21098)*
	Logical Access	N/A		*TargetLogicalAccessID*

Notes:

In case several Risk Managers send the same command for the same granularity and referential scope, the system takes into account the most restrictive setting. This means that all restrictions (suspension / block) from all Risk Managers need to be lifted in order to restore access.

In case both Market Operations, through the Kill Switch mechanism, and Risk Managers, through RiskGuard service, act upon the same market participant, the system takes into account the most restrictive setting. This means that

both restrictions (suspension / block) from Market Operations and the Risk Manager need to be lifted in order to restore access.

All actions submitted by the Risk Manager for a broader granularity (e.g. Firm or Logical Access) are automatically applied to the available narrower granularity (e.g. Logical Access or Short code), e.g., Order Size Limit configured at Firm level is applicable to the orders submitted by the firm in any of the Logical Access on which it is authorized to submit orders:

- Command submitted for a Firm will apply to both all associated logical accesses and short codes will be subject to the command. If the Firm ID that owns a logical access is suspended or blocked, any other Firm IDs that may be setup as executing for that logical access will also be suspended or blocked;
- Command submitted to a specific Logical access will apply only to that logical access on that Optiq segment. If a Logical Access is suspended or blocked, all Firm IDs that may be identified as entering or executing on that logical access will be subject to the suspension or block;
- A firm may have multiple logical accesses and a single short code may be present on multiple logical accesses of the same firm. Command submitted on an Optiq Segment to the Firm ID + Short code will apply to all orders, on all logical accesses where this firm has submitted orders with the identified short code.

When *TargetFirmID* (21098) is sponsored then Risk Managers are able to submit what will be referred to as "Global OAL", i.e, an Order Amount Limit which can be set without specifying the instrument to which it applies. Optiq takes the limit and set it for all instruments, belonging to the Optiq Segment on which the command was submitted, and on which the Risk Manager is authorized to monitor the *TargetFirmID* (21098).

In case there is(are) any Order Amount Limit(s) defined for the same population of instruments they are overridden by the value defined at the successful submission of the "Global OAL";

In case the Risk Manager wishes to then, after setting the "Global OAL", set specific limits for an instrument or a set of them it can use the Order Amount Limit command, but specifying the instrument (*SecurityID* (48)) to which the limit should be applied;

- Please note that if a specific limit is defined for an instrument or a set of them, the system uses the limit within the "individual OAL" for all specified instruments and considers the "global OAL" for the remaining ones;
- Please note that "Global OAL" is only available for the granularity *TargetFirmID* (21098) and it's ignored if submitted with *TargetLogicalAccessID* (21099) populated;

Also note:

- If the **ERGCommand** (U68) is sent during the Close phase, it must be accepted;
- If the **ERGCommand** (U68) is sent during the Inaccessible phase, it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* set to "2194 - *Request forbidden as the book is Inaccessible*";
- If the **ERGCommand** (U68) is sent while Book State is set to "Halted", it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* set to "2250 - *Request forbidden as the book is Halted*";
- During Suspensions, reservations, the command is to be accepted.

Relevant scenarios:

- In case the command is sent on a segment which is cross partitions and, the command is submitted through a connection to a partition which is halted or Inaccessible then the command is rejected regardless if the targeted instrument is hosted on that partition or not;
- In case the command is sent on a segment which is cross partition and for some technical reason one or several (but not all) partitions are halted and or in Inaccessible status, the command should be accepted on the partitions that are not halted (assuming the command was submitted through a partition which was not halted or Inaccessible, else the command is rejected);
- In case the command is sent on a segment which is cross partitions and, in those partitions, some instruments are halted and others are not, the action triggered by the command will be effective for all instruments – only if the fact that the partition through which the command is submitted is halted has an impact;
- Regardless of the "Order Entry" parameter value, at Firm and/or Instrument level, the **ERGCommand** (U68) is to be accepted;
- In case both *TargetPartyID* (21095) and *TargetClientShortCode* (21108) are filled, the message is rejected;
- In case *TargetClientShortCode* (21108), *TargetPartyID* (21095), *TargetLogicalAccessID* (21099) and *TargetMarketPlaceID (21824)* are all filled, the message is rejected;
- In case *TargetClientShortCode* (21108) and *TargetLogicalAccessID* (21099) are both filled or *TargetPartyID* (21095) and *TargetLogicalAccessID* (21099) are both filled the message is rejected;

- In case *TargetFirmID* (21098) and *TargetLogicalAccessID* (21099) are both filled and *TargetPartyID* (21095) or *TargetClientShortCode* (21108) are not provided, command will apply only for the Logical Access (i.e. only combination of *TargetFirmID* and *TargetLogicalAccessID* (21099) is taken into account for the message processing).
- *LogicalAccessID* (21021) is unique per segment, in order to be able to act upon a given *LogicalAccessID* (21021), Risk Manager has to connect to the segment at which the *LogicalAccessID* (21021) is linked to;
- In case the *TargetFirmID* (21098) is populated and the *ERGActionType* (21097) is 6 = Order Amount Limit:
- If other granularities are also populated (one or more) – *TargetClientShortCode* (21108), *TargetPartyID* (21095) – the command must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "1524 – OAL Command only allowed at FirmID and LogicalAccessID level";
- If a Risk Manager sends a command to activate OAL for a Firm and another one to activate OAL on a Firm + LA, the most restrictive limit should be considered;

  - **Example 1:**

Risk Manager	Firm ID	LA ID	OAL Amount
1	123	ABC	2000
1	123	-	3000

    - ⇨ All orders sent by Firm 1 on a LA different than ABC are validated against the OAL = 3000;
    - ⇨ All orders sent by Firm 1 on LA ABC are validated against the OAL = 2000;
  - **Example 2:**

Risk Manager	Firm ID	LA ID	OAL Amount
1	123	ABC	3000
1	123	-	2000

    - ⇨ All orders sent by Firm 1 on a LA different than ABC are validated against the OAL = 2000;
    - ⇨ All orders sent by Firm 1 on LA ABC are validated against the OAL = 2000 the most restrictive);

- If *TargetFirmID* (21098) is a Sponsored Firm and *SecurityID* (48), *SecurityIDSource* (22) are not populated neither the *EMM* (20220) is set to 1 = Central order Book then the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 4016 (Missing Symbol Index);
- If *TargetFirmID* (21098) **is not** a Sponsored Firm and *SecurityID* (48), *SecurityIDSource* (22) are not populated then the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 4016 (Missing Symbol Index);
- If the *OALFlag* (21808) field is not populated, the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1522 (*OALFlag* (21808) is required for *ERGActionType* (21097)- set to Order Amount Limit);
- If the *OrderAmountLimit* (21809) is not populated, the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1523 (*OrderAmountLimit* (21809) is required for *ERGActionType* (21097) is set to Order Amount Limit and *OALFlag* (21808) is set to Yes);
- If the Risk Manager sends more than one OAL command (Activate/Deactivate) targeting the same Firm/LogicalAccess and instrument, only the last one received is taken into account the previous one(s) are overridden;
- If the **ERGCommand** (U68) is sent with *Purge* (21100) to Yes and *ERGActionType* (21097) is different than Suspend or Block then it must be rejected with **ERGCommandAck (**U69) and *ErrorCode* (9955) set to 1533 - Purge not allowed for the selected RiskGuard command;
- If the **ERGCommand (U68)** is sent with *OSLFlag* (21101) set to Yes and/or *OrderSizeLimit* (21102) populated and *ERGActionType* (21097) is different than OSL then it must be rejected with *ERGCommandAck* (U69) and *ErrorCode* (9955) set to 1534 - Order Size Limit specific fields only relevant when sending Order Size Limit RiskGuard command;
- If the **ERGCommand** (U68) is sent with *OALFlag* (21808) set to Yes and/or *OrderAmountLimit* (21809) populated and *ERGActionType* (21097) is different than OAL then it must be rejected with *ERGCommandAck* (U69) and *ErrorCode* (9955) set to 1535 - Order Amount Limit specific fields only relevant when sending Order Amount Limit RiskGuard command;
- If the **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to OSL or OAL **AND** *OSLFlag* (21101) and/or *OALFlag* (21808) set to No **BUT** with *OrderSizeLimit* (21102) and/or *OrderAmountLimit* (21809) populated then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1536 - Order

Size Limit and Order Amount Limit only relevant for the activation of Order Size Limit and Order Amount Limit RiskGuard commands, respectively;

- If the **ERGCommand** (U68) contains the *EMM* field populated with a valid value when *ERGActionType* (21097) is different than OAL or OSL then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1537 – EMM isn't relevant;
- If the **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to OSL and *OSLFlag* (21110) set to Yes but *EMM* (20020) is not provided then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 4005 – Missing EMM;
- If the **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to OSL and *OSLFlag* (21110) set to Yes but EMM (20020) is not part of the authorized values provided then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1516 – Invalid EMM value for Order Size Limit;
- If the **ERGCommand** (U68)is sent with *ERGActionType* (21097) set to OSL and OSLFlag (21110) set to Yes but EMM (20020) is not configured for *SecurityID* (48) then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 2636 - Order Size Limit command cannot be applied on an EMM not allowed on the selected Contract;
- If the **ERGCommand** (U68) is sent with *SecurityID* (48) populated when *ERGActionType* (21097) is different than Block, Unblock, OAL, OSL, MEP then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1538 – Symbol Index isn't relevant;
- If the **ERGCommand** (U68) is sent without *SecurityID* (48) when *ERGActionType* (21097) is MEP then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 4016 – Missing Symbol Index;
- If the *MEPFlag* (21811) field is set to "No" and any of the other related MEP fields are populated (*MEPBreachActio*n (21814), *MaximumLongExposure* (21812), MaximumShortExposure (21813), ThresholdValue (21817) and ThresholdBreachAction (21816)) then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1539 - Maximum Exposure Position specific fields are only relevant when activating MEP;
- If *ERGActionType* (21097) is different than MEP and *MEPFlag* (21811) field is set to "Yes" and/or any of the other related MEP fields are populated (*MEPBreachAction* (21814), *MaximumLongExposure* (21812), MaximumShortExposure (21813), ThresholdValue (21817) and ThresholdBreachAction (21816)) then it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1539 - Maximum Exposure Position specific fields are only relevant when activating MEP;
- If the **ERGCommand** (U68) is sent with *MEPFlag* (21811) set to "No" and there is no MEP activated at that moment, then the message gets accepted (assuming it's technically valid), an ack is sent back but, as there is no actual change on the status, no notifications are sent to trading member through user notification;
- If the Risk Manager (RM) is not authorized to monitor the TargetFirmID, the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "2586 - Risk Manager not Authorized";
- If the **ERGCommand** (U68) is sent during the Inaccessible phase, it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "2194 - *Request forbidden as the book is Inaccessible*";
- For all other phase id's there is no control, meaning, if sent the **ERGCommand** (U68) is accepted;
- If the **ERGCommand** (U68) is sent while Book State is set to "Halted", it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "2250 - *Request forbidden as the book is Halted*";
- Regardless of the "Order Entry" parameter value, at Firm and/or contract level and/or phase id, the **ERGCommand** (U68) is to be accepted;
- In case the *TargetFirmID* (21098), or *TargetFirmID* / *TargetLogicalAccessID* (21099), is populated and the *ERGActionType* (21097) is 7 = Maximum Exposure Position:
- If other granularities are also populated (one or more) – *TargetClientShortCode* (21108) and *TargetPartyID* (21095)– the command must be rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "1524 – Risk Guard Command not Allowed ";
- If the *MEPFlag* (21811) field is not populated, the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "1528 – *MEPFlag* (21811) must be populated when *ERGActionType* (21097) is set to 7 = Maximum Exposure Exposition;
- If *ERGActionType* (21097) is set to 7 = Maximum Exposure Exposition and *MEPFlag* (21811) field is set to "Yes" then:
    - If none of the fields *MaximumLongExposure* (21812) or MaximumShortExposure (21813) or *MEPBreachAction* (21814) is provided **but the threshold details are and there is no previous Max values** [10]for the combination RM + Firm ID + Contract , or the combination RM + FirmID + Logical Access + Contract, then the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "1529 – *MaximumLongExposure* (21812) AND MaximumShortExposure (21813) AND *MEPBreachAction* (21814) must be populated when *ERGActionType* (21097) is set to 7 = Maximum Exposure Exposition and *MEPFlag* (21811) is set to "Yes";

[10] Previous max values cover the scenario where a MEP Command had been previously sent and got then deactivated

- If none of the fields *MaximumLongExposure* (21812) or MaximumShortExposure (21813) or *MEPBreachAction* (21814) is provided **but the threshold details are and there is previous Max** values [11]for the combination RM + Firm ID + Contract then the message is accepted and Optiq replaces the threshold details with the new values while keeping the previous values for the max parameters;
- If none of the MEP related fields, aside from *MEPFlag* (21811) set to Yes, are provided then the message is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to "1530 – MEP Max values or thresholds must be populated";

- If the value of *MaximumLongExposure* (21812) AND/OR MaximumShortExposure (21813) is equal to "0", the message should be rejected with the **Reject** (3) message. In case the Risk Manager intends to activate MEP for the 100% plus the individual thresholds *(meaning the threshold details provided within the repeating section which are to be used to have the intermediary, i.e, below 100%, controls of the MEP Position)* the following is expected:
  - Send the **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to Y, *MaximumLongExposure* (21812) as well as MaximumShortExposure (21813), *MEPBreachAction* (21814) set to the action expected once the 100% is reached plus the repeating section containing the individual thresholds *(composed of ThresholdValue (*21817*) and ThresholdBreachAction (*21816*));*
- In case the Risk Manager intends to fully deactivate MEP the following is expected:
  - Send the **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to N;
- In case the Risk Manager intends to adjust the breach action expected once the 100% is reached plus the max values for long and short exposure while keeping the individual thresholds the following is expected:
  - Send the **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to Y, *MEPBreachAction* (21814) set to the action expected once the 100% is reached **plus** *MaximumLongExposure* (21812) and/or MaximumShortExposure (21812) and **no repeating section** regarding the details of the individual thresholds;
- In case the Risk Manager intends to adjust the individual thresholds and keep the breach action expected once the 100% is reached as well as the max values for long and short exposure the following is expected:
  - Send the **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to Y, do not provide the *MEPBreachAction* (21814) used to know the action expected once the 100% is reached neither *MaximumLongExposure* (21812) or MaximumShortExposure (21813) BUT **provide the repeating section** regarding the details of the individual thresholds. Please note that in case the need is to update only some and not all the individual thresholds then Risk Manager must still provide the details of the ones that are not to be changed as per the "original" command;
- In case the Risk Manager intends to remove the individual thresholds and keep the details of the one expected at the 100% as well as the max values for long and short exposure the following is expected:
  - Send the **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to N (*from this moment on it's not possible to re-enable the command without sending all details)*, **without** providing any further info AND
  - Resubmit an **ERGCommand** (U68) with *ERGActionType* (21097) is set to 7 = Maximum Exposure Position, *MEPFlag* (21811) set to Y plus the *MEPBreachAction* (21814) used to know the action expected once the 100% is reached **without** providing any of the individual thresholds;

  Note: Risk Managers may want to adjust the Limits (Max short and/or long and keep the previous thresholds) which means the system must keep the threshold values (the ones received in the inbound message) and actions set at that moment and only adjust the exposure;
- In case the Risk Manager intends to set Order Amount Limits at TargetMarketPlaceID level:
  - If *SecurityID* (48) is populated and *ERGActionType* (21097) is set to 6 = Order Amount Limit AND *TargetMarketPlaceID* (21824) (i.e, Exchange Order Amount Limit) is populated, then it is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to '1538 – Symbol Index information isn't relevant'
  - If *ERGActionType* (21097) is not set to 6 ("Order Amount Limit") and *TargetMarketPlaceID* (21824) is populated, then it is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to '1542 – Target Market Place isn't relevant'
  - If **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to '6 = Order Amount Limit' and *TargetMarketPlaceID* (21824) is populated and other granularities other than TargetFirmID are populated, then it is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to '1524 – Risk Guard Command not Allowed'

[11] Previous max values cover the scenario where a MEP Command had been previously sent and got then deactivated

The OEG enforces that the threshold values are provided sorted by increasing threshold values and the associated action restrictiveness. Please note that as it's only more restrictive and not "strictly restrictive" which means Risk Managers can set the same action for different thresholds;

- Restrictiveness rules -from the less restrictive to the more restrictive- are the following:
  - 0 = No Action, Alert Only;
  - 1 = Accept Actions that Decrease the Position Only;
  - 2 = Block Only
  - 3 = Pull all orders and Block;

  Example:
- If the ThresholdValue1=80%, and ThresholdValue2=60% for example, **AND/OR**
- If ThresholdBreachAction1 ="Block" for ThresholdValue1=50%, and ThresholdBreachAction2 ="No Action, Alert only" for ThresholdValue2=75%, the message should be rejected with the following error code "1163 – Sequencing and restrictiveness of the Threshold values and Threshold breach action not respected .
- Restrictiveness rules are the following:
  - 0 = No Action, Alert Only;
  - 1 = Accept Actions that Decrease the Position Only;
  - 2 = Block Only / 3 = Pull all orders and Block at the same level of restrictiveness;

- If **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to Unpriced Orders Restriction (UOR) and the Risk Manager is not a Sponsor Firm of the *TargetFirmID* (21098), then the command is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 2633 - Risk Manager is not a Sponsor of the trading firm;
- If **ERGCommand** (U68) is sent with *ERGActionType* (21097) different from UOR and at least one the bits of the multicharvalue *MarketCondition* (21823) is set to 1, then it is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 2265 - Unpriced Order Restriction specific fields only relevant when sending Unpriced Order Restriction command;
- If **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to UOR and *MarketCondition* (21823) is not ppopulated, then it is rejected with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1541 - Missing *MarketCondition*;
- If **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to UOR and granularities other than *TargetFirmID (21098)* or/and *TargetLogicalAccessID (21099) (TargetPartyId (21095) and/or TargetClientShortCode (21108)) are populated, then it is rejected* with **ERGCommandAck** (U69) and *ErrorCode* (9955) set to 1524 - Risk Guard Command not Allowed;
- If **ERGCommand** (U68) is sent with *ERGActionType* (21097) set to UOR and *TargetFirmID* (21098), or *TargetFirmID* (21098) / *TargetLogicalAccessID* (21099) are populated:
  - If *MarketCondition* (21823) is set to 0, it means that UOR is deactivated for the *TargetFirmID* (21098), or for the *TargetLogicalAccessID* (21099);
  - If *MarketCondition* (21823) is set to "Call Mode", it means that that UOR is activated for the *TargetFirmID* (21098), or for the *TargetLogicalAccessID* (21099) during Call Mode;
  - If *MarketCondition* (21823) is set to "Continuous Mode", it means that that UOR is activated for the *TargetFirmID* (21098), or for the *TargetLogicalAccessID* (21099) during Continuous Mode;
  - If *MarketCondition* (21823) is set to "Call Mode" and "Continuous Mode", it means that that UOR is activated for the *TargetFirmID* (21098), or for the *TargetLogicalAccessID* (21099) during Call and Continuous Mode;

  Note:

  - Call Mode means: Book State is set to "Call" or "Suspended" or "Reserved" or "Halted".
  - Continuous Mode means: Book State is set to "Continuous"

- If **ERGCommand** (U68) is sent to activate UOR with only ErrorCode populated, and another **ERGCommand** (U68) is sent to activate UOR with *TargetFirmID* (21098) and *TargetLogicalAccessID* (21099) populated, plus *TargetLogicalAccessID* (21099) belongs to the same *TargetFirmID* (21098); and both commands have the same *MarketCondition* (21823), the most restrictive command takes place: activate UOR Firm level;
- If **ERGCommand** (U68) (U68) is sent to activate UOR with only *TargetFirmID* (21098) populated, and another **ERGCommand** (U68) is sent to activate UOR with *TargetFirmID* (21098) and *TargetLogicalAccessID* (21099) populated, plus *TargetLogicalAccessID* (21099) belongs to the same *TargetFirmID* (21098); and both commands

have different *MarketCondition* (21823), the two commands are taken into consideration separately, but with respect of the granularity priority:

- UOR at Firm level is applied with the modes described in the related command;
- UOR at Logical Access level is applied with the modes described in the related command, respecting the restriction applied at Firm level.

- If **ERGCommand** (U68) is sent by a Risk Manager to activate UOR on a Firm (only *TargetFirmID* (21098) populated) during Call and Continuous modes (*MarketCondition* (21823) is set to "Continuous Mode" and "Call Mode"), and another Risk Manager sends another **ERGCommand** (U68) to activate UOR on the same Firm (same *TargetFirmID* (21098)) during one of the modes (*MarketCondition* (21823) is set to "Continuous Mode" or "Call Mode"), then UOR is activated on the Firm during both Continuous and Call modes;
- If **ERGCommand** (U68) is sent by a Risk Manager to activate UOR on a Firm (only *TargetFirmID* (21098) populated) during Call mode (*MarketCondition* (21823) is set to "Call Mode"), and another Risk Manager sends another **ERGCommand** (U68) to activate UOR on the same Firm (same *TargetFirmID* (21098)) during one of Continuous Mode (*MarketCondition* (21823) is set to "Continuous Mode"), then UOR is activated on the Firm during both Continuous and Call modes;
- If more than one **ERGCommand** (U68) sent by the same Risk Manager with *ERGActionType* (21097) set to UOR (Activate or Deactivate) targeting the same Firm (*TargetFirmID* (21098)) or same Logical Access (*TargetLogicalAccessID* (21099)), only the last command is taken into account; the previous one(s) are overridden.

5.3.30.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21060	RequestID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
21097	ERGActionType	Specifies the scope of the message.	Int	1	1 = Suspend 2 = Unsuspend 3 = Block 4 = Unblock 5 = Order Size Limit 6 = Order Amount Limit 7 = Maximum Exposure Position 8 = Unpriced Orders Restriction	Mandatory
21098	TargetFirmID	Identifier of the member firm to which the specified action is to be applied.	String	8	Alphanumeric	Mandatory
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (q) or an identifier of the shortcode to which the Risk Guard command is to be applied.	String	11	Alphanumeric	Optional
21108	TargetClientShortCode	Identifier of the ClientIdentificationShortCode (provided through *Parties or NestedParties*) to which the action will be applied.	String	11	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21099	TargetLogicalAccessID	Identifier of the Logical Access to which the specified action is to be applied.	Int	10	From 0 to 2^32-2	Optional
21100	Purge	Identifies the action to be applied to the active orders/quotes.	Boolean	1	Y = True N = False	Conditional
21101	OSLFlag	Indicates if the Order Size Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21102	OrderSizeLimit	Indicates the Maximum Order Size above which all orders will be rejected by the Matching Engine (applied per order level).	Qty	20	From 0 to 2^64-2	Conditional
21808	OALFlag	Indicates if the Order Amount Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21809	OrderAmountLimit	Indicates the Maximum Order Amount above which all orders will be rejected by the Matching Engine (applied per order level).	Amount	20	From 0 to 2^64-2	Conditional
21811	MEPFlag	Indicates if the Maximum Exposure Position functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21812	MaximumLongExposure	Indicates the Maximum Long Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21813	MaximumShortExposure	Indicates the Maximum Short Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21814	MEPBreachAction	This field indicates the type of action that will be triggered when the MEP 100% is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
21824	TargetMarketPlaceID	Indicates the market place on which the specified action is to be applied	String	3	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana	Optional
21815	NoThresholds	Indicates the Number of repeating sections providing the threshold details.	Int	1	If provided, between 1 and 3	Conditional
21817	ThresholdValue	Defines the percentage of the MEP at which the action might be triggered. The value to be provided is an integer, meaning, in case the Threshold is to be set at 65%, Risk Manager should populate the field with 65.	Int	2	From1 to 99	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21816	ThresholdBreachAction	This field indicates the type of action that will be triggered when a given threshold is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
21823	MarketCondition	Indicates the mode during which the Unpriced Orders Restriction is applied.	MultipleCharValue	3	(See field description)	Conditional
	Trailer					

5.3.31 ERGCommandAck (U69)

Client ◀OEG
Available for: EQ FND FXI EQD IDD CMO

5.3.31.1 Message Description

This message is used to acknowledge or indicate rejection of a Risk Manager inbound **ERGCommand** (U69) message:

In case the message is sent as an acknowledgement the field *AckStatus* (5711) set to '0' (Accept)**.**

In case the messages is sent to indicated functional rejection the field *AckStatus* (5711) set to '1' (Reject) and *ErrorCode* (9955) is filled with the reason for the rejection.

Regarding the management of Boolean fields:

if the boolean tag is provided in the inbound message, and tag is set to Y and that same tag is part of the outbound message it should be sent set to yes – as long as the Boolean field is relevant for the specified ERGActionType (21097), else it won't be sent back;

if the boolean tag is provided in the inbound message, and is set to N **OR** if the tag is not provided in the inbound message *(which implicitly means the tag is set to "No")* and the tag is part of the structure of the outbound message, the tag appears in the outbound message set to N;

5.3.31.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21060	RequestID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
21098	TargetFirmID	Identifier of the member firm to which the specified action is to be applied.	String	8	Alphanumeric	Mandatory
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (q) or an identifier of the shortcode to which the Risk Guard command is to be applied	String	11	Alphanumeric	Optional
21108	TargetClientshortCode	Identifier of the ClientIdentificationShortCode (provided through *Parties or NestedParties*) to which the action will be applied.	String	11	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21099	TargetLogicalAccessID	Identifier of the Logical Access to which the specified action is to be applied.	Int	10	From 0 to 2^32-2	Optional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Optional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Optional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Optional
21100	Purge	Identifies the action to be applied to the active orders/quotes.	Boolean	1	Y = True N = False	Conditional
21101	OSLFlag	Indicates if the Order Size Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Optional
21102	OrderSizeLimit	Indicates the Maximum Order Size above which all orders will be rejected by the Matching Engine.	Qty	20	From 0 to 2^64-2	Optional
21808	OALFlag	Indicates if the Order Amount Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Optional
21809	OrderAmountLimit	Indicates the Maximum Order Amount above which all orders will be rejected by the Matching Engine.	Amount	20	From 0 to 2^64-2	Optional
5711	AckStatus	Indicates if incoming message is accepted or rejected.	Char	1	0 = Accept 1 = Reject	Mandatory
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
21811	MEPFlag	Indicates if the Maximum Exposure Position functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21812	MaximumLongExposure	Indicates the Maximum Long Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21813	MaximumShortExposure	Indicates the Maximum Short Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21814	MEPBreachAction	This field indicates the type of action that will be triggered when MEP 100% is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21824	TargetMarketPlaceID	Indicates the market place on which the specified action is to be applied	String	3	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana	Optional
21815	NoThresholds	Indicates the Number of repeating sections providing the threshold details.	Int	1	If provided, between 1 and 3	Conditional
21817	ThresholdValue	Defines the percentage of the MEP at which an action might be triggered.	Int	2	From 1 to 99	Conditional
21816	ThresholdBreachAction	This field indicates the type of action that will be triggered when a given threshold is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
21823	MarketCondition	Indicates the mode during which the Unpriced Orders Restriction is applied.	MultipleCharValue	3	(See field description)	Conditional
	Trailer					

5.3.32 ERGMEPBreachAlert (U76)

Client ◀OEG
Available for: EQD IDD CMO

5.3.32.1 Message Description

This message is used to notify the Risk Managers that a given Firm has hit the MEP limit or one/several of the MEP thresholds that were configured by the Risk Manager. In case more than one limit is breached (MEP 100% or the three Thresholds) an ERGMEPBreachAlert (U76) is sent indicating the last threshold that was breached.

Once a limit is breached or multiple limits are breached simultaneously, either the MEP 100% or one/multiple of the three individual thresholds, the following messages are triggered:

- **ERGMEPBreachAlert** (U76) is sent to the Risk Manager to indicate the breach, providing the new breached threshold;
- **UserNotification** (CB) is sent to the Firm in case the breach of the threshold has triggered a new *"breach action"* ;

When the action associated to the threshold breached is Block or Pull and Block then:

- **ERGMEPBreachAlert** (U76) is sent each time there is a new threshold in place or no threshold in place anymore **plus,**
  - for the cases where the breach lead to a block:
    - there is an **ERGMEPBreachAlert** (U76, at the moment of the block, to indicate it (and UserNotification (CB)) to the trading member) **plus**
    - assuming there would be a recomputation that in scenarios where the action in place wouldn't be block would lead to the move for another threshold value and the equivalent breach action then **ERGMEPBreachAlert** (U76) is sent with a new field indicating "still blocked" (**no UserNotification** (CB) **is sent**). Meaning, from the moment the firm is in

Block status (either because of Block or Pull and Block) no user notification is sent until the Block is actually removed – below the details regarding the population of the fields in **ERGMEPBreachAlert** (U76):

- assuming the threshold breached was the 100%: Field *MEPBreachAction* (21814) must be populated, plus *ThresholdValue* (21817), *ThresholdBreachAction* (21816) fields to provide the details of the action that was supposed to be in place;
- assuming the threshold breached wouldn't be 100%: the fields *ThresholdValue* (21817) plus *ThresholdBreachAction* (21816) populated with the threshold which would be in place in case the block was deactivated. Field *MEPBreachAction* (21814) mustn't be sent;
- assuming the threshold breached would be "no breach at all": the field *ThresholdValue* (21817) would be set to 0 and fields *MEPBreachAction* (21814) and *ThresholdBreachAction* (21816) mustn't be sent;

Concerning the "Cleaning" of previously breached thresholds *(i.e, when the exposure is recomputed and it's no longer breaching the defined threshold):*

- In case the recomputation leads to a clear of the current threshold to a lower one or to no threshold being breached at all:
  - **ERGMEPBreachAlert** (U76) is sent to the Risk Manager to indicate the new threshold and action which are activated. In case no more threshold is breached then the *ThresholdValue* (21817) is sent with 0 and *ThresholdBreachAction* (21816) is not provided;
  - **UserNotification** (CB) is sent to the to the trading member to indicate the new threshold and action which are activated;

5.3.32.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21098	TargetFirmID	Identifier of the member firm to which the specified action is to be applied.	String	8	Alphanumeric	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Optional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Optional
21818	ExposureSide	Indicates the side of the exposure.	Boolean	1	1 = Buy 2 = Sell	Conditional
21819	PositionLimit	Indicates the Maximum Long Exposure or Maximum Short Exposure, depending on the ExposureSide (21818) field.	Quantity	20	From 1 to 2^64-2	Conditional
21820	CurrentExposure	Current Exposure Position, can be negative. Expressed in number of underlying shares when it comes to Equity Derivatives and in number of lots when it comes to Index Derivatives. (to be calculated with Amount or Quantity Decimals).	Quantity	20	From -2^63+1 to 2^63-1	Mandatory
21814	MEPBreachAction	This field indicates the type of action that will be triggered when MEP 100% is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21817	ThresholdValue	Defines the percentage of the MEP at which the action might be triggered.	Int	2	From 1 to 99	Conditional
21816	ThresholdBreachAction	This field indicates the type of action that will be triggered when a given threshold is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
21821	IsBlocked	Indicates if the Firm is blocked or not. If set to Yes, overrides whatever setup is flagged in MEPBreachAction (21814) and/or ThresholdBreachAction (21816).	Boolean	1	Y = True N = False	Optional
21099	TargetLogicalAccessID	Identifier of the Logical Access to which the specified action is to be applied.	Int	10	From 0 to 2^32-2	Optional
	Trailer					

- Fields population when MEP is breached at 100%:
  - All fields but the ThresholdValue (21817), ThresholdBreachAction (21816) must be populated;
- Fields population when one or multiple of the MEP thresholds are breached (either up or down):
  - The message is sent with all the mandatory fields populated plus ThresholdValue (21817), ThresholdBreachAction (21816). The ThresholdValue (21817), ThresholdBreachAction (21816) are the ones currently in usage by the trading engine based on the current exposure except in the scenario where the action is different than Block or Pull and Block and the field IsBlocked (21821) is populated.
  - If the field IsBlocked (21821) is populated it means the action in place is Block or Pull and Block and not the one indicated in the field ThresholdBreachAction (21816);
- Fields population when there is no more a threshold being breached but **there is a block in place** and MEP is still activated:
  - The message is sent with all the mandatory fields populated plus Thresholdvalue (21817) = 0, meaning "There is no breach of any threshold". In this case ThresholdBreachAction (21816) is not sent.
- Fields population when **there are no longer** thresholds being breached and Block is not in place but MEP still activated:
  - The message is sent with all the mandatory fields populated plus Thresholdvalue (21817) = 0, meaning "There is no breach of any threshold". In this case ThresholdBreachAction (21816) is not sent.
- Fields population when MEP is deactivated and there were thresholds being breached prior to the deactivation:
  - The message is sent with all the mandatory fields populated plus Thresholdvalue (21817) = 0, meaning "There is no breach of any threshold". In this case ThresholdBreachAction (21816) is not sent, neither the PositionLimit (21819).

5.3.33 GetRiskControls (U70)

Client ▶ OEG
Available for: EQ FND FXI EQD IDD CMO

5.3.33.1 Message Description

This message allows Risk Managers to request the latest RiskGuard settings submitted. The message can be submitted to request setting for each individual Risk Control Type or globally for all submitted settings of the Risk Manager.

In order to be able to submit any of the Euronext RiskGuard service commands, Risk Managers must have a Logical Access for each Optiq Segment where they need to perform their monitoring, which is configured with a Functional Access Role of RiskGuard.

The granularity of the request can be:

- Firm, by populating only the *TargetFirmID* (21098);
- Trader or Algorithm (identified by the Short code), by populating the *TargetFirmID* (21098) and either *TargetPartyID* (21095) with ExecutionWithinFirmShortCode or *TargetClientShortCode* (21095) with ClientIdentificationShortCode;
- Logical Access, by populating entering *TargetFirmID* (21098) and the *TargetLogicalAccessID* (21099);

In case both *TargetPartyID* (21095) and *TargetClientShortCode* (21108) are filled the message is rejected;

In case *TargetClientShortCode* (21108), *TargetPartyID* (21095) and *TargetLogicalAccessID* (21099) are all filled the message is rejected;

In case *TargetClientShortCode* (21108) and *TargetLogicalAccessID* (21099) are both filled or *TargetPartyID* (21095) and *TargetLogicalAccessID* (21099) are both filled the message is rejected;

If the **GetRiskControls** (U70) is sent during the Close phase, it must be accepted.

If the **GetRiskControls** (U70) is sent during the Inaccessible phase, it must be rejected with **ERGCommandAck** (U69) and *ErrorCode* set to "2194 - *Request forbidden as the book is Inaccessible*"

If the **GetRiskControls** (U70) is sent while Book State is set to "Halted", it must be rejected with **RiskControlDetails** (U71) and *ErrorCode* set to "2250 - *Request forbidden as the book is Halted*"

During Suspensions, reservations, the command is to be accepted;

Regardless of the "Order Entry" parameter value, at Firm and/or Instrument level, the **ERGCommand** (U68) is to be accepted;

In case the command is sent on a segment which is cross partitions and, the command is submitted through a connection to a partition which is halted or Inaccessible then the command is rejected regardless if the targeted instrument is hosted on that partition or not;

Please note that when sending the **GetRiskControls** (U70) with *RiskControlType* (21103) set to 1 = All Parameters even if there is MEP activated, those details won't be sent in the *RiskControlDetails* (U71). The only way to get the details for MEP is by sending a **GetRiskControls** (U70) message, with *RiskControlType* (21103) set to 6 = Maximum Exposure Position and with the info of the *SecurityID* (48) containing the contract symbol index for which the details are needed. A message needs to be sent **per contract**.

In case *TargetPartyID* (21095) or *TargetLogicalAccessID* (21099) are populated and *RiskControlType* (21103) is set to "6 = Maximum Exposure Position", the system must ignore them and provide the details at firm level only;

In case *RiskControlType* (21103) **is set to 6** = Maximum Exposure Position then *SecurityID* (48) and *SecurityIDSource* (22) **must be populated** else the message is rejected with "*1531 – SecurityID (48) must be provided when RiskControlType (21103) is set to 6 = Maximum Exposure Position"*

In case *RiskControlType* (21103) is set to **any value other than 6** = Maximum Exposure Position and *SecurityID* (48)/SecurityIDSource (22) are populated the message is rejected with "*1532 – SecurityID (48)* ***cannot*** *be populated for RiskControlType (21103) other than 6 = Maximum Exposure Position"*

The **GetRiskControls** (U70) message receives the following response messages:

For acknowledgement - the **RiskControlDetails** (U71) message containing available details of the controls currently setup by that risk manager,

For rejection:

In case of a session level rejection: the **Reject** (3) message with *SessionRejectReason (373)* is provided;

In case of a functional or technical rejection: the **RiskControlDetails** (U71) message containing *AckStatus (5711)* set to '1' (Reject) and *ErrorCode (9955);*

Table below identifies the field that need to be provided to obtain the risk control details for each identified granularity:

GRANULARITY AT WHICH THE DETAILS ARE REQUESTED	IDENTIFIER FIELD PROVIDED
Firm	*TargetFirmID* (21098)
Logical Access	*TargetFirmID* (21098) and *TargetLogicalAccessID*
ExecutionWithinFirmShortCode	*TargetFirmID* (21098) and *TargetPartyID* (21095)
ClientIdentificationShortCode	*TargetFirmID* (21098) and *TargetClientShortCode*

All requests submitted to the system not respecting the combinations present in the table above are rejected.

Note: In case a **GetRiskControls (U70)** is submitted targeting a given granularity for which no Risk Guard command has been submitted, the message will be rejected with the following error code **"1521 – No ERG command has been set"**;

5.3.33.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21060	RequestID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
21098	TargetFirmID	Identifier of the member firm to which the specified action is to be applied.	String	8	Alphanumeric	Mandatory
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (q) or an identifier of the shortcode to which the Risk Guard command is to be applied.	String	11	Alphanumeric	Optional
21108	TargetClientShortCode	Identifier of the ClientIdentificationShortCode (provided through *Parties or NestedParties*) to which the action will be applied.	String	11	Alphanumeric	Optional
21099	TargetLogicalAccessID	Identifier of the Logical Access to which the specified action is to be applied.	Int	10	From 0 to 2^32-2	Optional
21103	RiskControlType	Identifies the type of Risk Guard Control on which the details are requested.	Int	1	1 = All Parameters 2 = Order Size Limit 3 = Suspend 4 = Block 5 = Order Amount Limit 6 = Maximum Exposure Position 7 = Unpriced Orders Restriction	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
	Trailer					

5.3.34 RiskControlDetails (U71)

Client ◀OEG
Available for: EQ FND FXI EQD IDD CMO

5.3.34.1 Message Description

This message is used to acknowledge or indicate a functional rejection of an inbound **GetRiskControls** (U70) message to a Risk Manager that submitted the request. The details of the configured risk controls are provided within the repeating group *NoParameters* and reflect information selected in the field *RiskControlType* (21103).

This message is populated as following for the different cases:

For acknowledgement, *AckStatus* (5711) set to '0' (Accept)**,**

For rejection, *AckStatus* (5711) set to '1' (Reject) and *ErrorCode* (9955) is filled with the reason for the rejection.

Regarding the management of Boolean fields:

if the boolean tag is provided in the inbound message, and tag is set to Y and that same tag is part of the outbound message it should be sent set to yes – as long as the Boolean field is relevant for the specified *RiskControlType* (21103), else it won't be sent back;

if the boolean tag is provided in the inbound message, and is set to N **OR** if the tag is not provided in the inbound message *(which implicitly means the tag is set to "No")* and the tag is part of the structure of the outbound message, the tag appears in the outbound message set to N;

Note:

Each Risk Manager (whether representing a Global Clearing Member or Non Clearing Member) gets only the details of the actions that were triggered by that risk manager.

In case the request is to receive all parameters, the details provided within the *NoParameteres* are sent ordered by Risk Control Type.

Example: in case Firm B is suspended and Firm B + Trader Algo 123 are blocked on contract AEX, with both actions being triggered by the Risk Manager requesting the risk control details, the NoParameters group will contain first information on suspension of Firm B, followed by the more granular setting that Firm B + Trader Algo 123 is blocked on contract AEX;

The details provided will always concern the latest status at a given level, meaning, if a given Firm was Suspended and then Unsuspended by a given Risk Manager, the status that will be provided within **RiskControlDetails** (U71) is "Unsuspended".

The cascading effect (for example, a given LA gets suspended because the Firm attached to it was suspended) is not reflected in the message - meaning, there is no dedicated occurrence of the repeating section to indicate that the LA (lower level when compared to firm) was suspended as a consequence of the firm being suspended;

For *TargetFirmID* (21098) which are sponsored, in case both the "Global OAL", meaning, sent without specifying the *SecurityID* (48), and "Individual OAL", limit set for a specific instrument, are active then:

There is an occurrence of the *NoParameters* repeating group with *SecurityID* (48) and *SecurityIDSource* (22) not provided **PLUS**

An occurrence (or multiple depending on the number of instruments for which OAL is activated) of the *NoParameters* repeating group with *SecurityID* (48) and *SecurityIDSource* (22) provided;

In case more than 254 occurrences of the repeating section are to be returned, then, more than 1 RiskControlDetails (U71) messages are sent back to the Risk Manager to provide all the RiskGuard limits that are in place within th system.

5.3.34.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21060	RequestID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
5711	AckStatus	Indicates if incoming message is accepted or rejected.	Char	1	0 = Accept 1 = Reject	Mandatory
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21103	RiskControlType	Identifies the type of Risk Guard Control on which the details are requested.	Int	1	1 = All Parameters 2 = Order Size Limit 3= Suspend 4 = Block 5 = Order Amount Limit 6 = Maximum Exposure Position 7 = Unpriced Orders Restriction	Mandatory
21107	NoParameters	Indicates the number of control parameters provided after a request of the risk controls.	NumInGroup	3	From 1 to 254	Conditional
21098	TargetFirmID	Identifier of the member firm to which the specified action is to be applied.	String	8	Alphanumeric	Conditional
21095	TargetPartyID	Identifier of the ShortCode used as a filter to reduce the scope of the OrderMassCancelRequest (q) or an identifier of the shortcode to which the Risk Guard command is to be applied	String	11	Alphanumeric	Optional
21108	TargetClientShortCode	Identifier of the ClientIdentificationShortCode (provided through *Parties or NestedParties*) to which the action will be applied.	String	11	Alphanumeric	Optional
21099	TargetLogicalAccessID	Identifier of the Logical Access to which the specified action is to be applied.	Int	10	From 0 to 2^32-2	Optional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Conditional
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Conditional
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
21105	ERGStatus	Indicates the Status of the Broker, Logical Access, Trader or ClientIdentificationShortCode.	Int	1	1 = Suspended 2 = Unsuspended 3 = Blocked 4 = Unblocked	Optional
21101	OSLFlag	Indicates if the Order Size Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21102	OrderSizeLimit	Indicates the Maximum Order Size above which all orders will be rejected by Matching Engine.	Qty	20	From 0 to 2^64-2	Conditional
21808	OALFlag	Indicates if the Order Amount Limit functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21809	OrderAmountLimit	Indicates the Maximum Order Amount above which all orders will be rejected by Matching Engine.	Amount	20	From 0 to 2^64-2	Conditional
21811	MEPFlag	Indicates if the Maximum Exposure Position functionality is to be activated or deactivated.	Boolean	1	Y = True N = False	Conditional
21812	MaximumLongExposure	Indicates the Maximum Long Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21813	MaximumShortExposure	Indicates the Maximum Short Exposure limit. For Derivatives it must be populated with a quantity.	Quantity	20	From 1 to 2^64-2	Conditional
21814	MEPBreachAction	This field indicates the type of action that will be triggered when MEP 100% is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
21823	MarketCondition	Indicates the mode during which the Unpriced Orders Restriction is applied.	MultipleCharValue	3	(See field description)	Conditional
21824	TargetMarketPlaceID	Indicates the market place on which the specified action is to be applied	String	3	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana	Optional
21815	NoThresholds	Indicates the Number of repeating sections providing the threshold details.	Int	1	If provided, between 1 and 3	Conditional
21817	ThresholdValue	Defines the percentage of the MEP at which an action might be triggered.	Int	2	From 1 to 99	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
21816	ThresholdBreachAction	This field indicates the type of action that will be triggered when a given threshold is breached.	Int	1	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block	Conditional
	Trailer					

5.3.35 InstrumentSynchronizationList (U50)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.35.1 Message Description

The **InstrumentSynchronizationList** (U50) message is sent in order to associate each instrument with a *ResynchronizationID (20030).* This ID is used only in case of failover of the matching engine.

Please refer to message **SynchronizationTime** (U51) for further details.

5.3.35.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
20030	ResynchronizationID	Each instrument is assigned to a Resynchronization ID, that is use in case of failover.	Int	5	From 0 to 2^16-2	Mandatory
146	NoRelatedSym	Number of related symbols (instruments) in a message.	NumInGroup	3	From 1 to 254	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
	Trailer					

5.3.36 SynchronizationTime (U51)

Client ◀OEG
Available for: EQ FND FXI SP EQD IDD CMO BLK

5.3.36.1 Message Description

The **SynchronizationTime** (U51) message is sent after a disruptive incident affecting the trading chain to help the clients assess whether the messages received immediately before the disruptive incident are in valid and stored state or if they must be discarded.

This message provides a timestamp (*LastBookInTime (20031)*) of the last known valid and stored message, and is sent by the system for the associated resynchronization ID (*ResynchronizationID (20030)*).

Upon the reception of the message, clients must check the list of all the instruments associated to the field *ResynchronizationID (20030)* and analyze all received messages related to these instruments. Messages having *BookInTime (21002)* or *TransactTime (60)* higher than the associated *LastBookInTime (20031)* must be discarded.

For example, upon the reception of a **SynchronizationTime** (U51) message, if a client previously received an **ExecutionReport** (8) message as a notification of a Fill with the *BookInTime (21002)* higher than the *LastBookInTime (20031)*, then this **ExecutionReport** (8) notification must be ignored and the order fill must be reversed in the client system; the trade is considered as if it has never happened (i.e. the quantity has not been traded, and the order may still be present in the order book for further execution).

Similarly, if a client previously received an **ExecutionReport** (8) as a Kill notification with the *TransactTime (60)* higher than the *LastBookInTime (20031)*, then the Kill notification must be ignored (meaning that the order may still present in the order book for further execution).

All the messages received after a **SynchronizationTime** (U51) message must be processed normally.

5.3.36.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
20030	ResynchronizationID	Each instrument is assigned to a Resynchronization ID, that is use in case of failover.	Int	5	From 0 to 2^16-2	Mandatory
20031	LastBookInTime	Last Matching Engine IN time (in ns) processed on the associated Resynchronization ID.	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Mandatory
	Trailer					

5.3.37 ClearBook (U75)

Client ◀OEG
Available for: EQ FND FXI BDL SP EQD IDD CMO BLK

Message Description

Under certain circumstances (Trading Chain Failover for example), Market Operations team will trigger the sending of **Clear Book** (U75) message. The **Clear Book** (U75) message is sent for each impacted instrument regardless of the presence of orders.

5.3.37.1 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					**Mandatory**
22	SecurityIDSource	Gives the type of SecurityID.	String	1	8 = Symbol Index	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
48	SecurityID	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	String	10	From 0 to 2^32-2	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	String	2	(See field description)	Mandatory
	Trailer					**Mandatory**

5.3.38 RFQAudit (U72)

Client ◀OEG
Available for: FND FXI

5.3.38.1 Message Description

The **RFQAudit** (U72) message is sent by OEG to the RFQ issuer enabling him to have a summary about all orders and LP answers involved in the RFQ response.

This message is used only for the Cash Markets, it is sent only after the RFQ confirmation and all Fill message reception.

In case the RFQ is not confirmed; because it is expired or cancelled, the RFQAudit message is not sent.

The RFQAudit message generation do not lead to a specific market data publication.

For more details in behaviour and handling on the Cash market clients should review the associated Kinematics in kinematics specification document.

5.3.38.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21002	BookINTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Mandatory
21003	BookOUTTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7764	OEGOUTToME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssssss = 000000000-999999999 (nanoseconds)	Conditional
131	QuoteReqID	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	String	20	From 0 to 2^64-2	Mandatory
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
21110	NoRFQCounterparts	Indicates the number of counterpart having participated to the RFQ	NumInGroup	1	From 1 to 50	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	(See field description)	Optional
44	Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Optional
32	LastQty	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals).	Qty	20	From 0 to 2^64-2	Optional
20052	DarkExecutionInstruction	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions.	MultipleCharValue	9	(See field description)	Optional
110	MinQty	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	Optional
	Trailer					

5.3.39 IOI (6)

Client ▶OEG
Available for: BLK

5.3.39.1 Message Description

IOI (6) is used by the Buy Side to trigger a search for liquidity, onto the Euronext Block MTF, by targeting a specific group of counterparties or several. OEG acknowledges or rejects it with **IOINotification (U73).**

This message is allowed on the Block Segment only and might be sent as:

- An indication of interest – *IOITransType (28)* set to "New";

All Mandatory tags should be provided as well as the conditional that became mandatory depending on what's provided in other tags;

- Cancellation of a previous indication of interest - *IOITransType (28)* set to "Cancel";

All Mandatory tags should be provided as well as the conditional that became mandatory depending on what's provided in other tags **plus** the *IOIRefID (26)* – please note this message should be a reflection of the original request that was submitted (apart from the *IOIID (23)* and *IOITransType (28)*) and is now being targeted to be cancelled;

Please note that the system identifies uniquely the indication of interest based on Member ID, *IOIRefID* (26), *SecurityID* (48) and *EMM* (20020). All other fields are ignored (if populated with values that successfully pass the technical checks) for the purpose of cancelling the indication of interest and returned in the acknowledgement message exactly as received. Please note that the counterparties cancellation notifications will contain the information of the original indication of interest or of the indication of interest after the modification.

- Modification of a previous indication of interest - *IOITransType (28)* set to "Replace";

All Mandatory tags should be provided as well as the conditional that became mandatory depending on what's provided in other tags **plus** the *IOIRefID (26)* – please note this message should be a reflection of the original request that was submitted (apart from the *IOIID (23)*, *IOITransType (28)* and the tags being targeted for modification) and is now being targeted to be replaced;

Please note that it's possible to modify the content of several tags at the same time, if they are part of the list of tags available for modification - below the list:

- Side (54);
- OrderQty (38);
- IOIQty (27);
- IOIQltyInd (25);
- Any attempt to modify any of the other parameters leads to the rejection of the modification and the original indication of interest remains active;

IOIID Management

- Clients must provide an indication of interest id in every inbound application message (*IOI (9*), otherwise the message will be immediately rejected by the OEG. Clients may provide any value that respects the IOI ID format, which is an 8-byte signed integer. The Exchange recommends setting a unique ID per Indication of Interest, Firm and Symbol Index. For Indication of interest submission, the IOIID (23) value is not checked by the Exchange, it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request. For modification and cancellation using the IOIRefID (26) as unique identifier, the value is checked by the Exchange for possible duplicates, that would represent different live indications of interest originally submitted with the same indication of interest id. In case of duplicates, the inbound request is rejected with the associated error code.
- Upon receptition of an indication of interest Optiq assigns a unique ID, provided within *ExchangeIOIID (21114)* – valid for the lifetime of the indication of interest and used:
  - To notify counterparties;
  - As the unique identifier to link the orders submitted by the members *(as a reply to the indication of interest)* to the original indication of interest;

Notes: While attempting to cancel or replace an existing indication of interest the *IOIRefID (26) must be populated with the value provided within the IOIID (23) of the* **IOI** *(6) message* – if the *IOIRefID (26)* specified in the message is not found in the active indication of interest list, the modification is rejected with "*Unknown Indication of Interest";*

In case the member submitting the IOI (6) decides to cancel it or modify it:

In case no order has yet been submitted as an answer to the indication of interest: counterparties are notified of the indication of interest cancellation;

In case one or several orders had already been submitted as an answer to the indication of interest: counterparties are notified of the indication of interest cancellation or modification. Once counterparties receive the notification that the indication of interest was cancelled it's their responsibility to cancel or modidy any order they might have previously submitted as a response to that same indication of interest;

- *IOIID (23)*: unique ID of the **IOI** *(6)* message, returned by the Exchange in the **IOINotification** *(U73)* message – unicity of it is not checked by Optiq;
- *IOIRefID (26)* ignored by the system in all cases where *IOITransType (28)* is different than "Cancel" or "Replace" - must be filled with the *IOIID (23)* provided in the **IOI** *(6)* message previously sent with *IOITransType (28)* set

to New. Please note that even if ignored, meaning, not use during the functional processing of the indication of interest, the value received will still be provided back in the **IOINotification** (U73) message.

- *RoutingGrp*: used to provide the list of target counterparties being targeted by the indication of interest – meaning, **will receive** an IOINotification (U73) - because of the IOI (6);
  - This repeating group is composed of the following tags:
    - *NoRoutingIDs (215):* indicates the number of occurrences of the repeating group;
    - *RoutingType (216):* indicates the list of counterparties that should be notified because of the IOI (6). It's composed of a list of values that allow member to specify if a given counterpart **should be notified** and, in that case, the value to be provided must be *"2 = TargetList" – depending on the RoutingID (217).*

Equivalence between Counterparties and *RoutingID (217)* values:

COUNTERPARTIES	ROUTINGID (217)
Buy Side	BUYSIDE
Sell Side	Sell Side
Local Community of Specialist Paris	LOCALSPECIALISTSPAR
Local Community of Specialist Lisbon	LOCALSPECIALISTSLIS
Local Community of Specialist Brussels	LOCALSPECIALISTSBRU
Local Community of Specialist Amsterdam	LOCALSPECIALISTSAMS
Interest Lists	INTERESTLIST
Holdings	HOLDINGS
Quality of Sell Side Counterparty	SELLSIDEQUALITY
Euronext Data Driven	EURONEXTDRIVEN

- **Example**: How to populate the *RoutingGrp* to notify Buy and Sell Side:

NoRoutingIDs (215) = 2

RoutingType (216) = **2**

RoutingID (217) = BUYSIDE

RoutingType (216) = **2**

RoutingID (217) = SELLSIDE

- *Side (54)*: used to indicate if the **IOI** *(6)* message submitter intends to Buy or Sell – in case the intention is not to disclose this information, the field must be set to "Undisclosed";
- *IOIQty (27)*: used by the **IOI** *(6)* message submitter to give a qualitative indication of the "size" of the indication of interest – in case it's set to "Undisclosed Qty" then *OrderQty (38)* must not be provided – it will be ignored if provided;
- *OrderQty (38)*: used to specify the volume of the indication of interest – required only when *IOIQty (27)* different than "Undisclosed Qty" – ignored in all other cases. Please note that even if ignored, meaning, not use during the functional processing of the indication of interest, the value received will still be provided back in the **IOINotification** (U73) message.
- *IOIQltyInd (25):* used to provide a qualitative indication of the quality of the indication of interest – No special processing or logic is attached to the field for now – *it's for future use*;
- There is a restriction on the number of indications of interest that can be submitted by a given Firm ID. The maximum number is controlled per Session for the combination of Optiq Segment/EMM/Symbol Index. When the maximum number is reached the **Wave For Liquidity** (73) is rejected with **Wave For Liquidity Notification** (74) and the error code *"Maximum number of Indication of Interest for the session exceeded".*

5.3.39.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
23	IOIID	Unique identifier of IOI message.	String	20	From -2^63+1 to 2^63-1	Mandatory
28	IOITransType	Identifies IOI message transaction type	Char	1	N = New C = Cancel R = Replace	Mandatory
26	IOIRefID	Reference identifier used with CANCEL and REPLACE, transaction types.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Mandatory
54	Side	Indicates the side of the Indication of interest.	Char	1	1 = Buy 2 = Sell 7 = Undisclosed	Mandatory
38	OrderQty	Total quantity of the indication of interest, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
27	IOIQty	Indication of the size of the indication of interest.	Char	1	S = Small M = Medium L = Large U = Undisclosed Qty	Mandatory
25	IOIQltyInd	Relative Quality of the indication of interest.	Char	1	H = High L = Low M = Medium	Optional
215	NoRoutingIDS	Required if any RoutingType and RoutingIDs are specified.	NumInGroup	2	From 1 to 10	Mandatory
216	RoutingTypes	Indicates type of RoutingID.	Int	2	2 = Target List	Mandatory
217	RoutingID	Identifies routing destination.	String	30	BUYSIDE SELLSIDE LOCALSPECIALISTSAMS LOCALSPECIALISTSLIS LOCALSPECIALISTSBRU LOCALSPECIALISTSPAR INTERESTLIST HOLDINGS SELLSIDEQUALITY EURONEXTDRIVEN	Mandatory
	Trailer					

5.3.40 IOINotification (U73)

Client ◀OEG
Available for: BLK

5.3.40.1 Message Description

IOINotification (U73) is issued by OEG to:

- **Acknowledge** an incoming **IOI** *(6)* message;
  - Please note that, in this case, all tags are provided except for the *ErrorCode (9955)*;

- **Reject** an incoming **IOI (***6)* message;
  - Please note that, in this case, all tags are provided – in some specific cases its possible not all OEG timestamps are provided – it depends on the reason of the rejection;
- **Notify**:

Counterparties that a given **IOI** *(6)* message **was submitted** onto the Euronext Block MTF with a given set of characteristics and targeting one or several groups of counterparties to which those members belong;

- Please note that, in this case, all tags will be provided except for the *ErrorCode (9955)*;

Counterparties that a given **IOI** *(6)* message, targeting one or several groups of counterparties to which those members belong and previously submitted, **was modified**;

- Please note that, in this case, only the following tags will be provided:

OEG Timestamps;

IOIID (23);

IOIRefID (26);

IOIType (21113);

SecurityID (48) and SecurityIDSource (22);

EMM (20020);

Tags representing the fields that were modified. Any of the parameters available for modification but not impacted will not be provided;

Counterparties that a given **IOI** *(6)* message, targeting one or several groups of counterparties to which those members belong and previously submitted, **was cancelled**;

- Please note that, in this case, only the following tags will be provided:

OEG Timestamps;

IOIID (23);

IOIRefID (26): in case the indication of interest being cancelled had been modified;

IOIType (21113);

SecurityID (48) and SecurityIDSource (22);

EMM (20020);

Side (54);

OrderQty (38): only for the cases where the indication of interest disclosed the quantity;

Member submitting the indication of interest that a member just **placed an order** as response to his **IOI** *(6)* message;

- Please note that, in this case, all tags will be provided except for the *ErrorCode (9955)*;

In case the message is sent as an acknowledgement the field *IOIType (21113)* is set to '1' (New);

In case the message is sent to indicate functional rejection the field *IOIType (21113)* is set to '2' (Reject) and *ErrorCode (9955)* is filled with the reason for the rejection;

In case the message is sent to notify counterparties that an **IOI** *(6)* message was just submitted onto the Euronext Block MTF, *IOIType (21113)* is set to '3' (New IOI Notification);

In case the message is sent to notify the member who submitted the indication of interest that a NewOrderSingle (D), sent as an answer to an **IOI** (6), was just successfully accepted by the Euronext Block MTF, IOIType (21113) set to '4' (IOI Reply Notification) ;

In case the message is sent to notify counterparties that an **IOI** *(6)* message, previously submitted, was just cancelled, *IOIType (21113)* set to '5' (IOI Cancellation Notification);

In case the message is sent to notify counterparties that an **IOI** *(6)* message, previously submitted, was just modified, *IOIType (21113)* set to '6' (IOI Replacement Notification);

5.3.40.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
21005	ClientMessageSendingTime	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21002	BookInTime	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
21003	BookOutTime	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
5979	OEGINFromMember	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
7765	OEGINFromME	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC)	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
7764	OEGOUTTOME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
23	IOIID	Unique identifier of IOI message.	String	20	From -2^63+1 to 2^63-1	Conditional
21114	ExchangeIOIID	Unique identifier of IOI message, assigned by the Exchange.	String	20	From -2^63+1 to 2^63-1	Conditional
21113	IOIType	Identifies the reason why the IOINotification (U73) is being sent.	Int	1	1 = Ack 2 = Reject 3 = New IOI Notification 4 = IOI Reply Notification 5 = IOI Cancellation Notification 6 = IOI Replacement Notification	Mandatory
26	IOIRefID	Reference identifier used with CANCEL and REPLACE, transaction types.	String	20	From -2^63+1 to 2^63-1	Conditional
48	SecurityID	Exchange identification code of the instrument/contract.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	(See field description)	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	Int	2	(See field description)	Conditional
54	Side	Indicates the side of the order.	Char	1	1 = Buy 2 = Sell 7 = Undisclosed	Conditional
38	OrderQty	Total order quantity, per quantity unit.(To be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
27	IOIQty	Indication of the size of the indication of interest.	String	1	S = Small M = Medium L = Large U = Undisclosed Qty	Conditional
25	IOIQltyInd	Relative Quality of the indication of interest.	Char	1	H = High L = Low M = Medium	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
	Trailer					

5.3.41 TradeCaptureReport (AE)

Client ▶OEG
Available for: TCS

5.3.41.1 Message Description

The **TradeCaptureReport** (AE) message is used for:

Sending of TCS Declarations (i.e. Declaration Entry)
Requesting cancellation of a previously matched declaration, or
Refusing a declaration submitted by the counterparty

Components Usage within the Message:

TCS messages use repeating groups for provision of information for the clearing information and the following short code cases: ExecutionwithinFirmShortCode, ClientIdentificationShortCode and InvestmentDecisionwithinFirmShortCode repeating groups, fields and settings for identificatin of the Clearing data and the MIFID II short codes, as well as the associated rules and presence conditions in **TradeCaptureReport** (AE) message are identical to the ones identified for NewOrderSingle (D) provided in overall Optiq message specifications – FIX interface.

For TCS messages the additional repeating group combination is required to identify the Counterparty IDs, which should be provided with the following values:

- *PartyID (448)* = field in which the ID is provided
- *PartyIDSource (447)* = **D** (Proprietary / Custom Code)
- *PartyRole (452)* = **17** (Contra Firm)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

For Cross declaration:

- If submitted to cover orders of two different clients, the combination used to provide the ClientIdentificationShortCode in repeating group NestedParties may be provided twice. As elsewhere the first instance of the field represents information provided for the buy side and the second represents information provided for the sell side.
- Following combination of LastCapacity (29) values is rejected:
  - DEAL vs. DEAL
  - DEAL vs. MTCH
  - MTCH vs. DEAL
  - MTCH vs. MTCH

Cancellation of a Declaration already matched can be sent by either sending the *TradeID* (1003) with the Declaration ID or either by sending the *RegulatoryTradeID* (1903) with the Trade Unique Identifier. In case both are sent, the *TradeID* (1003) is ignored by Optiq.

5.3.41.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
571	TradeReportID	Unique identifier of trade capture report.	String	20	From -2^63+1 to 2^63-1	Mandatory
1003	TradeID	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	String	20	From 0 to 2^64-2	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
487	TradeReportTransType	Trade Report Transaction Type.	Int	1	0 = New 1 = Cancel	Mandatory
856	TradeReportType	Trade Report Type.	Int	1	1 = Alleged 3 = Decline 6 = Trade Report Cancel	Conditional
828	TrdType	Type of Operation.	Int	4	(See field description)	Conditional
48	SecurityID	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	8 = Symbol Index	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	String	2	(See field description)	Mandatory
1907	NoRegulatoryTradeIDs	Number of RegulatoryTradeIDGrp entries.	NumInGroup	1	If provided, 1	Optional
1903	RegulatoryTradeID	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. When RegulatoryTradeIDType (1906) = 5 (TVTIC) this field is filled by the Trade Unique Identifier.	String	16	(See field description)	Optional
1906	RegulatoryTradeIDType	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	Int	1	5 = TVTIC	Optional
552	NoSides	Number of sides.	NumInGroup	1	If provided, from 1 to 2	Conditional
54	Side	Indicates the side of the order.	Char	1	1 = Buy 2 = Sell	Conditional
1	Account	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Conditional[12]
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	1	(See field description)	Conditional

[12]Tag "Account" is mandatory when NoSides is submitted to OEG

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
29	LastCapacity	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	Conditional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
20155	PrincipalCode	Identifies the beneficiary of the transaction when trading on behalf of another establishment.	String	20	Alphanumeric	Optional
53	Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
44	Price	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	If provided, from 1 to 2	Conditional
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Conditional
447	PartyIDSource	Source of PartyID value.	Char	1	D = Proprietary / Custom code P = Short code identifier	Conditional
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	1 = Executing Firm 3 = Client ID 12 = Executing Trader 17 = Contra Firm	Conditional
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person	Conditional
21065	MICofSecondaryListing	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	String	10	(See field description)	Conditional
2593	NoOrderAttributes	Number of order attribute entries.	NumInGroup	1	If provided, from 1 to 2	Optional
2594	OrderAttributeType	The type of order attribute.	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	Optional
2595	OrderAttributeValue	The value associated with the order attribute type specified in OrderAttributeType (2594).	String	1	Y = Yes	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, from 1 to 3	Conditional
524	NestedPartyID	Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID value.	Char	1	D = Proprietary / Custom code P = Short code identifier	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	3 = Client ID 4 = Clearing Firm 17 = Contra Firm 122 = Investment decision maker	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	3 = General clearing member 4 = Individual clearing member 22 = Algorithm 23 = Firm or legal entity 24 = Natural person	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	5 = Order received from a direct access or sponsored access customer	Conditional
21063	DeferralIndicator	Trade publication type indicator. Indicates whether the publication is immediate or not (differed). (1: Immediate ; 0: Differed)	Char	1	0 = False 1 = True	Conditional
10055	*SettlPeriod*	*[N/A] Indicates the settlement delay in trading days, from 0 to 30 days. (Not relevant anymore, TCS is using the Settlement Period defined in the referential at instrument level).*	*Int*	*2*	*From 0 to 30*	*Conditional*
9970	SettlementFlag	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	Char	1	0 = False 1 = True	Conditional
9971	GuaranteeFlag	Indicates if the trade is guaranteed or not (for clearing purposes).	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	Conditional
1839	TradePriceCondition	Contribution to price formation or the price discovery process.	Int	3	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade *102 = Trade Not Contributing to Price Discovery Process* 103 = Dark Trade (For Future Use)	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
10026	VWAPBegTime	Start time for the Volume Weight Average price computation period.	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sssnnn	Optional
10027	VWAPEndTime	End time for the Volume Weight Average price computation period.	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sssnnn	Optional
381	GrossTradeAmt	Total amount of a Declaration.	Amt	9	Amount	Conditional
21068	CentralisationDate	Cut-off for the trading cycle / session on the Euronext Funds Service	String	10	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Optional
	Header					

5.3.42 TradeCaptureReportAck (AR)

Client ◀OEG
Available for: TCS

5.3.42.1 Message Description

The **TradeCaptureReportAck** (AR) message is sent in response to the **TradeCaptureReport** (AE) and **FundPriceInput** (U44) messages. It is also sent as an unsolicited message to provide the status of a previously submitted declaration to counterparties.

The message is sent as:

Declaration notification to the counterparty;
Declaration refusal notice;
Matching Notice;
Expiration Notice;
Trade Cancellation Notice
Rejection
Please note that the following fields are provided only in case the notice is issued for a Fill or a Pre-Match (*TrdRptStatus* = '18' or '19') and only to the concerned member if the corresponding necessary values were submitted in the original declaration: *TransactTime*, *NestedParties* (*Clearing Firm ID)*, *PrincipalCode*, *AccountCode*, *Account*, *Text*, *TrdRegPublicationReason*.

Components Usage within the Message:

Use of the groups and values within them:

The repeating group ***SideCrossOrdModGrp*** is used to identify the order side

The repeating group ***Parties*** is also used to specify the Entering Counterparty for the order

The repeating group ***NestedParties*** is used to specify the Clearing Firm for the order

For identification of the clearing firm or entering counterparty the fields in the repeating groups should be specified in the NestedParties repeating group.

For TCS messages the additional repeating group combination is required to identify the Counterparty IDs, which should be provided with the following values:

- *PartyID (448)* = field in which the ID is provided
- *PartyIDSource (447)* = **D** (Proprietary / Custom Code)
- *PartyRole (452)* = **17** (Contra Firm)
- *PartyRoleQualifier (2376)* = **23** (Firm or legal entity)

Trading Venue Transaction Identification Code (TVTIC)

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

For TCS trades

The different ways to get a TCS trade TVTIC are:

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

Using the private Order Entry feed, getting the *RegulatoryTradeID* for which *RegulatoryTradeIDType* equals 5 (TVTIC) from the FIX **TradeCaptureReportAck** (AR) message

5.3.42.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					
571	TradeReportID	Unique identifier of trade capture report.	String	20	From -2^63+1 to 2^63-1	Mandatory
1003	TradeID	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	String	20	From 0 to 2^64-2	Conditional
939	TrdRptStatus	Trade Report Type.	Int	2	(See field description)	Conditional
828	TrdType	Type of Operation.	Int	4	(See field description)	Conditional
48	SecurityID	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	String	10	From 0 to 2^32-2	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	8 = Symbol Index	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	String	2	(See field description)	Conditional
1907	NoRegulatoryTradeIDs	Number of RegulatoryTradeIDGrp entries.	NumInGroup	1	If provided, 1	Conditional
1903	RegulatoryTradeID	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. When RegulatoryTradeIDType (1906) = 5 (TVTIC) this field is filled by the Trade Unique Identifier.	String	16	(See field description)	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
1906	RegulatoryTradeIDType	Specifies the type of trade identifier provided in RegulatoryTradeID(1903).	Int	1	5 = TVTIC	Conditional
21065	MICofSecondaryListing	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.	String	10	(See field description)	Conditional
10042	PreMatchingIndicator	Pre-matching delay indicator for a TCS Declaration.	Int	1	(See field description)	Conditional
60	TransactTime	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).	UTCTimestamp	27	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)	Conditional
2670	TrdRegPublicationReason	Waiver Indicator. ESMA description of the field: Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014.	Int	2	(See field description)	Conditional
552	NoSides	Number of sides.	NumInGroup	1	If provided, always set to 1	Conditional
54	Side	Indicates the side of the order.	Char	1	1 = Buy 2 = Sell	Conditional
1	Account	Account Number. Client account number identifying the investor's account. This field is part of the clearing aggregate.	String	12	Alphanumeric	Conditional
6399	AccountCode	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.	Int	1	(See field description)	Conditional
29	LastCapacity	MiFID II field that indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	Conditional
58	Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	String	18	Alphanumeric	Optional
20155	PrincipalCode	Identifies the beneficiary of the transaction when trading on behalf of another establishment.	String	20	Alphanumeric	Optional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
53	Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Qty	20	From 0 to 2^64-2	Conditional
44	Price	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Conditional
453	NoPartyIDs	Number of PartyID entries.	NumInGroup	1	If provided, from 1 to 2	Conditional
448	PartyID	Party identifier/code. See PartyIDSource (447) and PartyRole (452).	String	11	Alphanumeric	Conditional
447	PartyIDSource	Source of PartyID value.	Char	1	D = Proprietary / Custom code	Conditional
452	PartyRole	Identifies the type or role of the PartyID (448) specified.	Int	3	1 = Executing Firm 17 = Contra Firm	Conditional
2376	PartyRoleQualifier	Used to further qualify the value of PartyRole(452).	Int	2	23 = Firm or legal entity	Conditional
539	NoNestedPartyIDs	Number of NestedPartyID entries.	NumInGroup	1	If provided, from 1 to 2	Conditional
524	NestedPartyID	Party identifier/code. See NestedPartyIDSource (525) and NestedPartyRole (538).	String	11	Alphanumeric	Conditional
525	NestedPartyIDSource	Source of NestedPartyID value.	Char	1	D = Proprietary / Custom code P = Short code identifier	Conditional
538	NestedPartyRole	Identifies the type or role of the NestedPartyID (524) specified.	Int	3	4 = Clearing Firm 17 = Contra Firm 122 = Investment decision maker	Conditional
2384	NestedPartyRoleQualifier	Used to further qualify the value of NestedPartyRole(538).	Int	2	3 = General clearing member 4 = Individual clearing member 22 = Algorithm 24 = Natural person	Conditional
1724	OrderOrigination	Identifies the origin of the order.	Int	1	5 = Order received from a direct access or sponsored access customer	Conditional
10055	*SettlPeriod*	*[N/A] Indicates the settlement delay in trading days, from 0 to 30 days. (Not relevant anymore, TCS is using the Settlement Period defined in the referential at instrument level).*	*Int*	*2*	*From 0 to 30*	*Conditional*
9970	SettlementFlag	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	Char	1	0 = False 1 = True	Conditional

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
9971	GuaranteeFlag	Indicates if the trade is guaranteed or not (for clearing purposes).	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	Conditional
1839	TradePriceCondition	Contribution to price formation or the price discovery process.	Int	3	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade *102 = Trade Not Contributing to Price Discovery Process* 103 = Dark Trade (For Future Use)	Conditional
10026	VWAPBegTime	Start time for the Volume Weight Average price computation period.	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sss.nnn	Optional
10027	VWAPEndTime	End time for the Volume Weight Average price computation period.	UTCTimestamp	27	YYYYMMDD-HH:MM:SS.sss.nnn	Optional
381	GrossTradeAmt	Total amount of a Declaration.	Amt	9	Amount	Conditional
9952	PreviousDayFlag	Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")	Boolean	1	0 = False 1 = True	Conditional
137	MiscFeeAmt	Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.	Amt	20	From -2^63+1 to 2^63-1	Conditional
9955	ErrorCode	Error code in case of rejection.	Int	5	From 0 to 2^16-2	Conditional
372	RefMsgType	The MsgType (35) of the FIX message being referenced.	String	3	Value received in the rejected inbound message, if any	Conditional
21068	CentralisationDate	Cut-off for the trading cycle / session on the Euronext Funds Service	String	10	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31	Optional
21040	CCPID	Clearing House code attached to a firm. (For Future Use)	Char	1	0= No CCP 1 = LCH SA 2= Bilateral Settlement 3= LCH Limited 4= Euronext Clearing Athens 5= SIX x-clear 6 = Cboe Clear Europe 9 = Euronext Clearing	Conditionnal
	Header					

5.3.43 FundPriceInput (U44)

Client ▶OEG

Available for: TCS

5.3.43.1 Message Description

The **FundPriceInput** (U44) message is used by the Fund Manager to send a price to TCS matching engine used for Fixing and in order to match declaration, when *TrdType = '1002'* or *'1003'*.

5.3.43.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					**Mandatory**
11	ClOrdID	An identifier of an Order assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory
22	SecurityIDSource	Gives the type of SecurityID.	String	1	8 = Symbol Index	Mandatory
48	SecurityID	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	String	10	From 0 to 2^32-2	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	String	2	(See field description)	Mandatory
44	Price	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Mandatory
10053	ByPassControlFlag	Control indicator of the price and quantity. Indicates whether a trade should bypass the price and quantity controls or not. (0: Control ; 1: No Control)	Char	1	0 = False 1 = True	Conditional
	Trailer					**Mandatory**

5.3.44 FundPriceInputAck (U45)

Client ◀OEG
Available for: TCS

5.3.44.1 Message Description

The **FundPriceInputAck** (U45) message is sent to provide the positive acknowlewdgement of a previously submitted **FundPriceInput** (U44) message.

5.3.44.2 Message Structure

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
	Header					**Mandatory**
11	ClOrdID	An identifier of an Order assigned by the Client when submitting an order to the Exchange.	String	20	From -2^63+1 to 2^63-1	Mandatory

TAG	FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
22	SecurityIDSource	Gives the type of SecurityID.	String	1	8 = Symbol Index	Mandatory
48	SecurityID	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	String	10	From 0 to 2^32-2	Mandatory
20020	EMM	Defines the Exchange Market Mechanism applied on each platform.	String	2	(See field description)	Conditional
44	Price	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals).	Price	20	From -2^63+1 to 2^63-1	Mandatory
10053	ByPassControlFlag	Control indicator of the price and quantity. Indicates whether a trade should bypass the price and quantity controls or not. (0: Control ; 1: No Control)	Char	1	0 = False 1 = True	Conditional
	Trailer					**Mandatory**

6. FIELD DESCRIPTION

A

Account

FIELD NAME	ACCOUNT
Tag	1
Description	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.
Format	String
Length	12
Possible Values	Alphanumeric
Conditions	In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.
Used In	ExecutionReport (8) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

AccountCode

FIELD NAME	ACCOUNTCODE
Tag	6399
Description	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. For Cross orders it specifies the account type for which the buy side of a cross order is entered. - Non-LP clients are not allowed to use the type '6' (Liquidity Provider). - Only members acting as Retail Member Organizations (RMO) can send '4' (RO) orders on behalf of their retail clients.
Format	Int
Length	2
Possible Values	1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker *14 = Omega Client* *15 = Ceres Client*
Conditions	It is mandatory for every NewOrderSingle (D). In OrderCancelReplaceRequest (G) message, if provided the field is ignored. In NewWholesaleOrder (U64) message, required if NoSides (552) >= 1.
Used In	MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) OrderCancelReplaceRequest (G) OrderMassCancelReport (r) OrderMassCancelRequest (q)

FIELD NAME	ACCOUNTCODE
	NewWholesaleOrder (U64) CrossOrder (U67) QuoteRequest (R) RFQNotification (U35) TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

AckPhase

FIELD NAME	ACKPHASE
Tag	21013
Description	Indicates the trading phase during which the Matching Engine has processed the event that has triggered this ExecutionReport (8) message.
Format	Char
Length	1
Possible Values	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 4 = Closed Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase 9 = Uncrossing Phase
Conditions	It is provided only as response to NewOrderSingle (D) and OrderCancelReplaceRequest (G) message.
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

AckQualifiers

FIELD NAME	ACKQUALIFIERS
Tag	21014
Description	Field used to provide additional information on the corresponding order. A single field can contain up to 8 values, space delimited, provided in different positions. - Dark Indicator: Indicates whether the corresponding order was entered as a dark order or not. (0: LIT ; 1: Dark). For Iceberg Order it indicates whether its undisclosed part is eligible to the Dark pool of liquidity or not. - Queue Indicator: indicates whether the corresponding inbound message was queued because of throttling or not. (0: No ; 1: Yes). - Request with Client Order ID: Indicates whether the order entry is applied with Client Order ID or not. (0: No; 1: Yes) - Use of Cross Partition: Indicates whether the corresponding message routing is applied in different partition or not. (0: No ; 1: Yes) - Executed Upon Entry: Indicates whether the corresponding entered order generates trade or not. This indicator is on 2 bitmaps: number 6 and 7. (00: Information not provided; 10: No trade generated; 11: Trade generated)
Format	MultipleCharValue
Length	15
Possible Values	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag
Conditions	Provided only as a response to a NewOrderSingle (D) and to OrderCancelReplaceRequest (G).

FIELD NAME	ACKQUALIFIERS
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) WholesaleOrderAck (U65)
Used For	Cash and Derivatives

AckStatus

FIELD NAME	ACK STATUS
Tag	5711
Description	Indicates if incoming message is accepted or rejected.
Format	Char
Length	1
Possible Values	0 = Accept 1 = Reject
Used In	WholesaleOrderAck (U65) ERGCommandAck (U69) RiskControlDetails (U71)
Used For	Derivatives

AFQReason

FIELD NAME	AFQREASON
Tag	9939
Description	Indicates the reason why the AskForQuote (UL) message has been sent to the Liquidity Provider.
Format	Char
Length	1
Possible Values	1 = Quote cancelled by the Liquidity Provider 2 = Quote cancelled by Market Control 3 = No quote M minutes before an uncrossing 4 = No quote S seconds before an uncrossing 5 = Quote completely matched
Conditions	Always provided.
Used In	AskForQuote (UL)
Used For	Cash

B

Behaviour Instruction

FIELD NAME	BEHAVIOUR INSTRUCTION
Tag	21827
Description	Allows members to specify wether they want to receive or not individual kill order notifications following the submission of mass cancellation. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions
Format	MultipleCharValue
Length	1
Possible Values	Position 0: Disable individual notifications: indicates whether the client requests to receive or not the kill notifications following a mass cancel request. (0: No: means individual Kill messages are sent ; 1: Yes: means individual Kill messages are suppressed)
Used In	OrderMassCancelRequest (q) OrderMassCancelReport (r)

FIELD NAME	BEHAVIOUR INSTRUCTION
Used For	Derivatives

BeginSeqNo

FIELD NAME	BEGINSEQNO
Tag	7
Description	Message sequence number for first message.
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	ResendRequest (2)
Used For	Cash and Derivatives

BeginString

FIELD NAME	BEGINSTRING
Tag	8
Description	Beginning of message identifier. Identifies the beginning of message and the protocol version. Must be the first field in message. Always unencrypted.
Format	String
Length	9
Possible Values	FIXT.1.1 (Always unencrypted, must be first field in message)
Conditions	Inbound messages: Mandatory. Outbound messages: Always Provided.
Used In	Header
Used For	Cash and Derivatives

BidErrorCode

FIELD NAME	BIDERRORCODE
Tag	9934
Description	Error code returned when quote contains an invalid bid. See Euronext Markets - Optiq & TCS Error List file (.csv) for details of error codes.
Format	Int
Length	6
Possible Values	From 0 to 2^16-2
Conditions	If an error is detected in the field BidSize (134) or in the field BidPx (132), the error code is provided in the BidErrorCode (9934) field.
Used In	MassQuoteAck (b)
Used For	Cash and Derivatives

BidNonExecClID

FIELD NAME	BIDNONEXECCLID
Tag	21089
Description	This field will be used as unique client Key for the Bid side. Field indicating the client ID of the participant in a commercial package.
Format	Int
Length	5
Possible Values	From 0 to 2^16-1

FIELD NAME	BIDNONEXECCLID
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65)
Used For	Derivatives

BidPx

FIELD NAME	BIDPX
Tag	132
Description	Quote bid price (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In MassQuote (i) either this BidPx (132) field, or OfferPx (133), or both, must be populated.
Used In	MassQuote (i)
Used For	Cash and Derivatives

BidQuoteID

FIELD NAME	BIDQUOTEID
Tag	1747
Description	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
Format	String
Length	20
Possible Values	From 0 to 2^64-2
Conditions	Provided only if the MassQuote (i) message contains a bid quote. The field OrderID (37) in ExecutionReport (8) message sent in case of trade resulting from a matching against a (bulk) Quote is filled with value in BidQuoteID (1747) field corresponding to the Bid quote that participated in the trade.
Used In	MassQuoteAck (b) WholesaleOrderAck (U65)
Used For	Cash and Derivatives

BidSize

FIELD NAME	BIDSIZE
Tag	134
Description	Quote bid quantity (to be calculated with Quantity Decimals). Cancels a quote if set to zero '0'.
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	Cancels the quote if set to '0'. In the NewWholesaleOrder (U64) messages submitted by the Initiator the BidSize (134) must be the maximum volume to match in the transaction when the leading side is Buy.
Used In	MassQuote (i) NewWholesaleOrder (U64)
Used For	Cash and Derivatives

BodyLength

FIELD NAME	BODYLENGTH
Tag	9
Description	Message length including header, body and trailer. Message length, in bytes, forward to checksum field. Must be second field in message. Always unencrypted.
Format	Length
Length	6

FIELD NAME	BODYLENGTH
Possible Values	Integer
Conditions	Inbound messages: Mandatory. Outbound messages: Always Provided.
Used In	Header
Used For	Cash and Derivatives

BookINTime

FIELD NAME	BOOKINTIME
Tag	21002
Description	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)
Conditions	In ExecutionReport (8) message and depending on the values populating the fields ExecType (150) and OrdStatus (39): - it corresponds to the order creation/modification time or to the cancellation time. - in case of an acknowledgement notification, it corresponds to the time at which the event generating the ExecutionReport (8) entered the matching engine. - in case of a kill notification, it corresponds to the time at which the corresponding order has been killed. - in case of trade cancellation notification, it corresponds to the trade cancellation time.
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) QuoteRequestReject (AG) RequestAckMessage (Uy) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) SecurityDefinition (d) RFQAudit (U72) ERGCommandAck (U69) RiskControlDetails (U71) IOINotification (U73)
Used For	Cash and Derivatives

BookOUTTime

FIELD NAME	BOOKOUTTIME
Tag	21003
Description	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) QuoteRequestReject (AG) RequestAckMessage (Uy) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36)

FIELD NAME	BOOKOUTTIME
	RFQNotification (U35) SecurityDefinition (d) WholesaleOrderAck (U65) RFQAudit (U72) ERGCommandAck (U69) RiskControlDetails (U71) IOINotification (U73)
Used For	Cash and Derivatives

BreachedCollarPrice

FIELD NAME	BREACHEDCOLLARPRICE
Tag	21001
Description	Breached collar price in case of collar rejection (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Provided only in case of a rejection due to a collar breach. This field is not populated when ExecutionReport (8) message is sent in cases of rejection that do not involve collars (e.g. for rejection of creation of strategies).
Used In	ExecutionReport (8) OrderCancelReject (9)
Used For	Cash

BuyRevisionIndicator

FIELD NAME	BUYREVISIONINDICATOR
Tag	21008
Description	Indicates whether the bid quote is a new quote, a replacement of a previous quote or a cancellation.
Format	Int
Length	1
Possible Values	0 = New 1 = Replacement 2 = Cancellation
Conditions	Provided only if the MassQuote (i) message contains a bid quote.
Used In	MassQuoteAck (b)
Used For	Cash and Derivatives

ByPassControlFlag

Field Name	ByPassControlFlag
Tag	10053
Description	Control indicator of the price and quantity. Indicates whether a trade should bypass the price and quantity controls or not. (0: Control ; 1: No Control)
Format	Char
Length	1
Possible Values	0 = False 1 = True
Conditions	For Fund Price Input (44) message, it indicates whether a NAV+/- should be checked against a percentage deviation from the last known NAV+/-.
Used In	FundPriceInput (U44) FundPriceInputAck (U45)
Used For	TCS (Cash and Derivatives)

C

CancelOnDisconnectionIndicator

FIELD NAME	CANCELONDISCONNECTIONINDICATOR
Tag	21018
Description	Indicates whether the order is not in scope of the Cancel On Disconnect mechanism (order is persisted) or if order should be handled as defined by default. (0: Default Configuration ; 1: Order not in the scope of Cancel On Disconnect - Order is to be persisted)
Format	Int
Length	1
Possible Values	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect
Conditions	If the OrderCancelReplaceRequest (G) is used to confirm a new order that can be executed upon entry, but whose matching price hits a collar, this field can't be populated.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

CCPID

Field Name	CCPID
Tag	21040
Description	Clearing House code
Format	Char
Length	1
Possible Values	0 = No CCP 1 = LCH SA 2 = Bilateral Settlement Traditional Model 3 = LCH Limited 4 = Euronext Clearing Athens 5 = SIX x-clear 6 = Cboe Clear Europe 7 = Bilateral Settlement Italian Model 9 = Euronext Clearing
Conditions	This field is mandatory when a transaction is cleared by a CCP.
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash)

CentralisationDate

Field Name	CentralisationDate
Tag	21068
Description	Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds. Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration. When used, the declaration should be automatically accepted for the following order collection cycle / session if: - centralisation date is not specified by the client AND the session has passed its cut-off, OR - centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker's message AND doesn't reject the declaration.

	Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31 Should be provided for Euronext Funds Service: Paris instruments only.
Format	String
Length	10
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31
Conditions	For TradeCaptureReport (AE) message, it is mandatory for declarations when TrdType = '1002' or '1003'.
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash and Derivatives)

CheckSum

FIELD NAME	CHECKSUM
Tag	10
Description	Simple checksum. Always 3 bytes, always unencrypted, always last field in message.
Format	String
Length	3
Possible Values	Numerical
Conditions	Inbound messages: Mandatory. Outbound messages: Always Provided.
Used In	Trailer
Used For	Cash and Derivatives

ClassID

FIELD NAME	CLASSID
Tag	9945
Description	Instrument Trading Group / Class Identifier.
Format	String
Length	2
Possible Values	Alphanumeric
Conditions	In OrderMassCancelRequest (q): mutually exclusive with SecurityID (48). In OrderMassCancelRequestReport (r), provided with the value submitted in the OrderMassCancelRequest (q).
Used In	OrderMassCancelReport (r) OrderMassCancelRequest (q)
Used For	Cash

ClearingInstruction

FIELD NAME	CLEARINGINSTRUCTION
Tag	577
Description	Clearing Instruction. Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred. ■ Process normally ■ Manual mode (pre-posting and/or pre-giveup) ■ Automatic posting mode (trade posting to the position account number specified) ■ Automatic give-up mode (trade give-up to the give-up destination number specified)
Format	Int
Length	4
Possible Values	0 = Process normally (formerly Systematic posting) 8 = Manual mode

FIELD NAME	CLEARINGINSTRUCTION
	9 = Automatic posting mode 10 = Automatic give-up mode
Conditions	In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.
Used In	ExecutionReport (8) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) CrossOrder (U67) QuoteRequest (R)
Used For	Cash and Derivatives

ClientMessageSendingTime

FIELD NAME	CLIENTMESSAGESENDINGTIME
Tag	21005
Description	Indicates the time of inbound message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)
Conditions	This field is provided only if the ExecutionReport (8) is a response to a requested inbound message.
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) RequestAckMessage (Uy) SecurityDefinition (d) WholesaleOrderAck (U65) ERGCommandAck (U69) RiskControlDetails (U71) IOINotification (U73)
Used For	Cash and Derivatives

ClOrdID

FIELD NAME	CLORDID
Tag	11
Description	An identifier of an Order assigned by the Client when submitting an order to the Exchange. Clients must provide a ClOrdID (11) in every inbound application message, otherwise the message will be immediately rejected by the OEG. Clients may provide any value that respects the ClOrdID (11) format, which is a string of 20 characters, and the ranges as defined according to their access. The Exchange recommends setting an unique ID per order, SenderCompID (49)/OnBeahlfOfCompID (115) and SecurityID (48). For order entry, the ClOrdID (11) value is not checked by the Exchange, it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request. For modification and cancellation using the OrigClOrdID (41) as unique identifier, the value is checked by the Exchange for possible duplicates, i.e. different orders submitted with the same ClOrdID (11). In case of duplication, the inbound request is rejected with the according error code.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In inbound application messages, this field is always mandatory. In outbound application messages, this field is provided for solicited messages and not provided for unsolicited messages.

FIELD NAME	CLORDID
	In outbound ExecutionReport (8) messages if MassStatusReqID (584) is filled ClOrdID (11) is not provided. If message is sent due to breach of collars, as in that case there is an order acknowledgement ExecutionReport (8) before (the exchange "OrderID (37)" is provided), the ClOrdID (11) is not sent for the rejection message.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReject (9) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) OwnershipRequest (U18) OwnershipRequestAck (U29) PriceInput (UI) QuoteRequest (R) QuoteRequestReject (AG) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) FundPriceInput (U44) FundPriceInputAck (U45)
Used For	Cash and Derivatives

CollarRejType

FIELD NAME	COLLARREJTYPE
Tag	9962
Description	Hit collar type (high or low) in case of order rejection due to collar breach.
Format	Char
Length	1
Possible Values	1 = Low dynamic collar 2 = High dynamic collar 3 = Low Static collar 4 = High Static collar
Conditions	Provided only in case of a rejection due to a collar breach. This field is not populated when ExecutionReport (8) message is sent in cases of rejection that do not involve collars (e.g. for rejection of creation of strategies).
Used In	ExecutionReport (8) OrderCancelReject (9)
Used For	Cash and Derivatives

ConditionalOrderFlag

FIELD NAME	CONDITIONALORDERFLAG
Tag	21800
Description	Field used to specify if the order is a conditional or a firm order.
Format	Char
Length	1
Possible Values	0 = Firm (default) 1 = Conditional
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash

ConfirmFlag

FIELD NAME	CONFIRMFLAG
Tag	*9930*
Description	*[N/A] (Not used anymore) Indicates if the order entry or modification is confirmed by the broker issuing the order or not.* *If the order is not confirmed by the issuing broker, additional checks on price and quantity are performed by the Trading Engine. On the other hand, a confirmed order is not subject to this additional checks.* *Field also used in cancel/replace request to confirm a collar pass-through in case of rejection due to collar breach.*
Format	*Char*
Length	*1*
Possible Values	*0 = Not confirmed (default)* *1 = Confirmed*
Conditions	*ConfirmFlag (9930) set to 1 is not applicable for Dark orders.*
Used In	*OrderCancelReplaceRequest (G)*
Used For	*Cash and Derivatives*

ContraBroker

FIELD NAME	CONTRABROKER
Tag	375
Description	ID of the clearing house in case of a CCP clearable transaction – also in the specific case of Internal Matching Service (IMS) with clearing: '1': LCH SA '3': LCH Limited '4' = Euronext Clearing Athens '5': SIX x-clear '6': Cboe Clear Europe '9': Euronext Clearing ID of the Counterpart Firm in specific cases described below. The counterpart identifier is provided in the ExecutionReport (8) message in case the notified trade is the result of: - the Internal Matching Service (IMS) without clearing, - a transaction performed on the Public Auctions Market (VPU), - a transaction performed on a non-clearable instrument, - a transaction performed under a Bilateral Settlement agreement.
Format	String
Length	20
Possible Values	From 0 to 2^64-2
Conditions	Provided in the ExecutionReport (8) message in case the trade is the result of one of the cases listed above. Else not provided.
Used In	ExecutionReport (8)
Used For	Cash

CumQty

FIELD NAME	CUMQTY
Tag	14
Description	Cumulated quantity (to be calculated with Quantity Decimals). Total number of shares filled or Lots of a Derivative instrument. If an order is partially filled for a quantity q1, then partially filled for a quantity q2, in the first execution report, CumQty (14) = q1 and in the second execution report, CumQty (14) = q1 + q2.
Format	Qty
Length	20
Possible Values	From -1 to 2^64-2

FIELD NAME	CUMQTY
Conditions	CumQty (14) is set to "-1" in case of Kill, Reject and Trade cancellation (i.e. If the OrdStatus(39) equal to '4' (Canceled), '3' (Done For Day), 'C' (Expired), '8' (Rejected) or H (Cancel Trade)) or ExecType (150) is set to 'j' (RFQ Ack)].
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

CurrentExposure

FIELD NAME	POSITIONLIMIT
Tag	21820
Description	Current Exposure Position. Can be negative. Expressed in number of underlying shares when it comes to Equity Derivatives and in number of lots when it comes to Index Derivatives. (to be calculated with Quantity Decimals).
Format	Quantity
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	ERGMEPBreachAlert (U76)
Used For	Derivatives

CxlRejResponseTo

FIELD NAME	CXLREJRESPONSETO
Tag	434
Description	Identifies the type of request that the OrderCancelReject (9) is in response to.
Format	Char
Length	1
Possible Values	1 = OrderCancelRequest (F) 2 = OrderCancelReplaceRequest (G) 3 = MassQuote (i) 4 = OrderMassCancelRequest (q)
Used In	OrderCancelReject (9)
Used For	Cash and Derivatives

D

DarkExecutionInstruction

FIELD NAME	DARKEXECUTIONINSTRUCTION
Tag	20052
Description	Field used as instruction for dark order handling. This field can contain up to 8 values, space delimited, provided in different positions. - Dark Indicator: indicates whether the client requests its order to benefit from LiS Pre-Transparency waiver to match the order in the Dark. (0: No ; 1: Yes) *- Deferred Trade Indicator:* ***[Deprecated]*** *indicates whether the client requests a deferred publication for a Hidden Order. (0: No ; 1: Yes)* *- Display Order Interaction:* ***[Deprecated]*** *indicates whether the client requests its hidden order to match also with LIT orders. (0: No ; 1: Yes)* - Sweep Order Indicator: indicates whether the client requests his order to sweep between both lit and the hidden pool of liquidity (Dark). (0: No ; 1: Yes) - Minimum Quantity Type: indicates whether the Minimum Quantity for a dark order is MES or MAQ. (0: MAQ ; 1: MES) - Dark STP Indicator: indicates whether the STP mechanism is enabled on Dark Book or not. (0: Dark STP disabled; 1: Dark STP enabled). The bit is optional: in the case where the bit is not provided, internally, the system assumes that Dark STP is disabled - Dark Passive Order: indicates whether the Passive Order mechanism is enabled on Dark Book or not. (0: Passive Order disabled; 1: Passive Order enabled)..
Format	MultipleCharValue

FIELD NAME	DARKEXECUTIONINSTRUCTION
Length	11
Possible Values	0 = Dark Indicator *1 = Deferred Trade Indicator* - ***Deprecated*** *2 = Displayed Order Interaction* - ***Deprecated*** 3 = Sweep Order Indicator 4 = Minimum Quantity Type 5 = Dark STP Indicator 6 = Dark Passive Order Indicator
Conditions	On ETF MTF: Value 0: No is mandatory for the position 3 (Sweep Order Indicator) for any type of LIT order sent by the client. In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided Values flagged as deprecated should always be populated with value zero (0). If not provided, the message will be rejected.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) QuoteRequest (R) RFQNotification (U35) RFQAudit (U72)
Used For	Cash

DefaultApplVerID

FIELD NAME	DEFAULTAPPLVERID
Tag	1137
Description	Specifies the service pack release being applied, by default, to the message at the session level
Format	String
Length	1
Possible Values	9 = FIX50SP2
Used In	Logon (A)
Used For	Cash and Derivatives

DeferralIndicator

FIELD NAME	DEFERRALINDICATOR
Tag	21063
Description	Trade publication type indicator. Indicates whether the publication is immediate or not (differed). (1: Immediate ; 0: Differed)
Possible Values	0 = False 1 = True
Conditions	For TradeCaptureReport (AE) message, it is mandatory when TrdType = '51', '1001' or '1004'.
Used In	TradeCaptureReport (AE)
Used For	TCS (Cash and Derivatives)

DeliverToCompID

FIELD NAME	DELIVERTOCOMPID
Tag	128
Description	ID of the receiving firm when the message is sent through a third party. This field holds the same information as the one held by OnBehalfOfCompID in inbound messages.
Format	String
Length	8

FIELD NAME	DELIVERTOCOMPID
Possible Values	Inbound: Not used / Outbound: Firm ID
Conditions	In case a firm's Logical access is configured with Additional allowed member code(s) [ACL] on top of the mandatory Member Code [Owner] that owns / requests the connection: If these member codes (between Owner and ACL) are not the same, in a selected list of Outbound application messages (provided below) the field DeliverToCompID (128) is populated with the value specified in the field OnBehalfOfCompID (115). Otherwise, the field is not provided in Outbound messages. List of selected outbound messages: ExecutionReport (8), OrderCancelReject (9), MassQuoteAck (b), QuoteRequestReject (AG), OrderMassCancelReport (r), RequestAckMessage (Uy), OwnershipRequestAck (U29), SecurityDefinition (d).
Used In	Header
Used For	Cash and Derivatives

DisplayQty

FIELD NAME	DISPLAYQTY
Tag	1138
Description	Maximum number of quantity units to be shown to market participants (Iceberg Order). DisplayQty (1138) is to be calculated with Quantity Decimals.
Format	Qty
Length20	
Possible Values	From 0 to 2^64-2
Conditions	The DisplayQty (1138) is provided only if OrdType (40) = X (Iceberg) and ExecType (150) is '0' (New) or 'e' (Refilled Iceberg Ack). DisplayQty (1138) should be multiple of the instrument's lot size, otherwise the order will be rejected. If upon entry an Iceberg order immediately matches, its acknowledgement message will contain the DisplayQty (1138) that is adjusted for the amount that has matched.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash

DisclosedQtyRandIndicator

FIELD NAME	DISCLOSEDQTYRANDINDICATOR
Tag	21016
Description	Indicates whether the client requests or not a randomization for the DisplayQty (1138) of his iceberg order.
Format	Int
Length	1
Possible Values	0 = No 1 = Yes
Conditions	In NewOrderSingle (D) and OrderCancelReplaceRequest (G), mandatory if OrdType (40) = X (Iceberg) but to be set to '0' on RFQ Market Model.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

E

EMM

FIELD NAME	EMM
Tag	20020
Description	Defines the Exchange Market Mechanism applied on each platform.
Format	Int

FIELD NAME	EMM
Length	2
Possible Values	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility 3 = SATURN On-Exchange Off-Book 4 = Derivative Wholesales 5 = Cash On Exchange Off book 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book 9 = Listed-not traded 15 = Delta Neutral Contingency Leg 99 = Not Applicable (For indices and iNAV)
Conditions	If the EMM (20020) present in the inbound message is not relevant (i.e. the value is one of the authorized values but not relevant in this case), it is sent back as it is in the outbound message used for the rejection. In TCS messages, the only possible values is '5' = Cash On Exchange Off book. In message RequestAckMessage (Uy) field populated when sent to provide positive acknowledgement of message PriceInput (UI) or LiquidityProviderCommand (UZ) with value provided by the client. In case of rejection of PriceInput (UI), LiquidityProviderCommand (UZ), OwnershipRequest (U18), OrderMassStatusRequest (AF) messages – field may not be provided in case of technical rejection, or if the data wasn't provided by the client in the Inbound message. In the MassQuotes (i) message the only possible value is '1' = Cash and Derivative Central Order Book (COB). In the message ERGCommand (U68): - required when ERGActionType (21097) is set to 5 = Order Size Limit; - will be ignored if field ERGActionType (21097) is set with any known values other than '5' = Order Size Limit. - if filled with a value that is not known by the Exchange the message is rejected;
Used In	AskForQuote (UL) ExecutionReport (8) InstrumentSynchronizationList (U50) LiquidityProviderCommand (UZ) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) OrderCancelReject (9) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) RequestAckMessage (Uy) RequestForExecution (UM) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) RequestForImpliedExecution (U66) CrossOrder (U67) ERGCommand (U68) ERGCommandAck (U69) UserNotification (CB) TradeCaptureReport (AE) TradeCaptureReportAck (AR) FundPriceInput (U44) FundPriceInputAck (U45) RFQAudit (U72) IOI (6) IOINotification (U73) ClearBook (U75)

FIELD NAME	EMM
Used For	Cash and Derivatives

EncryptMethod

FIELD NAME	ENCRYPTMETHOD
Tag	98
Description	Method of encryption for the new FIX session
Format	Int
Length	1
Possible Values	Always set to 0 (No encryption)
Used In	Logon (A)
Used For	Cash and Derivatives

EndSeqNo

FIELD NAME	ENDSEQNO
Tag	16
Description	Message sequence number for last message
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	ResendRequest (2)
Used For	Cash and Derivatives

ERGActionType

FIELD NAME	ERGACTIONTYPE
Tag	21097
Description	Specifies the scope of the message.
Format	Int
Length	1
Possible Values	1 = Suspend 2 = Unsuspend 3 = Block 4 = Unblock 5 = Order Size Limit 6 = Order Amount Limit 7 = Maximum Exposure Position 8 = Unpriced Orders Restriction
Used In	ERGCommand (U68)
Used For	Cash and Derivatives

ERGStatus

FIELD NAME	ERGSTATUS
Tag	21105
Description	Indicates the Status of the Broker, Logical Access, Trader or ClientIdentificationShortCode.
Format	Int
Length	1
Possible Values	1 = Suspended 2 = Unsuspended 3 = Blocked 4 = Unblocked

FIELD NAME	ERGSTATUS
Used In	RiskControlDetails (U71)
Used For	Cash and Derivatives

ErrorCode

FIELD NAME	ERRORCODE
Tag	9955
Description	Error code in case of rejection. Provides the return error code when a request is rejected for a functional or a technical reason.
Format	Int
Length	5
Possible Values	From 0 to 2^16-2
Conditions	In ExecutionReport (8) message this field is provided when OrdStatus = 8 (Rejected).
Used In	ExecutionReport (8) OrderCancelReject (9) RequestAckMessage (Uy) SecurityDefinition (d) WholesaleOrderAck (U65) ERGCommandAck (U69) RiskControlDetails (U71) TradeCaptureReportAck (AR) IOINotification (U73)
Used For	Cash and Derivatives

ESCBMembership

FIELD NAME	ESCBMEMBERSHIP
Tag	21096
Description	Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.
Format	Int
Length	1
Possible Values	0 = False 1 = True
Used In	ExecutionReport (8) NewWholesaleOrder (U64) WholesaleOrderAck (U65)
Used For	Derivatives

EvaluatedPrice

FIELD NAME	EVALUATEDPRICE
Tag	21802
Description	This field is used for the Total Return Future (TRF) and Market On Close (MOC) contracts to provide the trade price calculated against provisional (a.k.a. preliminary) or final price of the underlying index or stock, while Last Traded Price provides price in Spread (in basis or index points). The value in field Trade Type allows to identify if the trade message contains provisional or final price.
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Used only for Total Return Future and Market On Close Future trading
Used In	ExecutionReport (8)
Used For	Derivatives

ExchangeIOIID

FIELD NAME	EXCHANGEIOIID
Tag	21114
Description	Unique identifier of IOI message, assigned by the Exchange.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Populated when *IOINotification (U73)* is sent: - to acknowledge the IOI (6); - to reject, due to functional reasons, the IOI (6); - to notify counterparties that a new indication of interest was submitted; - to notify the submitter of the indication of interest that an order was placed as an answer to his indication of interest; - to notify counterparties that an existing indication of interest was cancelled; - to notify counterparties that an existing indication of interest was modified;
Used In	IOINotification (U73)
Used For	Cash

ExecRefID

FIELD NAME	EXECREFID
Tag	19
Description	The ExecRefID (19) is an unique identifier of a trade per instrument. This field is provided in case of trade cancellation.
Format	String
Length	10
Possible Values	Sequential number. From 0 to 2^32-2
Conditions	Provided only in case of Trade Cancellation - filled with the ExecID (17) of the Trade being cancelled.
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

ExecRestatementReason

FIELD NAME	EXECRESTATEMENTREASON
Tag	378
Description	The reason for restatement when ExecutionReport (8) message is sent with ExecType (150) = 'D' (Restated) or used when communicating an unsolicited cancel.
Format	Int
Length	1
Possible Values	0 = GT corporate action 1 = GT renewal / restatement (no corporate action)
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

ExecType

FIELD NAME	EXECTYPE
Tag	150
Description	Describes the specific ExecutionReport (8) while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).
Format	Char
Length	1
Possible Values	0 = New 1 = Order Cancelled due to an incorrect Reactor Response

FIELD NAME	EXECTYPE
	2 = Cross Order Ack 3 = Done for Day 4 = Cancelled 5 = Replaced 8 = Rejected a = Cancelled by STP b = Order Cancelled due to Cancel On Disconnect Mechanism c = Conditional Order cancelled due to Potential Matching d = Collar Confirmation Ack e = Refilled Iceberg Ack f = LP Order cancelled due to RFQ cancellation g = Quote cancelled due to Knock-Out h = Iceberg Transformed to Limit due to Minimum size i = Order Creation By Market Operations j = RFQ Ack k = OwnershipRequest Ack m = OrderMassStatusRequest Ack n = Order Cancelled due to a potential trade outside FSP limits q = RFQ Remaining quantity killed r = LP Order cancelled due to RFQ expiration s = LP Order cancelled due to RFQ confirmation t = Order cancelled due to Static Collars v = Order Cancelled by Clearing Risk Manager w = Order Cancelled due to Trade Price Validation C = Expired D = Restated F = Trade (Partial Fill or Fill) H = Cancel Trade I = Order Status L = Triggered or Activated by System O = Eliminated by corporate event P = Cancelled by Member Risk Manager (For Future Use) Q = RFQ expired R = RFQ partially or fully matched with other counterparts S = RFQ cancelled by the issuer T = RFQ Not matched due to issuer order's features U = Order Cancelled by Market Operations V = Cancelled due to a Kill command W = Cancelled MTL in an empty Order Book X = Remaining quantity killed (IOC) Y = Beginning of PAKO Period Z = Too many collar breach attempts ! = Remaining RFC quantity cancelled - = Order cancelled due to Order Price Control Collar breach attempt ^ = Order cancelled due to Execution Prevention Across All Firms * = Cancelled due to Breach of MEP set by a clearing risk manager # = Cancelled due to Breach of MEP set by a member risk manager % = Auto RFQ Confirmation Ack @ = Auto RFQ Fully Matched with other counterparts (= Order Cancelled due to incompatibility with Uncrossing Price) = Order Cancelled due to Remaining Non Allocated Quantity { = Order Cancelled by Market Operations due to CSD Unavailability
Conditions	. Value Q is used when an order is cancelled due to RFQ expiration. It happens when the RFQ issuer does not validate the RFQ after a predefine period of time.
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

ExecID

FIELD NAME	EXECID
Tag	17
Description	The ExecID (17) is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation. For example, let x be the reference identifier of a given trade, x is reported in the two ExecutionReport (8) messages generated for the both sides of the trade. x will also be used as reference for this trade in the Drop Copy feed. And if this trade is cancelled, x is again reported in the ExecutionReport (8) messages sent for the 2 sides of the trade.
Format	String
Length	10
Possible Values	Sequential number. From 0 to 2^32-2
Conditions	In Order Information reports and Market Operations Trade Cancellation reports, provided with the reference ID of the current execution, during the current day and for the concerned instrument. For trades on a strategy, in ExecutionReport (8) messages, the ExecID (17) field contains the execution for the Strategy, and the LegExecID (1893) contains the ExecID (17) of the individual strategy leg (i.e. the outright). This field is populated with 'NA' for all events concerning order creation, modification and triggering (such as, New orders, Refilled and Transformation of Iceberg order, Modification of an order, Triggering of MTL, Stop, VFU / VFC, Order Status and Ownership request), cancellations and rejections.
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

ExecPhase

FIELD NAME	EXECPHASE
Tag	21023
Description	Indicates the trading phase during which the trade has occurred.
Format	Char
Length	1
Possible Values	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase *5 = IPO*
Conditions	Provided only in case of Full or Partial executions.
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

ExpireDate

FIELD NAME	EXPIREDATE
Tag	432
Description	Field used as date of order expiration (last day the order can trade) for GTD orders(Format: YYYYMMDD).
Format	LocalMktDate
Length	8
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31
Conditions	ExpireDate (432) is mandatory in the inbound NewOrderSingle (D) messages for GTD orders. This field is not provided in the Outbound messages in trading OEG. This field is populated in order related messages in Drop Copy. If the date provided is equal to the current trading date, it will be accepted In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided

FIELD NAME	EXPIREDATE
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

ExpireTime

FIELD NAME	EXPIRETIME
Tag	*126*
Description	*Field used as time of order expiration for GTT orders (Format: YYYYMMDD-HH:MM:SS.sssssssss).* *Not available, reserved for future use*
Format	*UTCTimestamp*
Length	*27*
Possible Values	*Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)*
Conditions	*ExpireTime (126) is mandatory in the Inbound NewOrderSingle (D) messages for GTT orders. Valid timestamps must have the current trade date and a time specified at a second level. The last 9 characters (nanoseconds) are ignored for this field.* *This field is not provided in the Outbound messages in trading OEG.* *This field is populated in order related messages in Drop Copy.* *In OrderCancelReplaceRequest (G) message:* *- (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration* *- (ii) when sent to modify an order, value will be modified to the one provided*
Used In	*ExecutionReport (8)* *NewOrderSingle (D)* *OrderCancelReplaceRequest (G)*
Used For	*Cash*

ExposureDuration

FIELD NAME	EXPOSUREDURATION
Tag	1629
Description	Defines the duration in seconds beyond which the RFQ will be executable from the time the RFQ was submitted. If the Delay is reached and conditions for the triggering are not satisfied, the RFQ is cancelled.
Format	Time in Seconds (unsigned integer 32)
Length	4
Conditions	For QuoteRequest (R) message, it is mandatory when QuoteType = '2' (Restricted tradeable)
Used In	QuoteRequest (R) Executionreport (8) for Drop Copy only.
Used For	Cash

ExposureSide

FIELD NAME	USERSTATUS
Tag	21818
Description	Indicates the side of the exposure. This field must always be populated for Derivatives and not be sent for Cash.
Format	Int
Length	1
Possible Values	1 = Buy 2 = Sell
Conditions	For User status related to MEP: when value is "135 = MEP Activated by Risk Manager, 136 = MEP Deactivated by Risk Manager" ExposureSide (21818) tag is not sent. For User status not related to MEP: ExposureSide (21818) tag is never sent.
Used In	UserNotification (CB)

FIELD NAME	USERSTATUS
	ERGMEPBreachAlert (U76)
Used For	Derivatives

F

FRMARAMPLP

FIELD NAME	FRMARAMPLP
Tag	21801
Description	Indicates whether the order is subject to French Market Abuse Regulation Accepted Market Practice Liquidity provision (FR MAR AMP LP) or not. French Market Abuse Regulation Accepted Market Practice Liquidity provision is related to the AMAFI (Association française des marchés financiers) market abuse prevention.
Format	Char
Length	1
Possible Values	0 = Not subject to FR MAR AMP LP (AMAFI) (default) 1 = Subject to FR MAR AMP LP (AMAFI)
Used In	ExecutionReport (8) OrderCancelReplaceRequest (G) NewOrderSingle (D)
Used For	Cash

FinalExecID

FIELD NAME	FINALEXECID
Tag	21806
Description	This field is used for the Market On Close (MOC) contracts to provide the exec ID of the original trade on the final future instrument
Format	String
Length	10
Possible Values	Sequential number. From 0 to 2^32-2
Conditions	Used only for trades of Market On Close Future
Used In	ExecutionReport (8)
Used For	Derivatives

FinalSecurityID

FIELD NAME	FINALSECURITYID
Tag	21805
Description	This field is used for the Market On Close (MOC) contracts to provide the symbol index of the final future instrument.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	Used only for trades of Market On Close Future
Used In	ExecutionReport (8)
Used For	Derivatives

G

GapFillFlag

FIELD NAME	GAPFILLFLAG
Tag	123
Description	Purpose of sequence reset.
Format	Boolean
Length	1
Possible Values	Y = Gap fill message N = Sequence reset
Used In	SequenceReset (4)
Used For	Cash and Derivatives

GrossTradeAmt

FIELD NAME	GROSSTRADEAMT
Tag	381
Description	Total amount of a Declaration. Indicates the global amount of a declaration when it is expressed as an amount.
Format	Amt
Length	9
Possible Values	Amount
Conditions	For inbound TradeCaptureReport (AE) message (TCS), it is applicable only when TrdType = '1003' for a trade/declaration on Funds if expressed as an amount. If expressed as a quantity, this field should not be provided. In outbound TradeCaptureReportAck (AR) messages (from TCS) field GrossTradeAmt (381) is provided only for messages with TrdType = '1003' AND TrdRptStatus (939) set to 19 = Filled, 18 = Pre-Matched OR 2 = Cancelled
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash and Derivatives)

GuaranteeFlag

FIELD NAME	GUARANTEEFLAG
Tag	9971
Description	Indicates if the trade is guaranteed or not (for clearing purposes).
Format	Char
Length	1
Possible Values	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed
Conditions	In inbound TradeCaptureReport (AE) messages field is mandatory if it is submitted with TradeReportTransType (487) set to 0 = New In outbound TradeCaptureReportAck (AR) messages (from TCS) field is provided if the field SettlementFlag (9970) is set to 1 = True
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash and Derivatives)

H

HeartBtInt

FIELD NAME	HEARTBTINT
Tag	108
Description	Heartbeat interval (in seconds).
Format	Int
Length	3
Possible Values	Numerical
Used In	Logon (A)
Used For	Cash and Derivatives

I

InputPxType

FIELD NAME	INPUTPXTYPE
Tag	9950
Description	Type of input price.
Format	Char
Length	1
Possible Values	1 = Valuation Price 2 = Alternative Indicative Price (AIP)
Used In	PriceInput (UI)
Used For	Cash

InstrumentScopeSecurityID

FIELD NAME	INSTRUMENTSCOPESECURITYID
Tag	1538
Description	Security ID.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	Mandatory if NoInstrumentScopes (1656)>= 1. If provided in the UserNotification (CB) message, it specifies the scope of the action specified in UserStatus (926).
Used In	UserNotification (CB)
Used For	Cash and Derivatives

InstrumentScopeSecurityIDSource

FIELD NAME	INSTRUMENTSCOPESECURITYIDSOURCE
Tag	1539
Description	Used to limit instrument scope.
Format	String
Length	1
Possible Values	8 = Symbol Index
Conditions	Mandatory if NoInstrumentScopes (1656) >=1. If provided in the UserNotification (CB) message, is always set to value '8' = Symbol Index.
Used In	UserNotification (CB)

FIELD NAME	INSTRUMENTSCOPESECURITYIDSOURCE
Used For	Cash and Derivatives

IOIQltyInd

FIELD NAME	IOIQLTYIND
Tag	25
Description	Relative Quality of the indication of interest.
Format	Char
Length	1
Possible Values	H = High L = Low M = Medium
Used In	IOI (6) IOINotification (U73)
Used For	Cash

IOIQty

FIELD NAME	IOIQTY
Tag	27
Description	Indication of the size of the indication of interest.
Format	Char
Length	1
Possible Values	S = Small M = Medium L = Large U = Undisclosed Qty
Used In	IOI (6) IOINotification (U73)
Used For	Cash

IOIRefID

FIELD NAME	IOIREFID
Tag	26
Description	Reference identifier used with CANCEL and REPLACE transaction types.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In IOI (6) required when: - attempting to cancel or modify a previously submitted indication of interest; In IOINotification (U73) provided when: - the message is being sent to acknowledge the cancellation or modification of a previously submitted indication of interest;
Used In	IOI (6) IOINotification (U73)
Used For	Cash

IOITransType

FIELD NAME	IOITRANSTYPE
Tag	28
Description	Identifies the reason why the IOI message is being sent to the Exchange.
Format	Char
Length	1

FIELD NAME	IOITRANSTYPE
Possible Values	N = New C = Cancel R = Replace
Used In	IOI (6)
Used For	Cash

IOIType

FIELD NAME	IOITYPE
Tag	21113
Description	Identifies the reason why the IOINotification (U73) is being sent by the Exchange.
Format	Int
Length	1
Possible Values	1 = Ack 2 = Reject 3 = New IOI Notification 4 = IOI Reply Notification 5 = IOI Cancellation Notification 6 = IOI Replacement Notification
Used In	IOINotification (U73)
Used For	Cash

IOIID

FIELD NAME	IOIID
Tag	23
Description	Unique identifier of IOI message.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In the NewOrderSingle (D), when populated must be set to the value of *the ExchangeIOIID (21114)* provided by the Exchange in the *IOINotification (U73)* sent to acknowledge the IOI (6).
Used In	NewOrderSingle (D) IOI (6) IOINotification (U73)
Used For	Cash

IsBlocked

FIELD NAME	OSLFLAG
Tag	21821
Description	Indicates if the Firm is blocked or not. If set to Yes, overrides whatever setup is flagged in MEPBreachAction (21814) and/or ThresholdBreachAction (21816).
Format	Boolean
Length	1
Possible Values	Y = True N = False
Used In	ERGMEPBreachAlert (U76)
Used For	Derivatives

K

KillReason

FIELD NAME	KILLREASON
Tag	Not Applicable
Description	Future Use. Detailed reason for cancellation of an order
Format	Char
Length	5
Possible Values	*1 = Order Cancelled by Client* *2 = Order Expired* *3 = Order Cancelled by Market Operations* *4 = Order Eliminated due to Corporate Event* *5 = Done for day* *6 = Cancelled MTL in an empty Order Book* *7 = Cancelled by STP* *8 = Remaining quantity killed (IOC)* *9 = Beginning of PAKO Period* *11 = Order Cancelled due to Cancel On Disconnect Mechanism* *12 = RFQ expired* *13 = RFQ partially or fully matched with other counterparts* *14 = RFQ cancelled by the issuer* *15 = RFQ Not matched due to issuer order's features* *16 = Quote cancelled due to Knock-Out* *17 = Order cancelled due to a Kill command* *19 = LP Order cancelled due to RFQ expiration* *20 = LP Order cancelled due to RFQ cancellation* *21 = RFQ Remaining quantity killed* *22 = LP Order cancelled due to RFQ confirmation* *23 = Order cancelled due to Market Maker Protection* *24 = Order cancelled by clearing risk manager* *25 = Order cancelled by member risk manager* *26 = Order cancelled due to Trade Price Validation* *30 = Conditional Order cancelled due to Potential Matching* *36 = Order Cancelled due to a potential trade outside FSP limits* *37 = Remaining RFC Quantity Cancelled* *38 = Order Cancelled due to an incorrect Reactor response*
Conditions	Future Use
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

L

LastBookInTime

FIELD NAME	LASTBOOKINTIME
Tag	20031
Description	Last Matching Engine In Time (in ns) processed on the associated ResynchronizationID. (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)
Used In	SynchronizationTime (U51)
Used For	Cash and Derivatives

LastCapacity

FIELD NAME	LASTCAPACITY
Tag	29
Description	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.
Format	Char
Length	1
Possible Values	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)
Conditions	In outbound messages this field is populated only in Drop Copy
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

LastPx

FIELD NAME	LASTPX
Tag	31
Description	The LastPx (31) indicates the price of last fill on an instrument (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Provided only in case of a Full or Partial execution, or Trade Cancellation. For a trade cancellation in ExecutionReport (8) the LastPx (31) refers to price of the cancelled trade. Negative values are possible: - on Derivatives markets, in any conditions that results a negative price;
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

LastQty

FIELD NAME	LASTQTY
Tag	32
Description	The LastQty (32) indicates the quantity of the last fill on an instrument (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	Provided only in case of a Full or Partial execution and Trade Cancellation. In the ExecutionReport (8) message, sent as a notification of a trade cancellation, the LastQty (32) refers to Quantity of the cancelled trade.
Used In	ExecutionReport (8) RFQAudit (U72)
Used For	Cash and Derivatives

LastMsgSeqNumProcessed

FIELD NAME	LASTMSGSEQNUMPROCESSED
Tag	369
Description	Indicates to the Client which was the Message Sequence Number of the last message processed by the Exchange.
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Conditions	Provided to clients in outbound messages.
Used In	Header
Used For	Cash and Derivatives

LeavesQty

FIELD NAME	LEAVESQTY
Tag	151
Description	Indicates the remaining quantity of an order, i.e. the quantity open for further execution (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From -1 to 2^64-2
Conditions	If the OrdStatus(39) is = 4 (Canceled), 3 (Done For Day), C (Expired) or 8 (Rejected) (in which case the order is no longer active) then LeavesQty is set to '0'. If the ExecType (150) and OrdStatus(39) is = H (Cancel Trade) then LeavesQty (151) is set to '-1' (meaning not provided). If the ExecType (150) and OrdStatus(39) are set to 'H' (Cancel Trade) or if ExecType (150) is set to value 'j' (RFQ Ack) then LeavesQty (151) is set to '-1' (meaning not provided).
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

LegErrorCode

FIELD NAME	LEGERRORCODE
Tag	21084
Description	Error code of the Leg in case of rejection. Provides the return error code when a request is rejected for a functional or a technical reason.
Format	Int
Length	5
Possible Values	From 0 to 2^16-2
Used In	WholesaleOrderAck (U65)
Used For	Derivatives

LegExecID

FIELD NAME	LEGEXECID
Tag	1893
Description	The LegExecID (1893) is unique per instrument and per day. It is the unique identifier of a trade for each leg of the strategy trade. This field is provided in case of fill, partial fill or trade cancellation for a strategy.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Used In	ExecutionReport (8)
Used For	Derivatives

LegID

FIELD NAME	LEGID
Tag	1788
Description	Unique identifier for the leg within the context of a message.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Used In	ExecutionReport (8)
Used For	Derivatives

LegLastPx

FIELD NAME	LEGLASTPX
Tag	637
Description	Execution price assigned to a leg (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	For derivatives markets only.
Used In	ExecutionReport (8) CrossOrder (U67)
Used For	Derivatives

LegLastQty

FIELD NAME	LEGLASTQTY
Tag	1418
Description	Execution quantity for the leg (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	For derivatives market only.
Used In	ExecutionReport (8) CrossOrder (U67)
Used For	Derivatives

LegLastTradingDate

FIELD NAME	LEGLASTTRADINGDATE
Tag	21092
Description	Maturity Date of the leg of the strategy (text formatted as YYYYMMDD).
Format	LocalMktDate
Length	8
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31
Conditions	In SecurityDefinitionRequest (c) and NewWholesaleOrder (U64) messages this field should be populated when required to identify a Derivative outright as a leg of the strategy.
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c)
Used For	Derivatives

LegPrice

FIELD NAME	LEGPRICE
Tag	566
Description	Price of corresponding strategy leg (to be calculated with the Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	The field is used to provide the price of the Underlying leg in a submission of a Delta-neutral strategy using the Security Definition Request (c) message. In all other cases of submission of the Security Definition Request (c) messages this field should not be provided.
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c)
Used For	Derivatives

LegPutOrCall

FIELD NAME	LEGPUTORCALL
Tag	1358
Description	Type of the option as leg.
Format	Int
Length	1
Possible Values	1 = Call 0 = Put
Conditions	Only for Derivative Markets and Mandatory in message SecurityDefinitionRequest (c) and NewWholesaleOrder (U64) only populated for strategies when leg is an Option, and LegSecurityType (609) = 'OPT'.
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c)
Used For	Derivatives

LegRatio

FIELD NAME	LEGRATIO
Tag	21091
Description	Ratio of lots for the leg. For contingent trades, the delta. ■ For Contracts (Future or Option), it is the leg ratio, with the maximum value being 99999. If the value submitted by a customer is higher, it will be changed by the system to the maximum value (99999). ■ For Underlyings (Cash or Future), the delta is used with special rules: For the Underlying leg of volatility strategies, this should be the delta represented directly as an integer value of the percentage, without division or decimals (e.g.: a delta of 65% should be represented by 65), with the maximum value being 9999 (9999%). If the value submitted by a customer is higher, it will be changed by the system to the maximum value (9999). For Conversion Reversal Strategies (Type = 'R'), the delta is always set to 100.
Format	Int
Length	7
Possible Values	From 0 to 2^32-2
Conditions	For NewWholesaleOrder (U64) only populated for strategies
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c)
Used For	Derivatives

LegSecurityIDSource

FIELD NAME	LEGSECURITYIDSOURCE
Tag	603
Description	Gives the type of LegSecurityID (602).

FIELD NAME	LEGSECURITYIDSOURCE
Format	String
Length	1
Possible Values	8 = Symbol Index
Conditions	Required if LegSecurityID (602) is provided. For Derivatives markets only.
Used In	ExecutionReport (8) SecurityDefinitionRequest (c) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67)
Used For	Derivatives

LegSecurityType

FIELD NAME	LEGSECURITYTYPE
Tag	609
Description	Defines the type of instrument of the Leg
Format	String
Length	11
Conditions	Defines the value in LegSecurityID (602). Required if LegSecurityID (602) is provided.
Possible Values	FUT = Future OPT = Option CASH = Cash
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c)
Used For	Derivatives

LegSide

FIELD NAME	LEGSIDE
Tag	624
Description	Indicates the side of the trade leg.
Format	Char
Length	1
Possible Values	1 = Buy 2 = Sell
Conditions	For Derivatives markets only. For NewWholesaleOrder (U64) only populated for strategies
Used In	ExecutionReport (8) SecurityDefinitionRequest (c) WholesaleOrderAck (U65)
Used For	Derivatives

LegStrikePrice

FIELD NAME	LEGSTRIKEPRICE
Tag	612
Description	The strike price of an option/warrant is the specified price at which the underlying can be bought (in the case of a call/right to buy) or sold (in case of a put/right to sell) by the holder (buyer) of the option/warrant contract, at the moment he exercises his right against a writer (seller) of the option/warrant.
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In SecurityDefinitionRequest (c) message this field should not be populated. The value provided with Price/Index Level Decimals if the leg is an option.

FIELD NAME	LEGSTRIKEPRICE
Used In	SecurityDefinitionRequest (c)
Used For	Derivatives

LegSymbol

FIELD NAME	LEGSYMBOL
Tag	600
Description	Identifies the contract of this instrument by its Symbol Index.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	Required if NoLegs (555) >= 1. For Derivatives markets only. When populated should always contain the Symbol Index of the Contract
Used In	SecurityDefinitionRequest (c) WholesaleOrderAck (U65) CrossOrder (U67)
Used For	Derivatives

LegSecurityID

FIELD NAME	LEGSECURITYID
Tag	602
Description	MDG proprietary identification code of the instrument leg for the strategy. This identifier is unique per triplet: MIC, ISIN and currency. Once the instrument is expired its number can be used for a new instrument.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	For Derivatives Markets only.
Used In	SecurityDefinitionRequest (c) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67)
Used For	Derivatives

LISTransactionID

FIELD NAME	LISTRANSACTIONID
Tag	21085
Description	ID that can be used to associated Executions belonging to the same Transaction. Applicable for LIS, EFS and Against Actuals.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Used In	ExecutionReport (8) NewWholesaleOrder (U64) WholesaleOrderAck (U65)
Used For	Derivatives

LogicalAccessID

FIELD NAME	LOGICALACCESSID
Tag	21021

FIELD NAME	LOGICALACCESSID
Description	Identifier of the Logical Access.
Format	Int
Length	10
Possible Values	From 0 to 2^32-2
Conditions	It is required in Logon (A) message. It is required in the OwnershipRequest (U18) message when the OrderID (37) is not provided. In the ExecutionReport (8) message, when combined to the OEPartitionID (21019), it provides the OE Session that owns the order. In the OrderMassCancelRequest (q) message it can be used as filter to cancel orders belonging to this Logical Access. In OrderCancelReject (9) message this field is provided only in Drop Copy.
Used In	ExecutionReport (8) Logon (A) OrderMassCancelReport (r) OrderMassCancelRequest (q) OwnershipRequest (U18) OwnershipRequestAck (U29) UserNotification (CB) OrderCancelReject (9)
Used For	Cash and Derivatives

LongClientID

FIELD NAME	LONGCLIENTID
Tag	21804
Description	Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives. For Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.
Format	String
Length	16
Possible Values	(see field description)
Conditions	For Cash Markets, the field is mandatory to provide the information of the tax code for IPO else the field will be ignored.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) CrossOrder (U67)
Used For	Derivatives

LPActionCode

FIELD NAME	LPACTIONCODE
Tag	10076
Description	Action the Liquidity Provider wants to apply on the specified instrument of warrant type.
Format	Char
Length	1
Possible Values	1 = Knock-In By Issuer (KIBI) 2 = Knock-Out By Issuer (KOBI) 3 = Payment After Knock-Out (PAKO) 4 = Bid Only 5 = Offer Only 6 = Price Input

FIELD NAME	LPACTIONCODE
Conditions	For RequestAckMessage (Uy) it is provided only if it is an answer to a LiquidityProviderCommand (UZ). In inbound LiquidityProviderCommand (UZ) messages, 6 (Price Input) is not a possible value, and is only provided in outbound RequestAckMessage (Uy) in response of the PriceInput (UI)
Used In	LiquidityProviderCommand (UZ) RequestAckMessage (Uy)
Used For	Cash

LPRole

FIELD NAME	LPROLE
Tag	20021
Description	Identifies the type of the Liquidity Provider when AccountCode is equal to 'Liquidity Provider'.
Format	Int
Length	2
Possible Values	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider 12 = RFQ Liquidity Provider
Conditions	LPRole (20021) is mandatory when AccountCode (6399) is equal to 'Liquidity Provider'. In OrderCancelReplaceRequest (G) message, if provided the value is ignored.
Used In	ExecutionReport (8) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

M

MarketCondition

FIELD NAME	MARKETCONDITION
Tag	21823
Description	Indicates the mode during which the Unpriced Orders Restriction is applied. This field can contain up to 8 values, space delimited, provided in different positions. - Call Mode: indicates whether the Unpriced Orders Restriction is applicable during Call Mode or not (0: No ; 1: Yes). - Continuous Mode: indicates whether the Unpriced Orders Restriction is applicable during Continuous Mode or not (0: No ; 1: Yes).
Format	MultipleCharValue
Length	3
Possible Values	0 = Call Mode 1 = Continuous Mode
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 8 = Unpriced Orders Restriction. In RiskControlDetails (U71), required when RiskControlType (21103) is set to 7 = Unpriced Orders Restriction.
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71) UserNotification (CB)
Used For	Cash

MarketPlace

FIELD NAME	MARKETCONDITION
Tag	21825
Description	Indicates the market place.
Format	String
Length	3
Possible Values	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana
Conditions	Required when ERGCommand (U68) has "TargetMarketPlaceID" populated.
Used In	UserNotification (CB)
Used For	Cash

MassActionReportID

FIELD NAME	MASSACTIONREPORTID
Tag	1369
Description	Exchange allocated order mass cancel report ID.
Format	String
Length	20
Possible Values	Value provided by the Trading Engine
Used In	OrderMassCancelReport (r)
Used For	Cash and Derivatives

MassCancelRequestType

FIELD NAME	MASSCANCELREQUESTTYPE
Tag	530
Description	Specifies the scope of the OrderMassCancelRequest (q). The specified action is only applicable to the orders already present in the book.
Format	Char
Length	1
Possible Values	1 = Cancel orders for a security (cash and derivatives) or a contract (derivatives only) A = Cancel orders for a security group
Used In	OrderMassCancelReport (r) OrderMassCancelRequest (q)
Used For	Cash and Derivatives

MassCancelResponse

FIELD NAME	MASSCANCELRESPONSE
Tag	531
Description	Specifies the action taken by counterparty order handling system as a result of the OrderMassCancelRequest (AF).
Format	Char
Length	1
Possible Values	1 = Cancel orders for a security A = Cancel orders for a security group
Used In	OrderMassCancelReport (r)
Used For	Cash and Derivatives

MassStatusReqID

FIELD NAME	MASSSTATUSREQID
Tag	584
Description	Unique Identifier assigned by the client to the OrderMassStatusRequest (AF).
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Mandatory in inbound OrderMassStatusRequest (AF) message. Provided in outbound ExecutionReport (8) if sent as a response to a OrderMassStatusRequest (AF) message. In outbound ExecutionReport (8) messages if MassStatusReqID (584) is filled ClOrdID (11) is not provided.
Used In	ExecutionReport (8) OrderMassStatusRequest (AF)
Used For	Cash and Derivatives

MassStatusReqType

FIELD NAME	MASSSTATUSREQTYPE
Tag	585
Description	Specifies the scope of the OrderMassStatusRequest (AF).
Format	Int
Length	3
Possible Values	101 = Status of a single order
Used In	OrderMassStatusRequest (AF)
Used For	Cash and Derivatives

MaximumLongExposure

FIELD NAME	ORDERSIZELIMIT
Tag	21812
Description	Indicates the Maximum Long Exposure limit. For Derivatives it must be populated with a quantity. (to be calculated with Quantity Decimals).
Format	Quantity
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 7 = Maximum Exposure Position and MEPFlag (21811) is set to Y = True.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Derivatives

MaximumShortExposure

FIELD NAME	ORDERSIZELIMIT
Tag	21813
Description	Indicates the Maximum Short Exposure limit. For Derivatives it must be populated with a quantity. (to be calculated with Quantity Decimals).
Format	Quantity
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 7 = Maximum Exposure Position and MEPFlag (21811) is set to Y = True.
Used In	ERGCommand (U68)

FIELD NAME	ORDERSIZELIMIT
	ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Derivatives

MEPFlag

FIELD NAME	OSLFLAG
Tag	21811
Description	Indicates if the Maximum Exposure Position functionality is to be activated or deactivated.
Format	Boolean
Length	1
Possible Values	Y = True N = False
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 7 = Maximum Exposure Position.
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71)
Used For	Derivatives

MEPBreachAction

FIELD NAME	ERGACTIONTYPE
Tag	21814
Description	This field indicates the type of action that will be triggered when the MEP 100% is breached.
Format	Int
Length	1
Possible Values	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71) ERGMEPBreachAlert (U76)
Used For	Derivatives

MessagePriceNotation

FIELD NAME	MESSAGEPRICENOTATION
Tag	21803
Description	This field provides the type of price notation used per message. For TRF and MOC products the value “Price” is used for TAM Trading mode, the values “Spread in basis points” and “Spread” are used for TAIC trading mode.
Format	Int
Length	2
Possible Values	1 = Price 2 = Spread in Basis Points 3 = Spread
Conditions	Currently this functionality is used only for TRF and MOC products, and for TAS on Commodity Futures.Note that for the TRF products the value “Spread” means “Spread in index point”
Used In	ExecutionReport (8) NewWholesaleOrder (U64) CrossOrder (U67)
Used For	Derivatives

MinQty

FIELD NAME	MINQTY
Tag	110
Description	Minimum quantity to be executed upon order entry (else the order is rejected), to be calculated with Quantity Decimals.
Format	Qty
Length	20
Possible Values	Value '0' by default and depending to a minimum value for the given instrument and/or market type
Conditions	Optional when entered in NewOrderSingle (D). Provided as is (if previously entered by client) in ExecutionReport (8). Must be provided when field *DarkExecutionInstruction (20052)* bit in position 5 from the left (corresponding to Minimum Quantity Type) is equal to 1 (MES), else the order could never be executed during the RFQ matching mechanism
Used In	ExecutionReport (8) NewOrderSingle (D) QuoteRequest (R) RFQNotification (U35) RFQAudit (U72)
Used For	Cash and Derivatives

MICofSecondaryListing

FIELD NAME	MICOFSECONDARYLISTING
Tag	21065
Description	Identifies the secondary listing place to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383.
Format	String
Length	10
Possible Values	(See field description)
Conditions	In inbound TradeCaptureReport (AE) messages for declarations on the secondary listing place (TrdType = '1004'), the fields SecurityID and MICofSecondaryListing must be provided. In associated outbound messages, provided only to acknowledge receipt of the original declaration
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

MiscFeeAmt

FIELD NAME	MISCFEEAMT
Tag	137
Description	Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.
Format	Amt
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash)

MsgSeqNum

FIELD NAME	MSGSEQNUM
Tag	34
Description	The MsgSeqNum (34) is mandatory for all inbound messages and identifies the sequence number of the inbound or outbound message.

FIELD NAME	MSGSEQNUM
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	Header
Used For	Cash and Derivatives

MsgType

FIELD NAME	MSGTYPE
Tag	35
Description	Specifies the Message type.
Format	String
Length	3
Possible Values	0 = Heartbeat 1 = TestRequest 2 = ResendRequest 3 = Reject 4 = SequenceReset 5 = Logout 6 = IOI 8 = ExecutionReport 9 = OrderCancelReject A = Logon D = NewOrderSingle F = OrderCancelRequest G = OrderCancelReplaceRequest R = QuoteRequest b = MassQuoteAck i = MassQuote q = OrderMassCancelRequest r = OrderMassCancelReport AF = OrderMassStatusRequest AG = QuoteRequestReject CB = UserNotification U18 = OwnershipRequest U29 = OwnershipRequestAck U35 = RFQNotification U36 = RFQMatchingStatus U37 = RFQLPMatchingStatus UI = PriceInput c = SecurityDefinitionRequest d = SecurityDefinition UM = RequestForExecution UL = AskForQuote UZ = LiquidityProviderCommand Uy = RequestAckMessage U64 = NewWholesaleOrder U65 = WholesaleOrderAck U66 = RequestForImpliedExecution U67 = CrossOrder U68 = ERGCommand U69 = ERGCommandAck U70 = GetRiskControls U71 = RiskControlDetails U72 = RFQAudit U73 = IOINotification U76 = ERGMEPBreachAlert U50 = InstrumentSynchronizationList

FIELD NAME	MSGTYPE
	U51 = SynchronizationTime AE = TradeCaptureReport AR = TradeCaptureReportAck U44 = FundPriceInput U45 = FundPriceInputAck
Used In	Header
Used For	Cash and Derivatives

N

NestedOrderAttributeType

FIELD NAME	NESTEDORDERATTRIBUTETYPE
Tag	21087
Description	Represents the type of order attribute.
Format	Int
Length	1
Possible Values	0 = Aggregated order 1 = Pending allocation
Conditions	Required if NoNestedOrderAttributes(21086) >= 1.
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65) ExecutionReport (8)
Used For	Cash and Derivatives

NestedOrderAttributeValue

FIELD NAME	NESTEDORDERATTRIBUTEVALUE
Tag	21088
Description	The value associated with the order attribute type specified in NestedOrderAttributeType (21087).
Format	String
Length	1
Possible Values	Y = Yes
Conditions	Required if NoNestedOrderAttributes(21086) >= 1.
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65) ExecutionReport (8)
Used For	Cash and Derivatives

NestedPartyID

FIELD NAME	NESTEDPARTYID
Tag	524
Description	Party identifier/code within a repeating group. See NestedPartyIDSource (525) and NestedPartyRole (538).
Format	String
Length	11
Possible Values	Alphanumeric
Conditions	Mandatory if NoNestedPartyIDs (539) >= 1. When used for MiFID short codes, the field's characters are restricted to numerical values ('0'.. '9'), with possible values range from -2^31 to 2^31-1. When used in the inbound messages for specifying the Clearing Firm ID and the Client ID, the maximum length is 8 characters long, and value may be alphanumeric.

FIELD NAME	NESTEDPARTYID
	When used to provide the ClientIdentificationShortCode values 1 and 2 in this field are reserved for internal use by the Exchange, and must not be provided in the inbound messages. If submitted the associated inbound message will be rejected.
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NestedPartyIDSource

FIELD NAME	NESTEDPARTYIDSOURCE
Tag	525
Description	Source of NestedPartyID (524) value.
Format	Char
Length	1
Possible Values	D = Proprietary / Custom code P = Short code identifier C = Generally accepted market participant identifier
Conditions	Mandatory if NoNestedPartyIDs (539)>= 1
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NestedPartyRole

FIELD NAME	NESTEDPARTYROLE
Tag	538
Description	Identifies the type or role of the NestedPartyID (524) specified.
Format	Int
Length	3
Possible Values	3 = Client ID 4 = Clearing Firm 26 = Correspondent Broker 122 = Investment decision maker 999 = Not Applicable
Conditions	Mandatory if No NestedPartyIDs (539) >= 1. Value 999 = Not Applicable is used only in Drop Copy. The value is used when the original message from the trading OEG is sent in SBE and has no equivalent values in FIX protocol.
Used In	ExecutionReport (8)

FIELD NAME	NESTEDPARTYROLE
	MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NestedPartyRoleQualifier

FIELD NAME	NESTEDPARTYROLEQUALIFIER
Tag	2384
Description	Used to further qualify the value of NestedPartyRole(538).
Format	Int
Length	2
Possible Values	3 = General clearing member 4 = Individual clearing member 22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable
Conditions	In Inbound messages Mandatory if NoNestedPartyIDs (539) >= 1 In Outbound messages, with exception of case listed below - if submitted by the client, filled in with this information. Exception case: in messages from TCS when the repeating group is used to provide the Clearing Firm ID - In this case, where NestedPartyIDSource (525)is set to D (Proprietary / Custom Code) AND NestedPartyRole (538) = 4 (Clearing Firm), this field is not provided. Value 99 = Not Applicable is used only in Drop Copy. The value is used when the original message from the trading OEG is sent in SBE and has no equivalent values in FIX protocol.
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NextExpectedMsgSeqNum

FIELD NAME	NEXTEXPECTEDMSGSEQNUM
Tag	789
Description	Indicates the sequence number plus one (+1) of the last message received by the Client from the Exchange on the OE Session.
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	Logon (A)
Used For	Cash and Derivatives

NewSeqNo

FIELD NAME	NEWSEQNO
Tag	36
Description	Identifies the MsgSeNum (34) of the next message to be received from the counterpart application.
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	SequenceReset (4)
Used For	Cash and Derivatives

NoInstrumentScopes

FIELD NAME	NOINSTRUMENTSCOPES
Tag	1656
Description	Number of Instrument scopes entries.
Format	NumInGroup
Length	1
Possible Values	If provided, always set to 1
Conditions	Provided in case UserStatus (926) referes to Block, Unblock or Order Size Limit.
Used In	UserNotification (CB)
Used For	Cash and Derivatives

NoLegs

FIELD NAME	NOLEGS
Tag	555
Description	Number of legs entries for the requested strategy.
Format	NumInGroup
Length	2
Possible Values	From 1 to 32
Conditions	Provided as is (if previously entered by client) in ExecutionReport (8).
Used In	ExecutionReport (8) SecurityDefinitionRequest (c) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67)
Used For	Cash and Derivatives

NonExecClID

FIELD NAME	NONEXECCLID
Tag	21081
Description	This field will be used as unique client Key. Field indicating the client ID of the participant in a commercial package.
Format	Int
Length	5
Possible Values	From 0 to 2^16-1
Used In	NewOrderSingle (D) CrossOrder (U67)
Used For	Derivatives

NoNestedPartyIDs

FIELD NAME	NONESTEDPARTYIDS
Tag	539
Description	Number of NestedPartyID entries.
Format	NumInGroup
Length	1
Possible Values	From 1 to 10
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NoOrderAttributes

FIELD NAME	NOORDERATTRIBUTES
Tag	2593
Description	Number of order attribute entries.
Format	NumInGroup
Length	1
Possible Values	If provided, From 1 to 2
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) NewWholesaleOrder (U64) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE)
Used For	Cash and Derivatives

NoNestedOrderAttributes

FIELD NAME	NONESTEDORDERATTRIBUTES
Tag	21086
Description	Number of NoNestedOrderAttributes (21086) entries.
Format	NumInGroup
Length	1
Possible Values	If provided, Always set to 1
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65)

FIELD NAME	NONESTEDORDERATTRIBUTES
	ExecutionReport (8) QuoteRequest (R)
Used For	Cash and Derivatives

NoParameters

FIELD NAME	NOPARAMETERS
Tag	21107
Description	Indicates the number of control parameters provided after a request of the risk controls.
Format	NumInGroup
Length	3
Possible Values	From 1 to 254
Used In	RiskControlDetails (U71)
Used For	Derivatives

NoPartyIDs

FIELD NAME	NOPARTYIDS
Tag	453
Description	Number of PartyID entries.
Format	NumInGroup
Length	1
Possible Values	From 1 to 2
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) UserNotification (CB) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) OrderMassCancelReport (r) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

NoQuoteEntries

FIELD NAME	NOQUOTEENTRIES
Tag	295
Description	Number of entries in Quotes repeating group.
Format	NumInGroup
Length	1
Possible Values	Always set to 1
Used In	MassQuote (i) MassQuoteAck (b)

FIELD NAME	NOQUOTEENTRIES
Used For	Cash and Derivatives

NoQuoteSets

FIELD NAME	NOQUOTESETS
Tag	296
Description	The number of sets of quotes in the message
Format	NumInGroup
Length	3
Possible Values	From 1 to 150
Conditions	On the Warrants & Certificates segment the possible values and maximum number of repetitions for this group is 150
Used In	MassQuote (i) MassQuoteAck (b)
Used For	Cash and Derivatives

NoRegulatoryTradeIDs

FIELD NAME	NOREGULATORYTRADEIDS
Tag	1907
Description	Number of RegulatoryTradeIDGrp entries.
Format	NumInGroup
Length	2
Possible Values	From 1 to 33
Conditions	In **ExecutionReport** (8): Provided for Trade Creation or Trade Cancellation. In **TradeCaptureReportAck** (AR): Provided for Declaration fully matched.
Used In	ExecutionReport (8) TradeCaptureReportAck (AR) TradeCaptureReport (AE)
Used For	Cash and Derivatives

NoRelatedSym

FIELD NAME	NORELATEDSYM
Tag	146
Description	Number of related symbols (instruments) in a message
Format	NumInGroup
Length	3
Possible Values	From 1 to 254
Used In	InstrumentSynchronizationList (U50) QuoteRequestReject (AG)
Used For	Cash and Derivatives

NoRoutingIDs

FIELD NAME	NOROUTINGIDS
Tag	215
Description	Required if any RoutingType and RoutingIDs are specified.
Format	NumInGroup
Length	2
Possible Values	From 1 to 10
Used In	IOI (6)

FIELD NAME	NOROUTINGIDS
Used For	Cash

NoSides

FIELD NAME	NOSIDES
Tag	552
Description	Number of sides.
Format	NumInGroup
Length	1
Possible Values	From 1 to 2
Conditions	In **ExecutionReport** (8), field is not provided when related to acknowledgment of QuoteRequest (R) or OrderCancelRequest (F) messages.
Used In	ExecutionReport (8) NewOrderSingle (D) NewWholesaleOrder (U64) CrossOrder (U67) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

NoRFQCounterparts

FIELD NAME	NOFRQCOUNTERPARTSS
Tag	21110
Description	Indicates the number of counterpart having participated to the RFQ.
Format	NumInGroup
Length	1
Possible Values	From 1 to 50
Used In	RFQAudit (U72)
Used For	Cash

NoThresholds

FIELD NAME	NOTHRESHOLDS
Tag	21815
Description	Indicates the Number of repeating sections providing the threshold details.
Format	NumInGroup
Length	1
Possible Values	From 1 to 3
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Derivatives

NumberOfLPs

FIELD NAME	NUMBEROFLPS
Tag	21034
Description	Indicates the number of LP answers to the RFQ (whether they can be executed or not)
Format	Int
Length	2
Possible Values	From 0 to 2^8-2
Conditions	In RFQ Matching Status (U36) this field is not sent when equal 0.

FIELD NAME	NUMBEROFLPS
Used In	RFQMatchingStatus (U36)
Used For	Cash

NumOfCompetitors

FIELD NAME	NUMOFCOMPETITORS
Tag	1913
Description	Defines the minimum number of distinct LPs (distinct Firm ID) that must submit an answer for the RFQ to be executed
Format	Numerical (unsigned integer 8)
Length	2
Possible Values	From 0 to 2^8-2
Conditions	For QuoteRequest (R) message, it is mandatory when QuoteType = '2' (Restricted tradeable)
Used In	QuoteRequest (R) ExecutionReport (8) for Drop Copy only
Used For	Cash

O

OALFlag

FIELD NAME	OALFLAG
Tag	21808
Description	Indicates if the Order Amount Limit functionality is to be activated or deactivated.
Format	Boolean
Length	1
Possible Values	Y = True N = False
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 6 = Order Amount Limit.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Cash

OEPartitionID

FIELD NAME	OEPARTITIONID
Tag	21019
Description	Identifies uniquely an OE Optiq partition by which the engine is reached.
Format	Int
Length	5
Possible Values	From 0 to 2^16-2
Conditions	In Logon (A) message it must be set according to the partition to which the messages are sent. In the OwnershipRequest (U18) message it is optional. If populated it is used to restrict the request of ownership to the orders belonging to the specified LogicalAccessID (21021) and entered through this partition. In the OrderMassCancelRequest (q) message it is optional, but if populated then LogicalAccessID (21021) field is mandatory. If populated it is used as a filter to cancel Potential Matching Price Orders entered through this partition (it can be combined with other criteria). In the ExecutionReport (8) message it indicates to which OE Session the orders belong to (in response to OrderMassStatusRequest (AF) and OwnershipRequest (U18)).

FIELD NAME	OEPARTITIONID
	In OrderCancelReject (9) message this field is provided only in Drop Copy.
Used In	ExecutionReport (8) Logon (A) OrderMassCancelReport (r) OrderMassCancelRequest (q) OwnershipRequest (U18) OwnershipRequestAck (U29) OrderCancelReject (9)
Used For	Cash and Derivatives

OEGINFromME

FIELD NAME	OEGINFROMME
Tag	7765
Description	Gateway IN time from ME (in ns), measured when outbound message enters the gateway (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) QuoteRequestReject (AG) RequestAckMessage (Uy) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) SecurityDefinition (d) WholesaleOrderAck (U65) RFQAudit (U72) ERGCommandAck (U69) RiskControlDetails (U71) IOI (6) IOINotification (U73)
Used For	Cash and Derivatives

OEGINFromMember

FIELD NAME	OEGINFROMMEMBER
Tag	5979
Description	Order Entry Gateway IN time from member (in nanoseconds), measured when inbound message enters the gateway (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) QuoteRequestReject (AG) RequestAckMessage (Uy) SecurityDefinition (d) WholesaleOrderAck (U65) ERGCommandAck (U69)

FIELD NAME	OEGINFROMMEMBER
	RiskControlDetails (U71) IOI (6) IOINotification (U73)
Used For	Cash and Derivatives

OEGOUTToME

FIELD NAME	OEGOUTTOME
Tag	7764
Description	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)
Used In	ExecutionReport (8) MassQuoteAck (b) OrderCancelReject (9) OrderMassCancelReport (r) QuoteRequestReject (AG) RequestAckMessage (Uy) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) SecurityDefinition (d) WholesaleOrderAck (U65) RFQAudit (U72) ERGCommandAck (U69) RiskControlDetails (U71) IOI (6) IOINotification (U73)
Used For	Cash and Derivatives

OfferErrorCode

FIELD NAME	OFFERERRORCODE
Tag	9935
Description	Error code returned when a quote contains an invalid offer. See Euronext Markets - Optiq & TCS Error List file (.csv) for details of error codes.
Format	Int
Length	6
Possible Values	From 0 to 2^16-2
Conditions	If an error is detected in the field OfferSize (135) or in the field OfferPx (133), the error code is provided in the OfferErrorCode (9935) field.
Used In	MassQuoteAck (b)
Used For	Cash and Derivatives

OfferQuoteID

FIELD NAME	OFFERQUOTEID
Tag	1748
Description	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
Format	String
Length	20
Possible Values	From 0 to 2^64-2

FIELD NAME	OFFERQUOTEID
Conditions	Provided only if the MassQuote (i) message contains an offer quote. The field OrderID (37) in ExecutionReport (8) message sent in case of trade resulting from a matching against a (bulk) Quote is filled with value in OfferQuoteID (1748) field corresponding to the Offer quote that participated in the trade.
Used In	MassQuoteAck (b) WholesaleOrderAck (U65)
Used For	Cash and Derivatives

OfferNonExecClID

FIELD NAME	OFFERNONEXECCLID
Tag	21090
Description	This field will be used as unique client Key for the Offer side. Field indicating the client ID of the participant in a commercial package.
Format	Int
Length	5
Possible Values	From 0 to 2^16-1
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65)
Used For	Derivatives

OfferPx

FIELD NAME	OFFERPX
Tag	133
Description	Quote offer price (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In MassQuote (i) either the field OfferPx (133), or the field BidPx (132), or both, must be populated.
Used In	MassQuote (i)
Used For	Cash and Derivatives

OfferSize

FIELD NAME	OFFERSIZE
Tag	135
Description	Quote offer quantity (to be calculated with Quantity Decimals). Cancels a quote if set to zero '0'.
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	Cancels the quote if set to '0'. In the NewWholesaleOrder (U64) messages submitted by the Initiator the OfferSize (135) must be the maximum volume to match in the transaction when the leading side is Sell.
Used In	MassQuote (i) NewWholesaleOrder (U64)
Used For	Cash and Derivatives

OnBehalfOfCompID

FIELD NAME	ONBEHALFOFCOMPID
Tag	115
Description	ID of the issuing firm when the message is send through a third party.
Format	String
Length	8

FIELD NAME	ONBEHALFOFCOMPID
Possible Values	Inbound: Not used / Outbound: Firm ID
Conditions	In case a firm's Logical access is configured with Additional allowed member code(s) [ACL] on top of the mandatory Member Code [Owner] that owns / requests the connection: If these member codes (between Owner and ACL) are not the same, the field OnBehalfOfCompID (115) is mandatory in Inbound messages. Otherwise the field is not mandatory.
Used In	Header
Used For	Cash and Derivatives

OrderActorType

FIELD NAME	ORDERACTORTYPE
Tag	21109
Description	Member role for RFC.
Format	Int
Length	1
Possible Values	1 = Initiator 2 = Reactor
Used In	CrossOrder (U67)
Used For	Derivatives

OrderAmountLimit

FIELD NAME	ORDERAMOUNTLIMIT
Tag	21809
Description	Indicates the Maximum Order Amount above which all orders will be rejected by the Matching Engine (applied per order level). (to be calculated with Amount Decimals).
Format	Amount
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In ERGCommand (U68), required when ActionType (21097) is set to 6 = Order Amount Limit and OALFlag (21808) is set to Y = True. In UserNotification (CB), for the cases when UserStatus (926) is sent with value 132 = OAL Deactivated for a Firm by Risk Manager or 134 = OAL Deactivated for a Logical Access by Risk Manager, OrderAmountLimit (21809) is not sent.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71) UserNotification (CB)
Used For	Cash

OrderAttributeType

FIELD NAME	ORDERATTRIBUTETYPE
Tag	2594
Description	The type of order attribute.
Format	Int
Length	1
Possible Values	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order
Conditions	Required if NoOrderAttributes(2593) >= 1.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i)

FIELD NAME	ORDERATTRIBUTETYPE
	NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TradeCaptureReport (AE) QuoteRequest (R)
Used For	Cash and Derivatives

OrderAttributeValue

FIELD NAME	ORDERATTRIBUTEVALUE
Tag	2595
Description	The value associated with the order attribute type specified in OrderAttributeType (2594).
Format	String
Length	1
Possible Values	Y = Yes
Conditions	Required if NoOrderAttributes(2593) >= 1.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) TTradeCaptureReport (AE) QuoteRequest (R)
Used For	Cash and Derivatives

OrderCapacity

FIELD NAME	ORDERCAPACITY
Tag	528
Description	Indicates for a cross order whether the order submission results from trading as matched principal, on own account or as any other capacity.
Format	Char
Length	1
Possible Values	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)
Conditions	In NewOrderSingle (D), filled for Cross Orders.
Used In	NewOrderSingle (D)
Used For	Cash and Derivatives

OrderCategory

FIELD NAME	ORDERCATEGORY
Tag	21041
Description	Field used as instruction for order handling. When not provided, it is assumed to be set at value 1 "Lit Order". - Lit Order: indicates whether the client requests to cancel a Lit order. - LIS Order: indicates whether the client requests to cancel a LIS order. - Quote Request: indicates whether the client requests to cancel a Quote Request. - RFQ LP Answer: indicates whether the client requests to cancel an LP Answer to a Quote Request.
Format	Char
Length	1
Possible Values	1 = Lit Order 2 = LIS Order 3 = Quote Request 4 = RFQ LP Answer
Conditions	When not provided or provided, it is assumed to be set at value 1 "Lit Order".
Used In	OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) OwnershipRequestAck (U29) RFQNotification (U35)
Used For	Cash

OrderID

FIELD NAME	ORDERID
Tag	37
Description	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
Format	String
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In case a message is rejected for Technical reasons, it isn't processed by the trading engine and the OrderID (37) is not provided in the rejection message. Technical rejection cases can be identified by the type of the Error code, as provided in the field "Technical / Functional" within the Euronext Markets - Optiq & TCS Error List file (.csv). If a client sends an OrderID (37) which, however, can be decoded by the system, this value is provided back to the client in the OrderCancelReject (9), exactly as entered. The field OrderID (37) in ExecutionReport (8) message sent in case of trade resulting from a matching against a (bulk) Quote is filled with value of either BidQuoteID (1747) or OfferQuoteID (1748), corresponding to the side of the quote that participated in the trade. For the Derivatives segments – in response to the Quote Request message (for RFQ) the value in this field is the same as the one provided in the QuoteReqID (131) field.
Used In	ExecutionReport (8) OrderCancelReject (9) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassStatusRequest (AF) OwnershipRequest (U18) OwnershipRequestAck (U29) RequestForImpliedExecution (U66)
Used For	Cash and Derivatives

OrderOrigination

FIELD NAME	ORDERORIGINATION
Tag	1724
Description	Identifies the origin of the order.
Format	Int
Length	1
Possible Values	5 = Order received from a direct access or sponsored access customer 11 = Central Order Book 12 = LP Answer
Conditions	Mandatory in case of a DEA access. In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided. In outbound messages this field is populated only in Drop Copy.
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) RFQAudit (U72) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

OrderPriority

FIELD NAME	ORDERPRIORITY
Tag	21004
Description	Rank giving the priority of the order. The order with the lowest value of OrderPriority has the highest priority. OrderPriority (21004) is unique per SecurityID (48) and EMM (20020), therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority, for market data only.
Format	Int
Length	20
Possible Values	From 0 to 2^64-2
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

Order Qualifiers Extension

FIELD NAME	ORDERQUALIFIERSEXTENSION
Tag	21823
Description	Field used to provide additional information on processing of the corresponding message.
Format	MultipleCharValue

FIELD NAME	ORDERQUALIFIERSEXTENSION
Length	3
Possible Values	Field contains up to 16 bits. For Cash, all bits are set to 0. For Derivatives: - Bit 0: PLP Queued, indicates whether the message has been held through PLP queue (0: No, 1: Yes). - Bits 1-15: Reserved for future use, set to 0.
Used In	ExecutionReport (8)
Used For	Derivatives

OrderQty

FIELD NAME	ORDERQTY
Tag	38
Description	Total order quantity, per quantity unit (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In **OrderCancelReplaceRequest** (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided. In **IOI** (6) message: - required only when *IOIQty (27)* different than "Undisclosed Qty" – ignored in all other cases In **ExecutionReport** (8), field is not provided when related to acknowledgment of QuoteRequest (R) or OrderCancelRequest (F) messages.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) QuoteRequest (R) RFQNotification (U35) CrossOrder (U67) IOI (6) IOINotification (U73)
Used For	Cash and Derivatives

OrderSizeLimit

FIELD NAME	ORDERSIZELIMIT
Tag	21102
Description	Indicates the Maximum Order Size above which all orders will be rejected by the Matching Engine (applied per order level). (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In ERGCommand (U68), required when ActionType (21097) is set to 5 = Order Size Limit and OSLFlag (21101) is set to Y = True . In UserNotification (CB), for the cases when UserStatus (926) is sent with value 147 = OSL Deactivated for a Firm by Risk Manager or 149 = OSL Deactivated for a Logical Access by Risk Manager, OrderSizeLimit (21102) is not sent.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70)

FIELD NAME	ORDERSIZELIMIT
	RiskControlDetails (U71) UserNotification (CB)
Used For	Derivatives

OrderTolerablePrice

FIELD NAME	PRICE
Tag	21822
Description	Allows the RFC Initiator to provide an improving tolerable price on the non-client side of the cross. This tolerable price is intended to anticipate possible price improvements, generated by RFC Reactors. In case RFC Initiator does not want to match RFC Reactors improved prices, this new field shall not be sent. (to be calculated with Price/Index Level Decimals).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In ExecutionReport (8) provided only when this message is sent as with ExecType (150) = 2 (Cross Order Ack), only for the House leg of the RFC and only when provided in the inbound request.
Used In	CrossOrder (U67) ExecutionReport (8)
Used For	Derivatives

OrdStatus

FIELD NAME	ORDSTATUS
Tag	39
Description	Identifies the current status of the order.
Format	Char
Length	1
Possible Values	0 = New 1 = Partially filled 2 = Filled 3 = Done for Day 4 = Cancelled 5 = Replaced 8 = Rejected C = Expired H = Cancel Trade I = Order Status K = Move Dark to COB as Limit L = Move Dark to COB as Market M = RFQ expired O = RFQ cancelled by the issuer P = RFQ Not matched due to issuer order's features Q = VFU/VFC Triggered Ack R = OrderMassStatusRequest Ack S = Stop Triggered Ack T = MTL Second Ack Z = Message Rejected N = AVD Triggered
Used In	ExecutionReport (8) OrderCancelReject (9)
Used For	Cash and Derivatives

OrdType

FIELD NAME	ORDTYPE
Tag	40
Description	Type of Order.

FIELD NAME	ORDTYPE
	Please note that the values Stop-market/Stop-market-on-Quote, Stop limit/Stop-limit-on-quote, Average Price, Iceberg and Mid-Point Peg are used only for the Order Entry, they will never be populated in the Market Data feed.
Format	Char
Length	1
Possible Values	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg N = Auction Volume Discovery
Conditions	The only possible value in case of Cross Order (67) is value '2'. For OrderCancelReplaceRequest (G) and OrderCancelRequest (F) messages if the OrdType (40) is different than the OrdType (40) of the targeted order, the request will be rejected with the reason "Unknown Order". In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, if the value provided doesn't match the one of the original order, the modification is rejected. In ExecutionReport (8), field is not provided when related to acknowledgment of QuoteRequest (R) or OrderCancelRequest (F) messages.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) OrderCancelRequest (F) CrossOrder (U67)
Used For	Cash and Derivatives

OrigClOrdID

FIELD NAME	ORIGCLORDID
Tag	41
Description	Identifies the ClOrdID (11) of the original order, used to identify the previous order on cancel and replacement requests.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	It is provided in the ExecutionReport (8) message only as response of a modification or cancellation done on OrigClOrdID (41) only. If both OrigClOrdID and ClOrdID are provided in a modification or cancellation request, the *OrigClOrdID* is totally ignored and the request is performed on OrderID only, and then only OrderID is present in ExecutionReport(8).
Used In	ExecutionReport (8) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassStatusRequest (AF) OwnershipRequest (U18)
Used For	Cash and Derivatives

OrigSendingTime

FIELD NAME	ORIGSENDINGTIME
Tag	122
Description	Time (in ns) of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp

FIELD NAME	ORIGSENDINGTIME
Length	27
Possible Values	YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)
Conditions	Required for applicative messages resent as a result of a ResendRequest (2) or automatic resynchronization at Logon. Field is not populated in outbound SequenceReset-GapFill message and is not expected in inbound SequenceReset-GapFill message.
Used In	Header
Used For	Cash and Derivatives

OSLFlag

FIELD NAME	OSLFLAG
Tag	21101
Description	Indicates if the Order Size Limit functionality is to be activated or deactivated.
Format	Boolean
Length	1
Possible Values	Y = True N = False
Conditions	In ERGCommand (U68), required when ERGActionType (21097) is set to 5 = Order Size Limit.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Derivatives

P

ParentExecID

FIELD NAME	PARENTEXECID
Tag	21094
Description	Unique identifier of a parent trade executed on the strategy.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	For Derivatives markets the notifications of a trade cancelation for a strategy are sent on the individual leg level. When provided the field ParentExecID (21094) identifies the ExecID (17) provided in the ExecutionReport (8) for each partial or full fill and allows to map all legs of the strategy.
Used In	ExecutionReport (8)
Used For	Derivatives

ParentRegulatoryTradeID

FIELD NAME	REGULATORYTRADEID
Tag	21807
Description	Trade unique identifier of the strategy.
Format	String
Length	16
Possible Values	Alphanumeric
Conditions	Provided in case of leg trade cancellation.
Used In	ExecutionReport (8)
Used For	Derivatives

ParentSecurityID

FIELD NAME	PARENTSECURITYID
Tag	21093
Description	Exchange identification code used to point to the strategy in the leg specific messages
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	For the Derivatives markets ExecutionReport (8) messages sent for cancellation of a trade for a strategy are sent on the individual leg level. When provided the fields ParentSecurityID (21093) and ParentExecID (21094), identify the original trade communicated via ExecutionReport (8) message.
Used In	ExecutionReport (8)
Used For	Derivatives

PartyID

FIELD NAME	PARTYID
Tag	448
Description	Party identifier/code. See PartyIDSource (447) and PartyRole (452).
Format	String
Length	11
Possible Values	Alphanumeric
Conditions	Mandatory if NoPartyIDs >= 1. When used for MiFID short codes, the field's characters are restricted to numerical values ('0'.. '9'), with possible values range from -2^31 to 2^31-1. When used to provide the ClientIdentificationShortCode values 1 and 2 in this field are reserved for internal use by the Exchange, and must not be provided in the inbound messages. If submitted the associated inbound message will be rejected.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) UserNotification (CB) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) OrderMassCancelReport (r) TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

PartyIDSource

FIELD NAME	PARTYIDSOURCE
Tag	447
Description	Source of PartyID value.
Format	Char
Length	1
Possible Values	D = Proprietary / Custom Code

FIELD NAME	PARTYIDSOURCE
	P = Short code identifier
Conditions	Mandatory if NoPartyIDs >= 1
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) UserNotification (CB) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) OrderMassCancelReport (r) TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

PartyRole

FIELD NAME	PARTYROLE
Tag	452
Description	Identifies the type or role of the PartyID (448) specified.
Format	Int
Length	3
Possible Values	1 = Executing Firm 3 = Client ID 12 = Executing Trader 17 = Contra Firm 35 = Liquidity Provider 999 = Not Applicable
Conditions	Mandatory if NoPartyIDs >= 1. For every inbound message, at least one authorized value must be provided, e.g 12,3. Value 999 = Not Applicable is used only in Drop Copy. The value is used when the original message from the trading OEG is sent in SBE and has no equivalent values in FIX protocol.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) UserNotification (CB) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) OrderMassCancelReport (r) TradeCaptureReport (AE)

FIELD NAME	PARTYROLE
	TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

PartyRoleQualifier

FIELD NAME	PARTYROLEQUALIFIER
Tag	2376
Description	Used to further qualify the value of PartyRole(452).
Format	Int
Length	2
Possible Values	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable
Conditions	Mandatory if NoPartyIDs >= 1 For notifications triggered due to Risk Guard Service this field is not sent. Value 99 = Not Applicable is used only in Drop Copy. The value is used when the original message from the trading OEG is sent in SBE and has no equivalent values in FIX protocol.
Used In	ExecutionReport (8) LiquidityProviderCommand (UZ) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) PriceInput (UI) QuoteRequest (R) UserNotification (CB) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) OrderMassCancelReport (r) TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

PegOffsetValue

FIELD NAME	PEGOFFSETVALUE
Tag	211
Description	Tick offset for a pegged order. Used to indicate the signed tick added to the peg reference for a pegged order.
Format	Int
Length	3
Possible Values	From -127 to 127
Conditions	Mandatory for Primary and Market Peg Orders. If the OrderCancelReplaceRequest (G) is used to confirm a new order that can be executed upon entry, but whose matching price hits a collar, this field can't be populated.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash

PegPriceType

FIELD NAME	PEGPRICETYPE
Tag	1094
Description	Defines the type of the peg order.
Format	Int
Length	1
Possible Values	2 = Mid-price peg (midprice of inside quote) 4 = Market peg 5 = Primary peg (primary market - buy at bid or sell at offer)
Conditions	Mandatory if OrdType = P (Peg). In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) OrderCancelRequest (F)
Used For	Cash

PossDupFlag

FIELD NAME	POSSDUPFLAG
Tag	43
Description	Identifies if a message is being retransmitted or not.
Format	Boolean
Length	1
Possible Values	N = Original transmission (default) Y = Possible duplicate
Conditions	Field provided in all cases when the message is being resent.
Used In	Header
Used For	Cash and Derivatives

PossResend

FIELD NAME	POSSRESEND
Tag	97
Description	Indicates if the message contains information that was already sent under a different sequence number.
Format	Boolean
Length	1
Possible Values	N = Original transmission Y = Possible resend
Used In	Header
Used For	Cash and Derivatives

PositionLimit

FIELD NAME	POSITIONLIMIT
Tag	21819
Description	Indicates the Maximum Long Exposure or Maximum Short Exposure, depending on the ExposureSide (21818) field. (to be calculated with Quantity Decimals).
Format	Quantity
Length	20
Possible Values	From 0 to 2^64-2

FIELD NAME	POSITIONLIMIT
Used In	ERGMEPBreachAlert (U76)
Used For	Derivatives

PostingAction

FIELD NAME	POSTINGACTION
Tag	7443
Description	Posting action code (Open/Close) for the order. This field is part of the clearing aggregate. This field can contain up to 9 values, space delimited, provided in different positions. The first character will be used to indicate whether this field is being actively used or not (1 = Actively Used ; 0 = Field Not Used). For each Leg, 0 means Open and 1 means Close. Leg 2 to Leg 9 are applicable for Derivatives strategy instruments (not for cash instruments).
Format	MultipleCharValue
Length	19
Possible Values	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9
Used In	ExecutionReport (8) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) CrossOrder (U67) QuoteRequest (R)
Used For	Cash and Derivatives

PotentialMatchingPrice

FIELD NAME	POTENTIALMATCHINGPRICE
Tag	21030
Description	The PotentialMatchingPrice (21030) indicates to the RFQ issuer the matching price (to be calculated with Price/Index Level Decimals) for the PotentialMatchingQuantity (21031). The PotentialMatchingPrice (21030) is recalculated and resend to the RFQ issuer through the RFQMatchingStatus (U36) message each time the order book is updated.
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	Can be negative when the price is expressed in bps. Available only for EMM = 8 (ETF MTF - NAV)
Used In	RFQMatchingStatus (U36)
Used For	Cash

PotentialMatchingQuantity

FIELD NAME	POTENTIALMATCHINGQUANTITY
Tag	21031
Description	The PotentialMatchingQuantity (21031) indicates the maximum volume that would be matched in case of an RFQ validation (to be calculated with Quantity Decimals).

FIELD NAME	POTENTIALMATCHINGQUANTITY
	When this message is sent to the RFQ issuer, it indicates the maximum volume that would be matched in case of an RFQ validation sent with an average equal to the PotentialMatchingPrice (21030). When this message is sent to a Liquidity Provider, it indicates the total order quantity that would be matched in case of a validation sent by the RFQ Issuer.
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Used In	RFQLPMatchingStatus (U37) RFQMatchingStatus (U36)
Used For	Cash

PreMatchingIndicator

FIELD NAME	PREMATCHINGINDICATOR
Tag	10042
Description	Pre-matching delay indicator for a TCS Declaration.
Format	Int
Length	1
Possible Values	1 = Not pre-matched 2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing
Conditions	In inbound TradeCaptureReport (AE) message (TCS), provided only when TrdType = '1002' or '1003'. In outbound TradeCaptureReportAck (AR) messages (TCS) provided only for messages with TrdType is '1002' or '1003'
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash and Derivatives)

PreviousDayFlag

FIELD NAME	PREVIOUSDAYFLAG
Tag	9952
Description	Flag indicator whether declaration matched at D or D-1. (0: [indicated as False] means "matched at D" ; 1: [indicated as True] means "matched at D-1")
Format	Boolean
Length	1
Possible Values	0 = False 1 = True
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash)

Purge

FIELD NAME	PURGE
Tag	21100
Description	Identifies the action to be applied to the active orders/quotes.
Format	Boolean
Length	1
Possible Values	Y = True N = False

FIELD NAME	PURGE
Conditions	In ERGCommand (U68), only taken into account for the cases when ActionType (21097) is set to 1 = Suspend or 3 = Block – it's ignored in all the other cases.
Used In	ERGCommand (U68) ERGCommandAck (U69)
Used For	Derivatives

Price

FIELD NAME	PRICE
Tag	44
Description	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals). It is mandatory for priced orders (Limit, Stop-limit) and must not be sent when the price is irrelevant (Market, Stop-market, Peg, MTL).
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In NewOrderSingle (D) and OrderCancelReplaceRequest (G) requests: - Mandatory if: OrdType (40) = 2 (Limit), OrdType (40) = 4 (Stop Limit), OrdType (40) = T (Average Price) or OrdType (40) = X (Iceberg); In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided In NewWholesaleOrder (U64) message, for the Derivative markets, when price is not applicable, the field Price (44) should be populated with value of zero (0). For QuoteRequest (R) message, it is mandatory when QuoteType = '2' (Restricted tradeable)
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) PriceInput (UI) NewWholesaleOrder (U64) WholesaleOrderAck (U65) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) FundPriceInput (U44) FundPriceInputAck (U45) RFQAudit (U72) QuoteRequest (R)
Used For	Cash and Derivatives

PrincipalCode

FIELD NAME	PRINCIPALCODE
Tag	20155
Description	Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	String
Length	20
Possible Values	Alphanumeric
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash and Derivatives)

Q

Quantity

FIELD NAME	QUANTITY
Tag	53
Description	Number of traded or ordered units (to be calculated with Quantity Decimals).
Format	Qty
Length	20
Possible Values	From 0 to 2^64-2
Conditions	For TradeCaptureReport (AE) message, it is always provided when TrdType = '43', '44', '51', '1001', '1002' or '1004'. For a trade/declaration on Funds if expressed as an amount (TrdType = '1003'), this field should not be provided. In NewWholesaleOrder (U64) message for the Derivative markets, when quantity is not applicable, the field Quantity (53) should be populated with value of zero (0).
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65) TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

QueueingIndicator

FIELD NAME	QUEUEINGINDICATOR
Tag	21020
Description	Indicates whether the client requests its orders to be queued or rejected in case of throttling. (0: False - Reject ; 1: True - Queue).
Format	Int
Length	1
Possible Values	0 = False 1 = True
Used In	Logon (A)
Used For	Cash and Derivatives

QuoteEntryID

FIELD NAME	QUOTEENTRYID
Tag	299
Description	Uniquely identifies the quote across the complete set of all quotes for a given quote provider.
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Used In	MassQuote (i) MassQuoteAck (b)
Used For	Cash and Derivatives

QuoteID

FIELD NAME	QUOTEID
Tag	117
Description	Quote identifier.
Format	Int
Length	20
Possible Values	From -2^63+1 to 2^63-1
Used In	MassQuote (i)

FIELD NAME	QUOTEID
	MassQuoteAck (b)
Used For	Cash and Derivatives

QuoteReqID

FIELD NAME	QUOTEREQID
Tag	131
Description	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.
Format	String
Length	20
Possible Values	From 0 to 2^64-2
Conditions	For the Derivatives segments – this field specifies the Quote Request ID of the original submitted Quote Request (R) message (for RFQ) and has the same value as in the field OrderID (37).
Used In	ExecutionReport (8) NewOrderSingle (D) QuoteRequestReject (AG) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) RFQAudit (U72)
Used For	Cash

QuoteRequestRejectReason

FIELD NAME	QUOTEREQUESTREJECTREASON
Tag	658
Description	Reason the QuoteRequest (R) was rejected.
Format	Int
Length	2
Possible Values	99 = Other
Used In	QuoteRequestReject (AG)
Used For	Cash and Derivatives

QuoteSetID

FIELD NAME	QUOTESETID
Tag	302
Description	Unique ID for the Quote set.
Format	String
Length	10
Possible Values	From 1 to 2^32-2
Conditions	Sequential number for the Quote Set. For a given QuoteID (117) - assumed to start at 1. Must be the first field in the repeating group.
Used In	MassQuote (i) MassQuoteAck (b)
Used For	Cash and Derivatives

QuoteStatus

FIELD NAME	QUOTESTATUS
Tag	297
Description	Status of the mass quote acknowledgement.
Format	Int

FIELD NAME	QUOTESTATUS
Length	2
Possible Values	0 = Accepted 5 = Rejected
Used In	MassQuoteAck (b)
Used For	Cash and Derivatives

QuoteType

FIELD NAME	QUOTETYPE
Tag	537
Description	Indicates the choice of the RFQ Issuer to allow the automatic matching of the RFQ
Format	Int
Length	2
Possible Values	0 = Indicative (Default if not populated) [Used for 'Manual RFQ'] 2 = Restricted tradeable [Used for 'Auto-RFQ]
Used In	QuoteRequest(R) Executionreport (8) for Drop Copy only.
Used For	Cash

R

RefMsgType

FIELD NAME	REFMSGTYPE
Tag	372
Description	The MsgType (35) of the FIX message being referenced.
Format	String
Length	3
Possible Values	Value received in the rejected inbound message, if any
Conditions	This field is provided only if the message type is referenced in the rejection.
Used In	Reject (3) RequestAckMessage (Uy) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

RefSeqNum

FIELD NAME	REFSEQNUM
Tag	45
Description	Identifies the message sequence number (MsgSeqNum (34)) of the message being rejected.
Format	SeqNum
Length	10
Possible Values	From 1 to 2^32-2
Used In	Reject (3)
Used For	Cash and Derivatives

RefTagID

FIELD NAME	REFTAGID
Tag	371
Description	Identifies the tag number of the FIX field being referenced as the reason triggering the rejection.
Format	Int
Length	6

FIELD NAME	REFTAGID
Possible Values	Integer
Conditions	This field is provided only if the tag number is referenced in the rejection.
Used In	Reject (3)
Used For	Cash and Derivatives

RegulatoryLegRefID

FIELD NAME	REGULATORYLEGREFID
Tag	2411
Description	Identifies the leg of the trade the entry applies to by referencing the leg's LegID (1788).
Format	String
Length	10
Possible Values	From 0 to 2^32-2
Conditions	Used for Trade Creation and Trade Cancellation
Used In	ExecutionReport (8)
Used For	Derivatives

RegulatoryTradeID

FIELD NAME	REGULATORYTRADEID
Tag	1903
Description	Trade identifier required by government regulators or other regulatory organizations for regulatory reporting purposes. When RegulatoryTradeIDType (1906) = 5 (TVTIC) this field is filled by the Trade Unique Identifier (TUI).
Format	String
Length	16
Possible Values	Alphanumeric
Conditions	In **ExecutionReport** (8): Provided for Trade Creation or Trade Cancellation. In **TradeCaptureReportAck** (AR): Provided for Declaration fully matched.
Used In	ExecutionReport (8) TradeCaptureReportAck (AR) · TradeCaptureReport (AE)
Used For	Cash and Derivatives

RegulatoryTradeIDType

FIELD NAME	REGULATORYTRADEIDTYPE
Tag	1906
Description	Specifies the type of trade identifier provided in RegulatoryTradeID (1903).
Format	Int
Length	1
Possible Values	5 = TVTIC
Conditions	In **ExecutionReport** (8): Provided for Trade Creation or Trade Cancellation. In **TradeCaptureReportAck** (AR): Provided for Declaration fully matched.
Used In	ExecutionReport (8) TradeCaptureReportAck (AR) TradeCaptureReport (AE)
Used For	Cash and Derivatives

RejectionOrigin

FIELD NAME	REJECTION ORIGIN
Tag	21828
Description	Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection. The field is only populated in case of rejection; tag is not sent for other events.
Format	Char
Length	1
Possible Values	1 = PLP Queue
Used In	ExecutionReport (8) OrderCancelReject (9)
Used For	Derivatives

RequestID

FIELD NAME	REQUESTID
Tag	21060
Description	Unique message identifier as assigned by the Client when submitting the message request.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In case of an acknowledgement or rejection message for PriceInput (UI), LiquidityProviderCommand (UZ) or OwnershipRequest U18) message, this field is filled with the ClOrdID (11). In case of an acknowledgement or rejection message for OrderMassStatusRequest (AF) message, this field is filled with the MassStatusReqID (584). In case of an acknowledgement or rejection message for RequestForImpliedExecution (U66) message, this field is filled with the ClOrdID (11).
Used In	RequestAckMessage (Uy) ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Cash and Derivatives

ResynchronizationID

FIELD NAME	RESYNCHRONIZATIONID
Tag	20030
Description	Each Instrument is assigned to a ResynchronizationID (20030) that is used in case of failover.
Format	Int
Length	5
Possible Values	From 0 to 2^16-2
Used In	InstrumentSynchronizationList (U50) SynchronizationTime (U51)
Used For	Cash and Derivatives

RiskControlType

FIELD NAME	RISKCONTROLTYPE
Tag	21103
Description	Identifies the type of Risk Guard Control on which the details are requested.
Format	Int
Length	1
Possible Values	1 = All Parameters

FIELD NAME	RISKCONTROLTYPE
	2 = Order Size Limit 3 = Suspend 4 = Block 5 = Order Amount Limit 6 = Maximum Exposure Position 7 = Unpriced Orders Restriction
Used In	GetRiskControls (U70) RiskControlDetails (U71)
Used For	Derivatives

RiskFamily

FIELD NAME	RISKFAMILY
Tag	20165
Description	Identifier of the family.
Format	String
Length	8
Possible Values	Alphanumeric
Conditions	If provided in the UserNotification (CB) message, it specifies the scope of the action specified in UserStatus (926).
Used In	UserNotification (CB)
Used For	Cash and Derivatives

RFEAnswer

FIELD NAME	RFEANSWER
Tag	20022
Description	Indicate whether the MassQuote (i) message is an answer to a RequestForExecution (UM) message or not. (0: No [False] ; 1: Yes [True])
Format	Int
Length	1
Possible Values	0 = False 1 = True
Used In	MassQuote (i)
Used For	Cash and Derivatives

RFQAnswerIndicator

FIELD NAME	RFQANSWERINDICATOR
Tag	21037
Description	Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.
Format	Int
Length	1
Possible Values	0 = No 1 = Yes
Conditions	
Used In	NewOrderSingle (D)
Used For	Cash and Derivatives

RFQConfirmationIndicator

FIELD NAME	RFQCONFIRMATIONINDICATOR
Tag	21038
Description	Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.

FIELD NAME	RFQCONFIRMATIONINDICATOR
Format	Int
Length	1
Possible Values	0 = No 1 = Yes
Conditions	
Used In	NewOrderSingle (D) Executionreport (8) for Drop Copy only.
Used For	Cash and Derivatives

RoutingID

FIELD NAME	ROUTINGID
Tag	217
Description	Identifies routing destination.
Format	String
Length	30
Possible Values	BUYSIDE SELLSIDE LOCALSPECIALISTSAMS LOCALSPECIALISTSLIS LOCALSPECIALISTSBRU LOCALSPECIALISTSPAR INTERESTLIST HOLDINGS SELLSIDEQUALITY EURONEXTDRIVEN
Used In	IOI (6)
Used For	Cash

RoutingTypes

FIELD NAME	ROUTINGTYPES
Tag	216
Description	Indicates type of RoutingID.
Format	Int
Length	2
Possible Values	2 = Target List
Used In	IOI (6)
Used For	Cash

S

SecurityID

FIELD NAME	SECURITYID
Tag	48
Description	Exchange identification code of the instrument, represented by SecurityID (48). This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID (48) and the instrument characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the instrument.
Format	String
Length	10
Possible Values	From 0 to 2^32-2

FIELD NAME	SECURITYID
Conditions	In Message RequestAckMessage (Uy) the field SecurityID is populated when the message is sent to provide positive acknowledgement to a message PriceInput (UI) or LiquidityProviderCommand (UZ). In case of rejection of PriceInput (UI), LiquidityProviderCommand (UZ), OwnershipRequest (U18), OrderMassStatusRequest (AF) messages – field may not be provided in case of technical rejection, or if the data wasn't provided by the client in the Inbound message. For wholesale order this represents numerical leg instrument identifier (SecurityID (48)). In ERGCommand (U68) required when ActionType (21097) is set to 3 = Block, 4 = Unblock or 5 = Order Size Limit.
Used In	AskForQuote (UL) ExecutionReport (8) InstrumentSynchronizationList (U50) LiquidityProviderCommand (UZ) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReject (9) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) OwnershipRequestAck (U29) PriceInput (UI) QuoteRequest (R) QuoteRequestReject (AG) RequestAckMessage (Uy) RequestForExecution (UM) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) SecurityDefinition (d) SecurityDefinitionRequest (c) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71) ERGMEPBreachAlert (U76) TradeCaptureReportAck (AR) TradeCaptureReportAck (AR) FundPriceInput (U44) RFQAudit (U72) IOI (6) IOINotification (U73) FundPriceInputAck (U45) ClearBook (U75)
Used For	Cash and Derivatives

SecurityReqID

FIELD NAME	SECURITYREQID
Tag	320
Description	ID of a strategy security definition request Clients must provide a SecurityReqID (320) in every SecurityDefinitionRequest (U60) message, otherwise the message will be immediately rejected by the OEG.

FIELD NAME	SECURITYREQID
	Clients should provide any numerical value. The Exchange recommends setting an unique ID per request and Firm. The SecurityReqID (320) value is not checked by the Exchange (besides the format), it is simply returned in the corresponding SecurityDefinitionAck (U61) message to allow clients reconciling the response message with their original security definition request.
Format	String
Length	30
Possible Values	From -2^63+1 to 2^63-1
Used In	SecurityDefinition (d) SecurityDefinitionRequest (c)
Used For	Derivatives

SecurityIDSource

FIELD NAME	SECURITYIDSOURCE
Tag	22
Description	Gives the type of SecurityID.
Format	String
Length	1
Possible Values	8 = Symbol Index
Conditions	In Message RequestAckMessage (Uy) field populated when sent to provide positive acknowledgement of message PriceInput (UI) or LiquidityProviderCommand (UZ). In case of rejection of PriceInput (UI), LiquidityProviderCommand (UZ), OwnershipRequest (U18), OrderMassStatusRequest (AF) messages - field may not be provided in case of technical rejection, or if the data wasn't provided by the client in the inbound message.
Used In	AskForQuote (UL) ExecutionReport (8) InstrumentSynchronizationList (U50) LiquidityProviderCommand (UZ) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReject (9) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) OrderMassStatusRequest (AF) OwnershipRequest (U18) OwnershipRequestAck (U29) PriceInput (UI) QuoteRequest (R) QuoteRequestReject (AG) RequestAckMessage (Uy) RequestForExecution (UM) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) SecurityDefinition (d) SecurityDefinitionRequest (c) WholesaleOrderAck (U65) RequestForImpliedExecution (U66) CrossOrder (U67) ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71) ERGMEPBreachAlert (U76)

FIELD NAME	SECURITYIDSOURCE
	TradeCaptureReport (AE) TradeCaptureReportAck (AR) FundPriceInput (U44) FundPriceInputAck (U45) RFQAudit (U72) IOI (6) IOINotification (U73) ClearBook (U75)
Used For	Cash and Derivatives

SecurityRequestType

FIELD NAME	SECURITYREQUESTTYPE
Tag	321
Description	Gives the type of SecurityDefinitionRequest (c)
Format	Int
Length	2
Possible Values	4 = Symbol
Used In	SecurityDefinitionRequest (c)
Used For	Derivatives

SecurityType

FIELD NAME	SECURITYTYPE
Tag	167
Description	Indicates type of security.
Format	String
Length	4
Possible Values	MLEG = MLEG
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c) WholesaleOrderAck (U65)
Used For	Derivatives

SecuritySubType

FIELD NAME	SECURITYSUBTYPE
Tag	762
Description	Exchange-recognized strategy code
Format	String
Length	1
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

FIELD NAME	SECURITYSUBTYPE
	P = Diagonal Straddle Calendar Spread Q = Simple Inter Commodity Spread R = Conversion / Reversal S = Straddle T = ICS one sided combination same expiry U = ICS two sided combination same expiry 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 l = Ratio Inter Contract Spread 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 1 = Call Spread versus Put Or Put Spread versus Call 2 = Ratio Spread Option
Used In	NewWholesaleOrder (U64) SecurityDefinitionRequest (c) WholesaleOrderAck (U65)
Used For	Derivatives

SellRevisionIndicator

FIELD NAME	SELLREVISIONINDICATOR
Tag	21009
Description	Indicates whether the offer quote is a new quote, a replacement of a previous quote or a cancellation.
Format	Int
Length	1
Possible Values	0 = New 1 = Replacement 2 = Cancellation
Conditions	Provided only if the MassQuote (i) message contains an offer quote.
Used In	MassQuoteAck (b)
Used For	Cash and Derivatives

SenderCompID

FIELD NAME	SENDERCOMPID
Tag	49
Description	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department..
Format	String
Length	8
Possible Values	Inbound: Firm ID / Outbound: Exchange ID
Conditions	In inbound messages it is the ID of the firm that sent the message. In outbound messages it is the ID of the Exchange.
Used In	Header
Used For	Cash and Derivatives

SendingTime

FIELD NAME	SENDINGTIME
Tag	52
Description	Time (in ns) of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp
Length	27
Possible Values	YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, sssssssss = 000000000-999999999 (nanoseconds)
Used In	Header
Used For	Cash and Derivatives

SessionStatus

FIELD NAME	SESSIONSTATUS
Tag	1409
Description	Provides the code associated to the reason for the logout.
Format	Int
Length	3
Possible Values	4 = Session logout complete 5 = Invalid username or password 9 = Received MsgSeqNum(34) is too low 10 = Received NextExpectedMsgSeqNum(789) is too high 100 = Regular Logout By Client 101 = End Of Day 102 = System unavailable 103 = Client session already logged on 104 = Invalid Logon Value 105 = SequenceReset - Reset Mode not allowed 106 = Excessive Number of Messages 107 = Excessive Amount of Data in Bytes 108 = Excessive Number of Messages and Amount of Data in Bytes 109 = Logout By Market Operations
Used In	Logout (5)
Used For	Cash and Derivatives

SessionRejectReason

FIELD NAME	SESSIONREJECTREASON
Tag	373

FIELD NAME	SESSIONREJECTREASON
Description	Session reject reason code. Code to identify the reason for a session-level rejection message.
Format	Int
Length	2
Possible Values	0 = Invalid Tag Number 1 = Required Tag Missing 2 = Tag not defined for this message type 3 = Undefined tag 4 = Tag specified without a value 5 = Value is incorrect (out of range) for this tag 6 = Incorrect data format for value 7 = Decryption problem 8 = Signature problem 9 = CompID problem 11 = Invalid MsgType 13 = Tag appears more than once 14 = Tag specified out of required order 15 = Repeating group fields out of order 16 = Incorrect NumInGroup count for repeating group 18 = Invalid/Unsupported Application Version 19 = NewSeqNo(36) too low 20 = Requested MsgSeqNum is higher than last known MsgSeqNum 21 = EndSeqNo is lower than BeginSeqNo 22 = MsgSeqNum too high 23 = Invalid MsgType while waiting for Gap fill 24 = PossDupFlag set to Y while OEG is not in Gap Fill Mode 25 = Throttling queue full 26 = Throttling Rate exceeded 27 = System busy 28 = Message type not allowed for the functional configuration of the Logical Access 99 = Other
Conditions	Provided only in case of rejection due to a poorly formatted message or unknown message type.
Used In	Reject (3)
Used For	Cash and Derivatives

SettlementFlag

FIELD NAME	SETTLEMENTFLAG
Tag	9970
Description	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)
Format	Char
Length	1
Possible Values	0 = False 1 = True
Conditions	In inbound TradeCaptureReport (AE) messages field is mandatory if it is submitted with TradeReportTransType (487) set to 0 = New In outbound TradeCaptureReportAck (AR) messages (from TCS) field SettlementFlag (9970) is always provided
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

SettlPeriod

Field Name	*SettlPeriod*
Tag	*10055*

Description	*[N/A] Indicates the settlement delay in trading days, from 0 to 30 days. (Not relevant anymore, TCS is using the Settlement Period defined in the referential at instrument level.)*
Format	*Int*
Length	*2*
Possible Values	*From 0 to 30*
Conditions	*In inbound TradeCaptureReport (AE) messages field is mandatory if it is submitted with TradeReportTransType (487) set to 0 = New but the data entered in the field is ignored by TCS.* *In outbound TradeCaptureReportAck (AR) messages (from TCS) field is provided if the field SettlementFlag (9970) is set to 1 = True*
Used In	*TradeCaptureReport (AE)* *TradeCaptureReportAck (AR)*
Used For	*TCS (Cash)*

Side

FIELD NAME	SIDE
Tag	54
Description	Indicates the side of the order.
Format	Char
Length	1
Possible Values	1 = Buy 2 = Sell 7 = Undisclosed
Conditions	For OrderCancelReplace (G) and OrderCancelRequest (F) messages if the Side (54) is different than the Side (54) of the targeted order, the request will be rejected with the reason "Unknown Order". In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, if the value provided doesn't match the one of the original order, the modification is rejected. Mandatory in every inbound TradeCaptureReport (AE) message where TradeReportTransType (487) is 0 = New. In outbound TradeCaptureReportAck (AR) messages provided only when TrdRptStatus (939) is one of the following values: 4 = Pending New, 10 = Verified, 19 = Filled or 18 = Pre-Matched. In all inbound messages required if NoSides (552) >= 1. Value 7 = Undisclosed it's only allowed while sending an IOI (6) – if used in any other inbound message, the message will be rejected; In **ExecutionReport** (8), field is not provided when related to acknowledgment of QuoteRequest (R) or OrderCancelRequest (F) messages.
Used In	ExecutionReport (8) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelReport (r) OrderMassCancelRequest (q) QuoteRequest (R) RFQLPMatchingStatus (U37) RFQMatchingStatus (U36) RFQNotification (U35) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) IOI (6) IOINotification (U73)
Used For	Cash and Derivatives

SoftwareProvider

FIELD NAME	SOFTWAREPROVIDER
Tag	21050
Description	Free text field entered by the client in the Logon (A) message, identifying the provider of the software used for exchange of messages for trading purposes.
Format	String
Length	8
Possible Values	Free text field
Used In	Logon (A)
Used For	Cash and Derivatives

StopPx

FIELD NAME	STOPPX
Tag	99
Description	Stop Trigger Price is mandatory for stop orders.
Format	Price
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	This field is mandatory for Stop orders. In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided. It is not provided in the ExecutionReport (8) in outgoing messages.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash

SelfMatchPreventionID

FIELD NAME	SELFMATCHPREVENTIONID
Tag	2362
Description	An identifier of a group of Users or Traders sharing the same business activity at the same Firm.
Format	String
Length	5
Possible Values	From 0 to 2^16-2
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)

STPAggressorIndicator

FIELD NAME	STPAGGRESSORINDICATOR
Tag	21015
Description	Field used as instruction for order handling. - Cancel resting order: indicates that the STP mechanism is “cancel resting order”. - Cancel incoming order: indicates that the STP mechanism is “cancel incoming order”. - Cancel both orders: indicates that the STP mechanism is “cancel both orders”. - Disable STP is not applicable for Dark Orders.
Format	Int
Length	1
Possible Values	0 = Cancel resting order

FIELD NAME	STPAGGRESSORINDICATOR
	1 = Cancel incoming order 2 = Cancel both orders 9 = Disable STP
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

T

TargetClientShortCode

FIELD NAME	TARGETCLIENTSHORTCODE
Tag	21108
Description	Identifier of the ClientIdentificationShortCode (provided through *Parties or NestedParties*) to which the action will be applied.
Format	String
Length	11
Possible Values	Alphanumeric
Conditions	If provided within ERGCommand (U68) message identifies the ClientIdentificationShortCode upon which the action specified within ActionType (21097) is to be applied – requires TargetFirmID (21098) to be provided as well. If provided within GetRiskControls (U70) message identifies the ClientIdentificationShortCode for which the risk control details are to be provided.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Cash and Derivatives

TargetFirmID

FIELD NAME	TARGETFIRMID
Tag	21098
Description	Identifier of the member firm to which the specified action is to be applied.
Format	String
Length	8
Conditions	In ERGCommand (U68) message required in case TargetLogicalAccessID (21099), TargetPartyID (21095) or TargetClientShortCode (21108) are specified. In GetRiskControls (U70) message required in case TargetLogicalAccessID (21099), TargetPartyID (21095) or TargetClientShortCode (21108) are specified.
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71) ERGMEPBreachAlert (U76)
Used For	Derivatives

TargetCompID

FIELD NAME	TARGETCOMPID
Tag	56
Description	Message receptor ID.
Format	String
Length	8
Possible Values	Inbound: Exchange ID / Outbound: Firm ID

FIELD NAME	TARGETCOMPID
Conditions	In inbound messages it is the ID of the Exchange. In outbound messages it is the ID of the firm to which the message is sent.
Used In	Header
Used For	Cash and Derivatives

TargetLogicalAccessID

FIELD NAME	TARGETLOGICALACCESSID
Tag	21099
Description	Identifier of the Logical Access for which the specified action is to be applied.
Format	Int
Length	10
Possible Values	From 0 to 2^32-2
Used In	ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Cash and Derivatives

TargetMarketPlaceID

FIELD NAME	TARGETLOGICALACCESSID
Tag	21824
Description	Identifier of the market place on which the specified action is to be applied
Format	String
Length	3
Possible Values	006 – Brussels 025 – Paris 038 – Amsterdam 051 – Lisbon 145 – Dublin 826 – Euronext Oslo 854 – Borsa Italiana
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71)
Used For	Cash

TargetPartyID

FIELD NAME	TARGETPARTYID
Tag	21095
Description	Identifier of the ShortCode used as: - a filter to reduce the scope of the OrderMassCancelRequest (q) **or** - an identifier of the shortcode for which the Risk Guard command is to be applied;
Format	String
Length	11
Possible Values	Alphanumeric
Conditions	If provided in the OrderMassCancelRequest (q) message acts as a filter to reduce the scope of the orders and quotes submitted by the Firm and specified Short code. Value provided in this field may differ from the value specified in PartyID (448), within Parties group, as being the ExecutionWithinFirmShortCode, in the OrderMassCancelRequest (1) message. If provided within ERGCommand (U68) message identifies the Trader or Algorithm upon which the action specified within ActionType (21097) is to be applied – requires TargetFirmID (21098) to be provided as well. If provided within GetRiskControls (U70) message identifies the Trader or Algorithm for which the risk control details are to be provided.

FIELD NAME	TARGETPARTYID
Used In	OrderMassCancelRequest (q) OrderMassCancelReport (r) ERGCommand (U68) ERGCommandAck (U69) GetRiskControls (U70) RiskControlDetails (U71)
Used For	Cash and Derivatives

TechnicalOrdType

FIELD NAME	TECHNICALORDTYPE
Tag	9941
Description	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.
Format	Char
Length	1
Possible Values	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining
Conditions	In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.
Used In	ExecutionReport (8) MassQuote (i) MassQuoteAck (b) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) CrossOrder (U67) QuoteRequest (R)
Used For	Cash and Derivatives

TestReqID

FIELD NAME	TESTREQID
Tag	112
Description	Test Request ID to be returned in Heartbeat (0).
Format	String
Length	24
Possible Values	Numerical
Conditions	Required when the HeartBeat (0) message is the result of a TestRequest (1) Message.
Used In	Heartbeat (0) TestRequest (1)
Used For	Cash and Derivatives

Text

FIELD NAME	TEXT
Tag	58
Description	Free Text is manually entered by the trader issuing the order, or provided by the Exchange or Risk manager. For order submittion message this field is part of the clearing aggregate.
Format	String
Length	18
Possible Values	Alphanumeric

FIELD NAME	TEXT
Conditions	In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.
Used In	ExecutionReport (8) MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) QuoteRequestReject (AG) UserNotification (CB) CrossOrder (U67) TradeCaptureReport (AE) TradeCaptureReportAck (AR) QuoteRequest (R)
Used For	Cash and Derivatives

ThresholdBreachAction

FIELD NAME	ERGACTIONTYPE
Tag	21816
Description	This field indicates the type of action that will be triggered when a given threshold is breached.
Format	Int
Length	1
Possible Values	0 = No Action, Alert Only 1 = Accept actions that decrease position only 2 = Block Only 3 = Pull all orders and Block
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71) ERGMEPBreachAlert (U76)
Used For	Derivatives

ThresholdValue

FIELD NAME	NUMBEROFLPS
Tag	21817
Description	Defines the percentage of the MEP at which the action might be triggered. The value to be provided is an integer, meaning, in case the Threshold is to be set at 65%, Risk Manager should populate the field with 65.
Format	Int
Length	2
Possible Values	From 0 to 99
Conditions	In inbound messages: allowed values are from 1 to 99 In outbound messages: allowed values are from 0 to 99.
Used In	ERGCommand (U68) ERGCommandAck (U69) RiskControlDetails (U71) ERGMEPBreachAlert (U76)
Used For	Cash

TimeInForce

FIELD NAME	TIMEINFORCE
Tag	59
Description	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered.
Format	Char

FIELD NAME	TIMEINFORCE
Length	1
Possible Values	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close *A = Good for Time (GTT) - not available, reserved for future use* B = Good for Auction (GFA) *S = Valid for Session - not available, reserved for future use*
Conditions	In ExecutionReport (8) message, this field is provided only for Drop Copy. Absence of this field is NOT interpreted as a DAY order. In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided; modifying order from, or to, one of the following validity types: 7 = At the Close (C), B = Good for Auction (GFA) (C), or S = Valid for Session (D), to any other, will result in loss of priority, or rejection of the request.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

TotalAffectedOrders

FIELD NAME	TOTALAFFECTEDORDERS
Tag	533
Description	Number of orders affected following a global request. It is set to -1 to indicate that the request is processed.
Format	Int
Length	10
Possible Values	From -2^31+1 to 2^31-1
Used In	OrderMassCancelReport (r) OwnershipRequestAck (U29)
Used For	Cash and Derivatives

TotNoQuotEntries

FIELD NAME	TOTNOQUOTENTRIES
Tag	304
Description	Total number of quotes for the quote set across all messages. Should be the sum of all NoQuoteEntries (295) in each message that has repeating quotes that are part of the same quote set.
Format	Int
Length	1
Possible Values	Always equal to NoQuoteEntries (295)
Used In	MassQuote (i) MassQuoteAck (b)
Used For	Cash and Derivatives

TradeID

FIELD NAME	TRADEID
Tag	1003
Description	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.
Used For	Cash and Derivatives

Format	String
Length	20
Possible Values	From 0 to 2^64-2
Conditions	In TradeCaptureReportAck (AR) message, in case of a declaration acknowledgment or notice it provides the identifier of the declaration. In TradeCaptureReportAck (AR) message, in case of a declaration cancel and refusal it provides the identifier of the declaration refused/to be cancelled. In inbound TradeCaptureReport (AE) message, provided by the client requesting cancellation of a previously matched declaration.
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)

TradePriceCondition

FIELD NAME	TRADEPRICECONDITION
Tag	1839
Description	Contribution to price formation or the price discovery process.
Format	Int
Length	3
Possible Values	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade *102 = Trade Not Contributing to Price Discovery Process - Deprecated* 103 = Dark Trade (For Future Use)
Conditions	In outbound **TradeCaptureReportAck** (AR) message provided only if previously set in the corresponding inbound **TradeCaptureReport** (AE) message
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

TradePublicationType

FIELD NAME	TRADEPUBLICATIONTYPE
Tag	1390
Description	Type of publication set by the member in order to decide for 'deferred publication' or immediate publication.
Format	Int
Length	1
Possible Values	1 = Immediate publication 2 = Deferred publication
Used In	NewWholesaleOrder (U64) NewWholesaleOrderAck (U65)
Used For	TCS (Derivatives)

TradeReportID

FIELD NAME	TRADEREPORTID
Tag	571
Description	Unique identifier of trade capture report.
Format	String
Length	20
Possible Values	From -2^63+1 to 2^63-1
Conditions	In outbound TradeCaptureReportAck (AR) messages (from TCS) field TradeReportID (571) is provided only if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)

Used For	TCS (Casha and Derivatives)

TradeReportTransType

FIELD NAME	TRADEREPORTTRANSTYPE
Tag	487
Description	Trade Report Transaction Type.
Format	Int
Length	1
Possible Values	0 = New 1 = Cancel
Used In	TradeCaptureReport (AE)
Used For	TCS (Cash)

TradeReportType

FIELD NAME	TRADEREPORTTYPE
Tag	856
Description	Trade Report Type.
Format	Int
Length	1
Possible Values	1 = Alleged 3 = Decline 6 = Trade Report Cancel
Conditions	Field used in conjunction with field TradeReportTransType to identify the action type for the TCS declaration. Used only to Decline, Cancel or Refuse a declaration.
Used In	TradeCaptureReport (AE)
Used For	TCS (Cash and Detivatives)

TradeQualifier

FIELD NAME	TRADEQUALIFIER
Tag	21080
Description	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions. - Uncrossing Trade: indicates whether the trade occurred during an Uncrossing, or not. (0: No ; 1: Yes) - Opening Trade: indicates whether the trade is the first trade of the day, or not. (0: No ; 1: Yes) Please note that during an Uncrossing phase there can be multiple Opening Trades. - Passive Order: indicates whether the corresponding order was passive, or not. (0: No ; 1: Yes) - Aggressive Order: indicates whether the corresponding order was aggressive, or not. (0: No ; 1: Yes) - Trade Creation by Market Operations: indicates whether the trade results from a creation by Market Operations, or not. (0: No ; 1: Yes) - NAV Trade expressed in bps: indicates whether the trade results from a NAV trade expressed in basis point on the ETF Access platform. (0: No ; 1: Yes) ETF Access is decommissioned. - NAV Trade expressed in price currency: indicates whether the trade is a NAV trade expressed in price currency.. (0: No ; 1: Yes) - Deferred Publication: indicates whether the trade publication is deferred or immediate. (0: Immediate Publication; 1: Deferred Publication) For the Market Data feed: - The values Passive Order and Aggressive Order always qualify the Buy order.
Format	MultipleCharValue
Length13	
Possible Values	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations

FIELD NAME	TRADEQUALIFIER
	5 = NAV Trade expressed in bps 6 = NAV Trade expressed in price currency 7 = Deferred Publication
Conditions	Provided only in case of Fill or Partial Fill. .
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

TradeType

FIELD NAME	TRADETYPE
Tag	21010
Description	Type of trade.
Format	Int
Length	3
Possible Values	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 9 = Exchange for Swaps Trade (Derivatives Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash Only) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 36 = Total Traded Volume (For future use) 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LIS) Trade (Cash) 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 45 = Trade Reversal 46 = Non-Standard Settlement 47 = Repurchase Agreement – Repo (OBOE only) 48 = Exchange Granted Trade (OBOE only) 49 = Other (OBOE only) 50 = Odd Lot 100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price 103 = Issuing or Tender Offer Trade 104 = RFQ Trade 105 = AVD Trade 106 = Strategy Leg Conventional Trade – Provisional Price (Derivatives Only) (Future Use) 107 = Block Standard Trade 108 = Block NFC Auction Trade 109 = Block Historical Trade
Conditions	For the ExecutionReport (8) message, the following values are NOT used: '4', '7', '10' , '14', '16', '19', '22', '24', '25', '36', '37', '38' and '45'. Mandatory in ExecutionReport (8) message following a trade execution (Full or Partial).

FIELD NAME	TRADETYPE
Used In	ExecutionReport (8)
Used For	Cash and Derivatives

TradingSessionID

FIELD NAME	TRADINGSESSIONID
Tag	336
Description	■ Trading Session Validity. Sessions represent the following: ▪ Session 1 – Normal Trading Hours (Cash) ▪ Session 2 – Normal Trading Hours (Derivatives for future use) ▪ Session 3 – Extended Trading Hours (for Index Derivatives segment, correspond to the extension 17.30 CET - 22.00 CET for future use – for XMLI Structured Products, corresponds to the first extension 18.30 CET - 20.00 CET – for SEDX Italiana Structured Products, corresponds to the extension 17.30 CET – 20.30 CET) ▪ Session 4 – Second Extended Trading Hours (for legacy Structured Products, corresponds to the second extension 20.00 CET - 22.00 CET – for Borsa Italiana Structured Products, corresponds to the extension 20.30 CET – 22.00 CET)
Format	String
Length	3
Possible Values	101 = Session 1 *102 = Session 2 (future use)* *103 = Session 3 (future use)* *104 = Session 4 (future use)* 205 = Session 1 and Session 3 313 = Session 1, 3 and Session 4 *123 = All Sessions, deprecated (no more used on Optiq)*
Conditions	■ For Derivatives Markets, this field is not provided. ■ For Cash Markets: Scenario 1: to send an order valid only during the Normal Trading Hours (no ETH): Trading Session Validity populated with Session 1 (101) OR Null. Scenario 2: to send an order valid until the first extension, for eligible instruments (for SEDX Structured Products, corresponds to the extension 17.30 CET – 20.30 CET – for XMLI Structured Products, corresponds to the extension 18.30 CET - 20.00 CET): Trading Session Validity populated with Session 1 + Session 3 (205) Scenario 3: to send an order valid until the second extension, for eligible instruments (for SEDX Structured Products, corresponds to the extension 20.30 CET – 22.00 CET - for XMLI Structured Products, corresponds to the extension 20.00 CET - 22.00 CET): Trading Session Validity populated with Session 1 + Session 3 + Session 4 (313). The same is valid to send an order valid until the closing time of the instrument, regardless it is normal or extended trading hours. ■ The scenarios 2 and 3 are applicable for SEDX Structured Products without condition, but for XMLI Structured Products are applicable only for members eligible to Bilateral Settlement (only members doing bilateral settlement can trade after 18:30). ■
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

TransactTime

FIELD NAME	TRANSACTTIME
Tag	60
Description	Indicates the time of message transmission (Format: YYYYMMDD-HH:MM:SS.sssssssss).
Format	UTCTimestamp

FIELD NAME	TRANSACTTIME
Length	27
Possible Values	Valid values: YYYY = 0000-9999, MM = 01-12, DD = 01-31, HH = 00-23, MM = 00-59, SS = 00-59, ssssssss = 000000000-999999999 (nanoseconds)
Conditions	In ExecutionReport (8) it is provided only in case of Full or Partial execution.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G) OrderCancelRequest (F) OrderMassCancelRequest (q) QuoteRequest (R) TradeCaptureReportAck (AR)
Used For	Cash and Derivatives

TriggeredStopTimeInForce

FIELD NAME	TRIGGEREDSTOPTIMEINFORCE
Tag	20175
Description	Specifies the maximum validity of an triggered stop order. If both TimeInForce (59) and TriggeredStopTimeInForce (21075) are Good till Date they will both refer to the same ExpireDate (432) provided in the order. If ExpireDate (432) is modified it will be for both untriggered stop and triggered stop, or only for the triggered stop if the order was previously triggered.
Format	Char
Length	1
Possible Values	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date
Conditions	It is mandatory for stop orders. In OrderCancelReplaceRequest (G) message: - (i) when sent to confirm a breached collar of an order, values in this field must be provided, but won't be taken into consideration - (ii) when sent to modify an order, value will be modified to the one provided In outbound messages, this field is provided only in Drop Copy.
Used In	ExecutionReport (8) NewOrderSingle (D) OrderCancelReplaceRequest (G)
Used For	Cash and Derivatives

TrdRegPublicationReason

FIELD NAME	TRDREGPUBLICATIONREASON
Tag	2670
Description	Waiver Indicator. ESMA description of the field: Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014. For all instruments: 'LRGS' = Large in scale For equity instruments: 'RFPT' = Reference price transaction 'NLIQ' = Negotiated transactions in liquid financial instruments 'OILQ' = Negotiated transactions in illiquid financial instruments 'PRIC' = Negotiated transactions subject to conditions other than the current market price of that equity financial instrument. For non-equity instruments: 'SIZE' = Above specific size transaction 'ILQD' = Illiquid instrument transaction This field shall only be populated for the market side of a transaction executed under a waiver on a trading venue.
Format	Int
Length	2
Possible Values	0 = LRGS (for future use) 1 = RFPT 2 = NLIQ 3 = OILQ

	4 = PRIC 5 = SIZE 6 = ILQD 7 = OMF (for future use)
Conditions	In outbound TradeCaptureReportAck (AR) messages (from TCS) field TrdRegPublicationReason (2670) is filled with one of the possible values if TrdRptStatus (939) is set to 19 = Filled OR 18 = Pre-Matched; AND the transaction meets the conditions required for a waiver
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash)

TrdRptStatus

FIELD NAME	TRDRPTSTATUS
Tag	939
Description	Trade Report Type.
Format	Int
Length	2
Possible Values	1 = Rejected 2 = Cancelled 4 = Pending New 5 = Pending Cancel 10 = Verified 12 = Time Out 13 = Restated 14 = Expiration of a pending declaration 15 = Elimination of a pending declaration 16 = Elimination of a pre-matched declaration following a CE 17 = Elimination of a pre-matched declaration by MOC 18 = Pre-Matched 19 = Filled
Used In	TradeCaptureReportAck (AR)
Used For	TCS (Cash)

TrdType

FIELD NAME	TRDTYPE
Tag	828
Description	Type of Operation.
Format	Int
Length	4
Possible Values	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place
Conditions	Mandatory for every submission of a new TradeCaptureReport (AE) declaration message where TradeReportTransType is 0 = 'New'. In Message TradeCaptureReportAck (AR) the field is not provided in case the message is being sent back to indicate rejection of the TradeCaptureReport (AE) message due to technical of data inconsistency in the message.
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

U

UndisclosedIcebergType

FIELD NAME	UNDISCLOSEDICEBERGTYPE
Tag	*20005*
Description	*[N/A](For Future Use, Pending Regulatory Approval) Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity.*
Format	*Int*
Length	*1*
Possible Values	*1 = Limit* *2 = Peg Mid-Point* *3 = Peg Primary* *4 = Peg Market*
Conditions	*In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.*
Used In	*ExecutionReport (8)* *NewOrderSingle (D)* *OrderCancelReplaceRequest (G)*
Used For	*Cash*

UndisclosedPrice

FIELD NAME	UNDISCLOSEDPRICE
Tag	*20004*
Description	*(For Future Use, Pending Regulatory Approval) Optional price for the hidden part of an Iceberg order.*
Format	*Price*
Length	*20*
Possible Values	*From -2^63+1 to 2^63-1*
Conditions	*In ExecutionReport (8) message, this field is provided only for Drop Copy. Conditions for Drop Copy will be provided at a later date.*
Used In	*ExecutionReport (8)* *NewOrderSingle (D)* *OrderCancelReplaceRequest (G)*
Used For	*Cash*

UserStatus

FIELD NAME	USERSTATUS
Tag	926
Description	Status of the user.
Format	Int
Length	3
Possible Values	101 = Trader-Algo Suspended 102 = Trader-Algo Suspension Cleared 103 = Trader-Algo Killed 104 = Trader-Algo Kill Cleared 105 = Firm Suspended 106 = Firm Suspension Cleared 107 = Firm Killed 108 = Firm Kill Cleared 109 = DEA Suspended 110 = DEA Suspension Cleared 111 = DEA Killed 112 = DEA Kill Cleared 113 = Trader - Algo Suspended by Risk Manager

FIELD NAME	USERSTATUS
	114 = Trader - Algo Unsuspended by Risk Manager 115 = Firm Suspended by Risk Manager 116 = Firm Unsuspended by Risk Manager 117 = DEA Suspended by Risk Manager 118 = DEA Unsuspended by Risk Manager 119 = Logical Access Suspended by Risk Manager 120 = Logical Access Unsuspended by Risk Manager 121 = Trader - Algo Blocked by Risk Manager 122 = Trader - Algo Unblocked by Risk Manager 123 = Firm Blocked by Risk Manager 124 = Firm Unblocked by Risk Manager 125 = DEA Blocked by Risk Manager 126 = DEA Unblocked by Risk Manager 127 = Logical Access Blocked by Risk Manager 128 = Logical Access Unblocked by Risk Manager *129 = Order Size Limit Activated by Risk Manager - **Deprecated*** *130 = Order Size Limit Deactivated by Risk Manager - **Deprecated*** 131 = OAL Activated for a Firm by Risk Manager 132 = OAL Deactivated for a Firm by Risk Manager 133 = OAL Activated for a Firm on a Logical Access by Risk Manager 134 = OAL Deactivated for a Firm on a Logical Access by Risk Manager 135 = MEP Activated by Risk Manager 136 = MEP Deactivated by Risk Manager 137 = MEP Action Activated: Accept only actions that decrease the position 138 = MEP Action Activated: Incoming requests are blocked 139 = MEP Action Activated: Book was purged and incoming requests are blocked 140 = MEP Action Activated: No Action, Alert Only 141 = No Action in place 142 = UOR Activated for a Firm by Risk Manager 143 = UOR Deactivated for a Firm by Risk Manager 144 = UOR Activated for a Logical Access by Risk Manager 145 = UOR Deactivated for a Logical Access by Risk Manager 146 = OSL Activated for a Firm by Risk Manager 147 = OSL Deactivated for a Firm by Risk Manager 148 = OSL Activated for a Logical Access by Risk Manager 149 = OSL Deactivated for a Logical Access by Risk Manager
Conditions	For the cases where value "147 = OSL Deactivated for a Firm by Risk Manager", "149 = OSL Deactivated for a Logical Access by Risk Manager", "132 = OAL Deactivated for a Firm by Risk Manager" and "134 = OAL Deactivated for a Firm on a Logical Access by Risk Manager" are sent, OrderSizeLimit (21102)/Order Amount Limit (212808) tags are not sent.
Used In	UserNotification (CB)
Used For	Cash and Derivatives

W

WholesaleSide

FIELD NAME	WHOLESALESIDE
Tag	21082
Description	Indicates the side of the Wholesale order.
Format	Char
Length	1
Possible Values	1 = Buy 2 = Sell 3 = Cross
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65)

FIELD NAME	WHOLESALESIDE
Used For	Derivatives

WholesaleTradeType

FIELD NAME	WHOLESALETRADETYPE
Tag	21083
Description	Wholesale trade type supported by the trading host.
Format	Char
Length	1
Possible Values	0 = Large in Scale Trade 1 = Against Actual 2 = Exchange For Swaps 3 = Block Standard 4 = Block NFC Auction 5 = Block Historical
Used In	NewWholesaleOrder (U64) WholesaleOrderAck (U65)
Used For	Derivatives

VWAPBegTime

FIELD NAME	VWAPBEGTIME
Tag	10026
Description	Start time for the Volume Weight Average price computation period.
Format	UTCTimestamp
Length	27
Possible Values	YYYYMMDD-HH:MM:SS.sss.nnn
Conditions	For TradeCaptureReport (AE) message, it is provided only for declarations when TrdType '51' (Volume weighted average trade), and if not provided it is assumed that the VWAP calculation period lasts until the end of the trading session, and if not provided it is assumed that the VWAP calculation period starts at the beginning of the trading session.
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

VWAPEndTime

FIELD NAME	VWAPENDTIME
Tag	10027
Description	End time for the Volume Weight Average price computation period.
Format	UTCTimestamp
Length	27
Possible Values	YYYYMMDD-HH:MM:SS.sss.nnn
Conditions	For TradeCaptureReport (AE) message, it is provided only for declarations when TrdType '51' (Volume weighted average trade), and if not provided it is assumed that the VWAP calculation period lasts until the end of the trading session.
Used In	TradeCaptureReport (AE) TradeCaptureReportAck (AR)
Used For	TCS (Cash)

7. EXAMPLES

Example 1: Gap in Administration Messages that is not a Logon (A), Logout (5), Resendrequest (2) or a Sequencereset (4)

Example below indicates handling of the gap in this case, with the gap detected in the *MsgSeqNum* (34) field of the **HeartBeat** (0) message sent by the client.

#	Received From Client	Sent by Exchange
1	At the start of session client sends the first Logon (A) message	
	Logon (A) > *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **1**	
		< **Logon** (A) *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **2**
2	Following a successful logon the exchange of application messages proceeds during the session	
	NewOrderSingle (D) order #1 > *MsgSeqNum* (34) = **2** *Side* (54) = 1 (Buy)	
		< **ExecutionReport** (8) *MsgSeqNum* (34) = **2** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #2 > *MsgSeqNum* (34) = **3** *Side* (54) = 1 (Buy)	
		< **ExecutionReport** (8) *MsgSeqNum* (34) = **3** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
3	Following a period of inactivity Exchange sends a TestRequest (1) message to check the status of the connection	
		< **TestRequest** (1) *MsgSeqNum* (34) = **4**
4	In the meantime client is sending messages for new orders, that do not appear to be reaching the exchange	
	NewOrderSingle (D) order #3 > *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy)	
	NewOrderSingle (D) order #4 > *MsgSeqNum* (34) = **5** *Side* (54) = 1 (Buy)	
	NewOrderSingle (D) order #5 > *MsgSeqNum* (34) = **6** *Side* (54) = 1 (Buy)	
5	Either due to inactivity or as a delayed answer to the TestRequest (1) message in step 3 client's system sends a HeartBeat (0) message	
	HeartBeat (0) > *MsgSeqNum* (34) = **7**	
6	Exchange detects a gap in the HeartBeat (0) message from client, and issues a ResendRequest (2) to fill the gap.	
		< **ResendRequest** (2) *MsgSeqNum* (34) = **5** *BeginSeqNo* (7) = **4** *EndSeqNo* (16) = **7**
7	Client resends order messages that were missed, starting with the indicated sequence number of 4 to fill the gap, with Exchange acknowledging them	
	NewOrderSingle (D) order #3 > *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate)	

#	Received From Client		Sent by Exchange
	OrgSendingTime (122) = set to time of original sending		
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **6** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #4 *MsgSeqNum* (34) = **5** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **7** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #5 *MsgSeqNum* (34) = **6** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **8** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
8	After resending missed order messages client sends a SequenceReset (4) message, to replace the HeartBeat (0) message, before resending a HeartBeat (0) message that is assigned the new sequence number identified		
	SequenceReset (4) *MsgSeqNum* (34) = **7** *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to current time *NewSeqNo* (36) = **8**	>	
	HeartBeat (0) *MsgSeqNum* (34) = **8**	>	
		...	

Example 2: Gap in Application Messages

Example below indicates handling of the gap in this a case, with the gap is detected in the field *MsgSeqNum* (34) of the **NewOrderSingle** (D) message sent by the client.

#	Received From Client		Sent by Exchange
1	At the start of session client sends the first Logon (A) message		
	Logon (A) *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **1**	>	
		<	**Logon** (A) *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **2**
2	Following a successful logon the exchange of application messages proceeds during the session		
	NewOrderSingle (D) order #1 *MsgSeqNum* (34) = **2** *Side* (54) = 1 (Buy)	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **2** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #2 *MsgSeqNum* (34) = **3** *Side* (54) = 1 (Buy)	>	

#	Received From Client		Sent by Exchange
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **3** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
3	Client sends three (3) messages for new orders that do not appear to be reaching the exchange		
	NewOrderSingle (D) order #3 *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy)	>	
	NewOrderSingle (D) order #4 *MsgSeqNum* (34) = **5** *Side* (54) = 1 (Buy)	>	
	NewOrderSingle (D) order #5 *MsgSeqNum* (34) = **6** *Side* (54) = 1 (Buy)	>	
4	Client sends one more order message that reaches the exchange, that indicates the gap of the previously missed messages		
	NewOrderSingle (D) order #6 *MsgSeqNum* (34) = **7** *Side* (54) = 1 (Buy)	>	
6	Exchange detects a gap in sequence numbers in the NewOrderSingle (D) message sent by the client, which reaches the exchange, and issues a ResendRequest (2) to fill the gap. The message for order #6 is ignored by the exchange		
		<	**ResendRequest** (2) *MsgSeqNum* (34) = **4** *BeginSeqNo* (7) = **4** *EndSeqNo* (16) = **7**
7	Client resends the four (4) order messages that were missed, starting with the indicated sequence number of 4 to fill the gap, with Exchange acknowledging them		
	NewOrderSingle (D) order #3 *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **5** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #4 *MsgSeqNum* (34) = **5** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **6** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #5 *MsgSeqNum* (34) = **6** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **7** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #6 *MsgSeqNum* (34) = **7** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	>	
		<	**ExecutionReport** (8) *MsgSeqNum* (34) = **8**

#	Received From Client	Sent by Exchange
		OrdStatus (39) = 0 (New) / *ExecType* (150) = 0 (New)
	...	

Example 3: Gap in Logout Request

#	Received From Client	Sent by Exchange
1	At the start of session client sends the first Logon (A) message	
	Logon (A) > *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **1**	
		< **Logon** (A) *MsgSeqNum* (34) = **1** *NextExpectedMsgSeqNum* (789) = **2**
2	Following a successful logon the exchange of application messages proceeds during the session	
	NewOrderSingle (D) order #1 > *MsgSeqNum* (34) = **2** *Side* (54) = 1 (Buy)	
		< **ExecutionReport** (8) *MsgSeqNum* (34) = **2** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
3	Client sends two (2) messages for new orders that do not appear to be reaching the exchange	
	NewOrderSingle (D) order #2 > *MsgSeqNum* (34) = **3** *Side* (54) = 1 (Buy)	
	NewOrderSingle (D) order #3 > *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy)	
4	Client chooses to close connection, and send a Logout (5) message	
	Logout (5) > *MsgSeqNum* (34) = **5**	
5	Exchange detects a gap in sequence numbers in the Logout (5) message and issues a ResendRequest (2) to fill the gap. The Logout message is ignored by the exchange	
		< **ResendRequest** (2) *MsgSeqNum* (34) = **3** *BeginSeqNo* (7) = **3** *EndSeqNo* (16) = **5**
6	Client resends the two orders with Exchange acknowledging the orders	
	NewOrderSingle (D) order #2 > *MsgSeqNum* (34) = **3** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	
		< **ExecutionReport** (8) *MsgSeqNum* (34) = **4** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
	NewOrderSingle (D) order #3 > *MsgSeqNum* (34) = **4** *Side* (54) = 1 (Buy) *PossDupFlag* (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to time of original sending	
		< **ExecutionReport** (8) *MsgSeqNum* (34) = **5** *OrdStatus* (39) = 0 (New) / *ExecType* (150) = 0 (New)
7	Then clients sends the last message of SequenceReset (4) to replace the sequence id of the previously sent Logout message and is logged out by the Exchange	
	SequenceReset (4) > *MsgSeqNum* (34) = **5**	

#	Received From Client	Sent by Exchange
	PossDupFlag (43) = Y (Possible duplicate) *OrgSendingTime* (122) = set to current time *NewSeqNo* (36) = **6**	
		< **Logout** (5) *MsgSeqNum* (34) = **6**

APPENDIX A: DOCUMENT HISTORY TABLE

Revision No.	Date	Author	Change Description
1.0.0			First Version
1.1.0			**Specifications, including all messages, components, structures, descriptions and values have been fully revamped to take into consideration:** - Latest guidelines from the FIX community on specifications and best practices on implementation of version 5.0 - Implementation of MIFID II and MIFIR requirements EP222 - Critical data requirements identified by the sub-working groups on transparency, and order data and recordkeeping - Client consultations on functionalities previously identified or missing from the scope of the Optiq specifications **The following sections & messages have been removed:** - **Sections***: 1.2 Work In Progress Section & 3.1.5 Accepted messages* - **Messages***: NewOrderMiFIDExtension (U02) & NewOrderMiFIDExtensionAck (U30)* **The following sections & messages have been added:** - **Sections***: 1.2 MiFID II Related Changes; 1.2.3 Short Codes management before January 2018; 2.3 Client Order ID Management; 2.3.1 Client Order ID Overview; 2.3.2 Client Order ID usages for Order Management; 2.3.3 Client Order ID Ranges; 2.4 Throttling Mechanism; 2.4.1 General Overview; 2.4.2 Throttling Scope; 2.5 Throttling parameters; 2.5.1 Throttling Methods; 2.5.2 Counting Window; 2.5.3 Unacknowledged Requests; 2.5.4 Queuing or Rejection; 4.4 Date and Time Conventions; 4.5 Sequence Numbers; 4.6.2 Order Priority; 5.3.9 OwnershipRequestAck (U29); 5.3.10 OwnershipRequest (U18); 5.3.11 QuoteRequest (R); 5.3.12 RFQNotification (U35); 5.3.13 RFQMatchingStatus (U36); 5.3.14 UserNotification (CB)* **Messages***: OwnershipRequestAck (U29); OwnershipRequest (U18); QuoteRequest (R) ; RFQNotification (U35); RFQMatchingStatus (U36); UserNotification (CB)*
1.2.0			**The following sections have been updated:** - 1.2 MiFID Related Changes: updated fields possible values in description.

Revision No.	Date	Author	Change Description
			- 4.6.1 Price, Quantity, Ratio and Amount Formats: added fields calculation method and formulas description. **<u>The following messages have been updated:</u>** **General message description updates:** - Description of messages updated with clarification & examples of field use for MIFID II short codes and clearing IDs: NewOrderSingle, ExecutionReport, MassQuote, MassQuoteAck, OrderCancelRequest, OrderCancelReplaceRequest, OrderCancelReject, OwnershipRequest, QuoteRequest, UserNotification, PriceInput, LiquidityProviderCommand, OrderMassStatusRequest, OrderMassCancelRequest **NewOrderSingle:** - Updated field from Optional to Conditional: *NoNestedPartyIDs* - Updated field from Mandatory to Conditional: *NestedPartyRoleQualifier* **ExecutionReport:** - Updated fields from Mandatory to Conditional: *BookInTime*, *DarkExecutionInstruction*,*LastPx*, *LastQty, AckQualifiers, TradeType, ExecPhase, TradeQualifier, TradeTime, OEPartitionID, LogicalAccessID*, *OrdType, TimeInForce, NoSides, AccountCode, NestedPartyRoleQualifier, ErrorCode, TransactTime* - Update fields from Optional to Conditional: *UndisclosedPrice, MinQty*, *ClearingInstruction*, *Text*, *Account*, *TechnicalOrdType, NoNestedPartyIDs* **MassQuote:** - Added fields: *NoNestedPartyIDs, NestedPartyID, NestedPartyIDSource, NestedPartyRole, NestedPartyRoleQualifier* **MassQuoteAck:** - Updated field from Mandatory to Conditional: *BookInTime* - Added fields: *NoNestedPartyIDs, NestedPartyID, NestedPartyIDSource, NestedPartyRole, NestedPartyRoleQualifier* **OrderCancelReplaceRequest:** - Added fields: *NoNestedPartyIDs, NestedPartyID, NestedPartyIDSource, NestedPartyRole, NestedPartyRoleQualifier* **OrderCancelReject:** - Removed unused field: *OrigClOrdID* - Updated field from Mandatory to Conditional: *ErrorCode*

Revision No.	Date	Author	Change Description
			RequestAckMessage: - Updated field from Mandatory to Conditional: *ErrorCode* **The following individual field descriptions have been updated:** - Description updated for fields: *SoftwareProvider*, *BidPx, BidSize, CumQty, DisplayQty, LastPx, LastQty, LeavesQty, LegLastPx, LegLastQty, MinQty, OfferPx, OrderQty, OfferSize, PotentialMatchingPrice, PotentialMatchingQuantity, BreachedCollarPrice, Price, ClOrdID* - Updated length of fields: *NestedPartyID* from 10 to 11, *OEPartitionID* from 10 to 5 - Updated / Added Conditions of field: *BookInTime, CumQty , DarkExecutionInstruction, ErrorCode, ExpireTime, ExpireDate, LeavesQty, DisplayQty* Updated possible values of fields: *BeginSeqNo, EndSeqNo, ExecType, EMM, SessionStatus, OrdStatus, NestedPartyRoleQualifier , PartyRole, PartyRoleQualifier ,PartyIDSource, OrderAttributeType*
1.3.0			**The following messages have been updated:** - **Header:** Added field *OrigSendingTime* - **Logon (A):** Update description for *NextExpectedMsgSeqNum* management, update presence of the field *NextExpectedMsgSeqNum* from Conditional to Mandatory - **Reject (3):** Update description for special cases - **ResendRequest (2):** Update description for gap fill management - **SequenceReset (4):** Update global description - **Heartbeat (0):** Update description for message rejection cases - **NewOrderSingle (D):** Update presence of the field *DisclosedQtyRandIndicator* from Optional to Conditional, Update presence of the field *DarkExecutionInstruction* from Mandatory to Conditional - **ExecutionReport (8):** Updated description for VFU/VFC Ack, update Message Signature Tags table following the updates of the fields *ExecType* and *OrdStatus*, updated presence of the field *LastCapacity* from Mandatory to Conditional, removed field *TradeTime,* added fields *ExecRestatementReason, IDCCP, MassStatusReqID* and *ClientMessageSendingTime* - **MassQuote (i)**: Updated description for rejection message and for Clearing Data and Short Codes management, removed fields *ClOrdID* and *TransactTime*

Revision No.	Date	Author	Change Description
			- **MassQuoteAck (b):** Added field *ClientMessageSendingTime,* updated presences of the following fields from Mandatory to Conditional: *OEGINFromMember* and *OEGOUTToME,* removed repeating groups *Parties* and *NestedParties,* removed field *TransactTime,* updated description following the removal of repeating groups and for rejection message - **OrderCancelRequest (F)**: Updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL) - **OrderCancelReplaceRequest (G):** Updated description, removed field *AccountCode,* Update presence of the field *DarkExecutionInstruction* from Mandatory to Conditional - **OrderCancelReject (9)**: Updated description for rejection in case of invalid values, added field *ClientMessageSendingTime,* removed field *TransactTime* - **RequestAckMessage (Uy)**: Updated description for message use, removed fields *ClOrdID* and *TransactTime,* added fields *ClientMessageSendingTime and RequestID,* Updated presences of the following fields from Mandatory to Conditional: *OEGINFromMember*, *OEGOUTToME, BookOUTTime* and *OEGINFromME* - **OwnershipRequest (U18):** Updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL), updated description for rejection message, added fields *OrigClOrdID* and *EMM*, removed field *TransactTime* - **AskForQuote (AL):** removed field *TransactTime* - **PriceInput (UI):** Updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL), Removed value '3' (Reference Price) from the field *InputPxType,* updated description following the removal of this value, removed field *TransactTime* - **LiquidityProviderCommand (UZ):** Updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL), removed field *TransactTime* - **OrderMassStatusRequest (AF):** Updated description and added repeating group *OrderAttributeGrp* for

Revision No.	Date	Author	Change Description
			particular client short code management (AGGR and PNAL), removed fields *ClOrdID* and *TransactTime* - **OrderMassCancelRequest (q):** Updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL) - **OrderMassCancelReport (r):** Added field *ClientMessageSendingTime* - **UserNotification (CB):** Updated description for repeating group usage in case of a firm suspension, updated description and added repeating group *OrderAttributeGrp* for particular client short code management (AGGR and PNAL), updated presences of the following fields from Mandatory to Conditional: *NoInstrumentScopes*, *InstrumentScopeSecurityID* and *InstrumentScopeSecurityIDSource,* added value 'D' (Proprietary / Custom Code) to the field *PartyIdSource* **The following messages have been added:** - **InstrumentSynchronisationList (U50)** - **SynchronisationTime (U51)** **The following fields have been updated:** - Multiple integer fields updated to align possible values with their presence in messages structures: the mandatory fields have one less authorized value (Null Value is not accepted) - Multiple bitmap fields updated to remove "Future Use" values previously set on unused bits - Updated descriptions for fields: *Account; LastCapacity; OrderPriority; Price; SoftwareProvider; STPAggressorIndicator* - Updated length for fields as follows: *Account:* from '14' to '12'*; AckQualifiers:* from '15' to '3'*; DarkExecutionInstruction:* from '8' to '9'; *MassStatusReqID:* from '30' to '20'; *PostingAction:* from '19' to '17' - Updated or Added conditions for fields: *Account; AckPhase; BidErrorCode; BidPx; BidQuoteID; BidSize; BuyRevisionIndicator; ClOrdID; CancelOnDisconnectionIndicator; ClearingInstruction; DarkExecutionInstruction; DeliverToCompID; DisplayQty; ExecID; ExpireDate; ExpireTime; InstrumentScopeSecurityID; InstrumentScopeSecurityIDSource; InvestmentDecisionWFirmShortCode; LPRole; OfferErrorCode; OfferPx; OfferQuoteID; OfferSize; OrderOrigination; OrderQty; OrdType; PegOffsetValue; PegPriceType; Price; QuoteReqID; RequestID; SelfMatchPreventionID;*

Revision No.	Date	Author	Change Description
			SellRevisionIndicator; SenderCompID; Side; StopPx; STPAggressorIndicator; TargetCompID; TechnicalOrdType; Text; TimeInForce; TradeType; TradingSessionID; TriggeredStopTimeInForce; UndisclosedIcebergType; UndisclosedPrice Modified Values as follows: *AccountCode*: value '8' changed from 'Riskless Principal' to 'Structured Product Market Maker' ; *AckQualifiers:* removed values '2 = Future Ack Use 1', '3 = Future Ack Use 2', '4 = Future Ack Use 3', '5 = Future Ack Use 4', '6 = Future Ack Use 5' and '7 = Future Ack Use 6' ; *CumQty*: update values from 'From 0 to 2^64-2' to 'From -1 to 2^64-2'; *DarkExecutionInstruction:up* removed values '5 = Future Dark Use 1', '6 = Future Dark Use 2' and '7 = Future Dark Use 3' ; *EMM*: value 'Not Applicable' changed from '254' to '99' ; *ExecType*: added values 'D = Restated', 'L = Triggered or Activated by System' and 'm = OrderMassStatusRequest Ack' ; removed values 'c = Stop Triggered Ack' and 'f = MTL Second Ack' ; *InputPxType*: removed value '3' ; *LastCapacity*: update values from '1 = Dealing on own account (DEAL)', '2 = Matched principal (MTCH)' and '3 = Any other capacity (AOTC)' to '7 = Dealing on own account (DEAL)', '8 = Matched principal (MTCH)' and '9 = Any other capacity (AOTC)' ; *LeavesQty*: update values from 'From 0 to 2^64-1' to 'From -1 to 2^64-2'; *MassStatusReqID:* update value from 'User-defined value' to 'From -2^63 to 2^63-1' ; *MsgSeqNum*: update values from 'From 0 to 2^32-1' to 'From 1 to 2^32-1' ; *MsgType:* added values 'U50 = InstrumentSynchronizationList' and 'U51 = SynchronizationTime' ; *NextExpectedMsgSeqNum*: update values from 'Integer' to 'From 1 to 2^32-1' ; *NoInstrumentScopes:* update value from 'From 1 to 100' to 'If provided, always set to 1' ; *OrdStatus*: added values 'M = RFQ expired', 'N = RFQ partially or fully matched with other counterparts', 'O = RFQ cancelled by the issuer', 'P = RFQ Not matched due to issuer order's features', 'Q = VFU/VFC Triggered Ack', 'R = OrderMassStatusRequest Ack' and 'Z = Message Rejected', removed value 'L = Triggered or Activated by System' ; *PostingAction*: removed value '0 = Field Actively Used', values '2' to '9' set for Derivatives only ; *RefTagID:* update values from 'Integer' to 'From 1 to 999 999' ; *SessionRejectReason:* added value '19 = NewSeqNo(36) too low' ; *TradeType*: removed value '35', added values '37' and '38' ; *TriggeredStopTimeInForce*: removed values '2', '3', '4', '5', '7' and '8' **The following sections have been added:** 1.3 FUTURE USE **The following sections have been modified:** - 1.2.1 Maintenance of Relevant Data relating to Orders in Financial Instruments: Added paragraph on short code general presence rules - 2.2.2 Drop Copy: Removed details of SBE Drop Copy as it will be provided in FIX only

Revision No.	Date	Author	Change Description
			- 4.1 Field Format: Added further explanation for *MultipleCharValue* field type usage - 4.6.1 Symbol Index: Removed tab depicting Symbol Index ranges - 5.1.1 Scope of Messages and Functionalities: Removed 'TCS & Transaction Reporting service' segment **The following sections have been removed:** - 2.4 Throttling Mechanism: will be described in a dedicated document 2.5 Throttling Parameters: will be described in a dedicated document
1.3.1			**The following messages have been updated:** - **Header:** Added field *LastMsgSeqNumProcessed* (369). - **UserNotification (CB):** The fields *NoOrderAttributes* (2593), *OrderAttributeType* (2594), *OrderAttributeValue* (2595) have been removed. **The following values have been removed:** - In field *OrdStatus* (39): values 'F' (Trade) and 'N' (RFQ partially or fully matched with other counterparts (Future Use) have been removed. - In field *ExecType* (150): values '1' (Partially filled) and '2' (Filled) have been removed. - In field *TradeType* (21010): values not supported by OEG have been removed. **The values for the following field were updated:** - *SessionStatus* (1409): new values are added for the excessive breaches of rate (throttling limits): **106** = Excessive Number of Messages; **107** = Excessive Amount of Data in Bytes; **108** = Excessive Number of Messages & Amount of Data in Bytes - Values of fields identify number of repeating sections to be remove possible value of Zero (0). If a repeating group is optional or conditional, and no values are to be provided, these fields are no sent. Impacted fields: *NoOrderAttributes* (2593); *NoNestedPartyIDs* (539); *NoPartyIDs* (453). **Conditions updated for the following fields:** *ClOrdID* (11); *CumQty* (14) ; *ExecID* (17); *ExecRefID* (19); *LastCapacity* (29); *OrderID* (37); *PossDupFlag* (43); *Side* (54); *ExpireTime* (126); *LeavesQty* (151); *ExpireDate* (432); *NestedPartyRoleQualifier* (2384); *NestedPartyID* (524); *ClearingInstruction* (577); *MassStatusReqID* (584); *OrderAttributeType* (2594); *OrderAttributeValue* (2595); *TriggeredStopTimeInForce* (20175); *TradeType* (21010) ; *StopPx* (99)

Revision No.	Date	Author	Change Description
			Description of the following messages has been updated with clarifications and corrections: - **ResendRequest** (2) / [Section 5.2.2]: Simplified description, and removed repeating text - **Reject** (3) / [Section 5.2.3]: Simplified description. Rejection cases moved to new sections on rejection and disconnection, add use of message for throttling. - **SequenceReset** (4) / [Section 5.2.4]: Added clarification on fields and codes used - **ExecutionReport** (8) / [Section 5.3.2]: Added clarification for use of repeating group to provide Clearing Firm ID and the Client ID data - **UserNotification** (CB) / [Section 5.3.14]: Added identifiers used in various cases of Kill scope **The following field description has been updated:** - *DarkExecutionInstruction* (20052) : Label of values "LiS Indicator" updated **The following sections have been added:** - "4.8 Rejection and Disconnection when Handling Missing Mandatory Tags or Incorrect Values" - "4.9 Sequence Number Gap Management & Rejection" - "7 Examples" **The following sections have been updated:** - "2.4 Order ID": Added notes on cases where Order Id is not provided and how to identify them. - "4.3 FIX Optional Fields": Added further clarification - "4.5 Price, Quantity, Ratio and Amount Formats": Updated intra-document link references - "4.6.1 Symbol Index": added the tag for field *SymbolIndex* (48) in the description **The following section has been removed:** "1.2.3 Short Codes management before January 2018"
1.3.2			**Conditions have been updated for the following fields:** *OrigSendingTime* (122) ; *LastMsgSeqNumProcessed* (369) ; *LastCapacity* (29) ; *OrderOrigination* (1724) ; *DisplayQty* (1138) ; *SecurityID* (48) ; *SecurityIDSource* (22) ; *EMM* (20020) ; *LPActionCode* (10076), *OrderID* (37) ; *OnBehalfOfCompID* (115) ; *DeliverToCompID* (128). **Description have been updated for the following fields:** *IDCCP* (21040) ; *ConfirmFlag* (9930) **Presence Rule has been updated for the following fields:**

Revision No.	Date	Author	Change Description
			- In **Message Header** *LastMsgSeqNumProcessed* (369) is Conditional - In **RequestAckMessage (Uy),** *BookINTime* (21002), *SecurityID* (48), *SecurityIDSource* (22), *EMM* (20020) are Conditional. **Values have been updated for the following fields:** - *SessionRejectReason* (373): addition of values values identified for rejection in case of throttling : **25** = Throttling queue full; **26** = Throttling Rate exceeded; **27** = System busy. - *DisplayQty* (1138) : Value starts from 1. - *RefSeqNum* (45), *NextExpectedMsgSeqNum* (789), *MsgSeqNum* (34), *LastMsgSeqNumProcessed* (369) : Values go from 1 to 2^32-2. **The following sections have been updated:** - "2.4 Order ID" paragraph revamping for clarification. - "4.7.1 Message Header": Values indicated for field *LastMsgSeqNumProcessed* (369) are incorrect and are changed to "From 1 to 2^32-2". Clarification regarding OnBehalfOfCompID (115) and DeliverToCompID (128) fields. - "4.8 Rejection and Disconnection when handling missing mandatory tags or incorrect values in tags": addition of a clarification regarding unknown tags in messages. - "4.9.1.4 Gap Fill Processing – Rejection Cases": clarification in the case when message resent by the client does not have the *OrigSendingTime* (122). - "5.2.4 SequenceReset (4)" : Removal of this case : While a ResendRequest (2) is pending, if the Client sends a **SequenceReset – Gap Fill Mode** message with MsgSeqNum lower than the expected sequence number and PossDupFlag (43) set to 'Y', the trading engine ignores the message; - "5.3.2 Execution Report": Correction in the table "ExecutionReport (8) Message Signature Tags", For Order Status case value of ExecType (150) is "m", For Ownership Request case, the value of ExecType (150) is "k". - "5.3.17 OrderMassStatusRequest (AF)" : correction of ExecType="m". - "5.3.14 UserNotification (CB)" : add clarification on notification of suspension. In "Case 4: ExecutionwithinFirmShortCode for a Firm or DEA change the value of PartyIDSource (447) is P (Short code identifier).

Revision No.	Date	Author	Change Description
			- "5.3.5 OrderCancelRequest (F)", "5.3.9 OwnershipRequest (U18)", "5.3.15 PriceInput (UI)", "5.3.16 LiquidityProviderCommand (UZ)", "5.3.17 OrderMassStatusRequest (AF)", "5.3.18 OrderMassCancelRequest (q)", add clarification on *Components Usage within the message* section for *ClientIdentificationShortcode* : if the information in the repeating group is not identical, the message is rejected. - "5.3.7 OrderCancelReject (9)" addition of Rejection Behaviour paragraph **The following section has been added:** "4.10 Direct Responses to Application Messages"
1.4.0			**The following field description has been updated:** *ContraBroker* (375)
1.4.1			**The following messages have been been updated:** - **ExecutionReport (8):** field *IDCCP* has been removed. **The following field description has been updated:** *ContraBroker* (375)
1.5.0			**The following message has been created:** - **RFQLPMatchingStatus (U37)**. **The following messages have been been updated:** - **NewOrderSingle (D):** *QuoteReqID, Dark Execution Instruction, Peg Offset:* 'For Future Use' has been removed from field description - **OrderCancelReplaceRequest (G):** *Dark Execution Instruction, Peg Offset:* 'For Future Use' has been removed from field description - **QuoteRequest (R):** fields *QuoteReqID, EndClient* and *SenderCompIDPublication* have been removed - **OrderCancelRequest (F):** field *OrderCategory* has been added - **OrderMassStatusRequest (AF):** field *OrderCategory* has been added - **OrderMassCancelRequest (q):** field *OrderCategory* has been added - **OrderMassCancelReport (r):** field *OrderCategory* has been added - **OwnershipRequest (U18):** field *OrderCategory* has been added - **OwnershipRequestAck (U29):** field *OrderCategory* has been added - **RFQNotification (U35):** fields *OrderCategory* and *MinQty* have been added. Fields *EndClient, ContraBroker* and *RFQUpdateType* have been removed

Revision No.	Date	Author	Change Description
			- **RFQMatchingStatus (U36):** field *RecipientType* has been removed; 'For Future Use' has been removed from message description **The following field has been created: Order Category** **The following field has been removed: Undisclosed Iceberg Type** **Values have been updated for the following fields:** *TradeQualifier* (21080): addition of value 7 = Deferred Publication *EMM* (20020): addition of value 9 (= Listed-not traded) *ExecType* (150) : addition of the following values : r = LP Order cancelled due to RFQ expiration f = LP Order cancelled due to RFQ cancellation q = RFQ Remaining quantity killed s = LP Order cancelled due to RFQ confirmation *DarkExecutionInstruction* (20052): First Position = Dark Indicator (0: No ; 1: Yes) Forfth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES) **Descriptions have been updated for the following fields:** *STPAggressorIndicator* (21015): STP is not applicable for Dark orders **Formatting changes :** In OrderMassCancelRequest (q) and OrderMassCancelReport (r) messages: - Fields *DerivativeSymbol* (1214), *DerivativePutOrCall* (1323), *MaturityMonthYearFormat* (1303), *MaturityMonthYear* (200) have been greyed and set to italic. Tag FUND has been added
1.6.0			**Please note that all the changes introduced with this release and listed below are applicable and used for Euronext Block only** **The following field has been created:** *ConditionalOrderFlag* (21800) is used to determine if an order is conditional or firm in NewOrderSingle (D), OrderCancelReplaceRequest (G) and ExecutionReport (8) messages. **Values have been updated for the following fields:** *AckPhase* (21013): addition of value 8 = Random Uncrossing Phase *ExecType* (150) : addition of the following value : c = Conditional Order cancelled due to Potential Matching

Revision No.	Date	Author	Change Description
			Formatting changes : Tag [redacted] has been added in the whole document for each message on which Block Optiq Segment is applied on.
1.6.1			Correction in ExecutionReport (8) Message Signature Tags table for two cases: - Cancellation due to RFQ cancellation Cancellation due to RFQ confirmation
1.6.2			*OrderCategory* (21041) has been removed from RFQNotification (U35) message. *DarkExecutionInstruction* (20052) has been removed from OrderCancelRequest (F) message. Clarification in the *DarkExecutionInstruction* (20052) [Used In] description : DarkExecutionInstruction is present in ExecutionReport (8) message only for Drop Copy. *MinQty* (110) and *DarkExecutionInstruction* (20052) have been added in QuoteRequest (R) message.
1.6.3			*DarkExecutionInstruction* (20052) has been added in RFQNotification (U35) message.
2.0.0			Major update for the migration of the Derivatives Markets to Optiq. The following changes have been made: ■ For support of the Derivative segments, the following New messages have been added: ■ Security Definition Request (c) and Security Definition (d) for intraday strategy creation ■ **NewWholesaleOrder** (U64) and **WholesaleOrderAck** (U65) for wholesale order messages ■ In section 5.3 "Administration Messages" – added support for the Derivatives segments ■ For support of the Derivative segments, the following existing messages have been updated as following: ■ **NewOrderSingle** (D): Added new fields *NonExecClID* (21081) for Derivatives segments, *FRMARAMPLP* (21810) and *UndisclosedIcebergType* (20005) – for future use on Cash segments; Removed field *CustOrderCapacity* (582); Added support for the Derivative segments ■ **ExecutionReport** (8): Added new fields *NonExecClID* (21081), *ParentExecID* (21094), *ParentSecurityID* (21093), *ESCBMembership* (21096), *LegSymbol* (600), *LegExecID* (1893), *LISTransactionID* (21085) for Derivatives segments, *FRMARAMPLP* (21810) and *UndisclosedIcebergType* (20005) – for future use on Cash segments; Removed fields *CustOrderCapacity* (582), *UnderlyingLastPx* (651), *PackageID* (5883), *OtherLegSecurityID* (7773), *QtyDelta* (8011), *OtherLegSecurityIDSource* (7489), *OtherLegReferenceNo* (7774); Added support for

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			the Derivative segments; Updated description to clarify use for Cash and Derivative segments ■ NOTE: MassQuote (i) was not modified. Derivatives markets do not support submission of Quotes in FIX protocol ■ **MassQuoteAck** (b): Added new field *AckQualifier* (21014) ■ **OrderCancelRequest** (F): Removed mention of field *DarkExecutionInstruction* (20052); Added support for the Derivative segments; ■ **OrderCancelReplaceRequest** (G): Added new fields *FRMARAMPLP* (21810) and *UndisclosedIcebergType* (20005) – for future use on Cash segments; Added support for the Derivative segments; Updated description to clarify use for Cash and Derivative segments ■ **OrderCancelReject** (9): Added new field *AckQualifier* (21014); Added support for the Derivative segments; Updated description to clarify use for Cash and Derivative segments ■ **QuoteRequest** (R): Added support for the Derivative segments without changes to the message structure; Updated description to clarify use for Cash and Derivative segments a) **OrderMassCancelOrderRequest** (q): Added new field *TargetPartyID* (21095); Removed field *DerivativeSymbol* (1214), *DerivativePutOrCall* (1323), *MaturityMonthYearFormat* (1303), *MaturityMonthYear* (200); Fields flagged for Futures use *LPRole* (20021), *AccountCode* (6399); Added support for the Derivative segments without changes to the message structure; Updated description to clarify use for Cash and Derivative segments ■ **OrderMassCancelReport** (r): added new field *AckQualifier* (21014), *TargetPartyID* (21095), *NoPartyIDs* (453), *PartyID* (448), *PartyIDSource* (447), *PartyRole* (452), *PartyRoleQualifier* (2376); Removed field *DerivativeSymbol* (1214), *DerivativePutOrCall* (1323), *MaturityMonthYearFormat* (1303), *MaturityMonthYear* (200); Added support for the Derivative segments; Updated description to clarify use repeating groups ■ **RFQNotification** (U35): added field *OrderCategory* (21041) - for future use on Cash segments ■ For support of the Derivative segments, the following changes have been updated in the existing messages: ■ Added support for the Derivatives segments for the existing messages that do not change in structure: **RequestAckMessage** (Uy),**OwnershipRequest** (U18), **OwnershipRequestAck** (U29), **QuoteRequestReject** (AG), **UserNotification** (CB), **OrderMassStatusRequest** (AF),

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			InstrumentSynchronizationList (U50), **SynchronizationTime** (U51) ■ Field Descriptions: b) Added new fields: *AckStatus* (5711), *BidNonExecClID* (21089), *ESCBMembership* (21096), *FRMARAMPLP* (21810), *LegErrorCode* (21084), *LegExecID* (1893), *LegLastTradingDate* (21092), *LegPrice* (566), *LegPutOrCall* (1358), *LegRatio* (21091), *LegSecurityType* (609), *LegStrikePrice* (612), *LegSymbol* (600), *LISTransactionID* (21085), *NestedOrderAttributeType* (21087), *NestedOrderAttributeValue* (21088), *NestedPartyRoleQualifier* (2384), *NonExecClID* (21081), *NoNestedOrderAttributes* (21086), *OfferNonExecClID* (21090), *ParentExecID* (21094), *ParentSecurityID* (21093), *Quantity* (53), *SecurityReqID* (320), *SecurityRequestType* (321), *SecurityType* (167), *SecuritySubType* (762), *TargetPartyID* (21095), *UndisclosedIcebergType* (20005), *WholesaleSide* (21082), *WholesaleTradeType* (21083) c) Enriched values for fields as follows: *AckQualifiers* (21014) with new values '2' (Request with Client Order ID), '3' (Use of Cross Partition), '6' (Execution Upon Entry Flag Enabled) and '7' (Executed Upon Entry Flag); *MassCancelRequestType* (530) with new value '3' (Cancel orders for a Product); *PostingAction* (7443) with new values 'Leg 2' through 'Leg 7'; *AccountCode* (6399) with new values '14' (Ceres Client) and '15' (Omega Client); *PartyRole* (452) value 17 renamed from 'Contract Broker' to FIX value 'Contra Firm'; *ExecType* (150) added values for future use on the Cash segments R = RFQ partially or fully matched with other counterparts, S = RFQ cancelled by the issuer, T = RFQ Not matched due to issuer order's features; ■ Enriched conditions and descriptions of fields: *AFQReason* (9939), *BidErrorCode* (9934), *BidPx* (132), *BookInTime* (21002), *BreachedCollarPrice* (21001), *BuyRevisionIndciator* (21088), *ClassID* (9945), *ClOrdID* (11), *CollarRejType* (9962), *CumQty* (14), *CxlrejResponseTo* (434), *DarkExecutionInstruction* (20052), *DisclosedQtyRandIndicator* (21016), *DisplayQty* (1138), *EMM* (20020), *ExecID* (17), *ExecPhase* (21023), *ExecRefID* (19), *ExecType* (150), *ExpireDate* (432), *ExpireTime* (126), *InstrumentScopeSecurityID* (1538), *InstrumentScopeSecurityIDSource* (1539), *LastCapacity* (29), *LastMsgSeqNumProcessed* (369), *LastPx* (31), *LastQty* (32), *LeavesQty* (151), *LegExecID* (1893), *LegLastPx* (637), *LegLastQty* (1418), *LegRatioQty* (623), *LegSecurityID* (602), *LegSecurityType* (609), *LogicalAccessID* (21021), *LPActionCode* (10076), *LPRole* (20021), *MassCancelRequestType* (530),

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			MassStatusReqID (584), *MinQty* (110), *MsgType* (35), *NestedPartyID* (524), *NestedPartyIDSource* (525), *NestedPartyrole* (538), *NestedpartyRoleQualifier* (2384), *NewSeqNo* (36), *OEPartitionID* (21019), *OfferErrorCode* (9935), *OfferPx* (133), *OfferQuoteID* (1748), *OfferSize* (135), *OnBehalfOfCompID* (115), *OrderID* (37), *OrderOrigination* (1724), *OrdType* (40), *OrigClOrdID* (41), *OrigSendingTime* (122), *PossDupFlag* (43), *PotentialMatchingPrice* (21030), *PotentialMatchingQty* (21031), *Price* (44), *Quantity* (53), *QuoteReqID* (131), *QuoteSetID* (302), *RefSeqNum* (45), *RefTagID* (371), *RFQAnswerIndicator* (21037), *RFQConfirmationIndicator* (21038), *SecurityID* (48), *SecurityIDSource* (22), *SellRevisionIndicator* (21009), *Side* (54), *StopPx* (99), *TestReqID* (112), *Text* (58), *TimeInForce* (59), *TradeType* (21010), *TransactTime* (60) ■ Removed fields: CustOrderCapacity (582), DerivativeSymbol (1214), DerivativePutOrCall (1323), MaturityMonthYearFormat (1303), MaturityMonthYear (200); PackageID (5883), OtherLegSecurityID (7773), QtyDelta (8011), OtherLegSecurityIDSource (7489), OtherLegReferenceNo (7774) ■ Use of the following fields extended to be for both Cash and Derivatives: *BuyRevisionIndicator* (21008), *OrderPriority* (21004), *RFEAnswer* (20022), *SellRevisionIndicator* (21009), *TechnicalOrdType* (9941) ■ Throughout the document: ■ References to "Cash Markets" updated to "Cash and Derivatives Markets" where applicable, and added clarification for differences in messages, and specific uses and behaviour for the individual markets ■ Updated references to the documentation, that covers both Cash and Derivatives markets ■ Formatting updates and correction of phrasing, typos and cosmic changes ■ Replaced segment tags on individual messages with text based ones, for convenient searching ■ Added section 1.5 "Error Codes" – where description from the dedicated document "Euronext Markets - Optiq & TCS Error List". Associated references to the document removed. ■ Updated content of section "Work in Progress" ■ Section 4.5 "Price, Quantity, Ratio and Amount Formats" added clarification for prices in basis points ■ Section 4.6.2 "Order Priority" added clarification for reconciliation use in Market data for Cash markets only ■ Section 4.10 "Direct Responses to Application Messages" – updated with responses to the newly added messages

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			▪ Section 5.1.1 "Scope of Messages and Functionalities" updated the list of Optiq Segments, to include Derivatives segments, and use text-based tags used for the segments
2.1.0			The following changes have been made: ▪ The following new messages have been added: d) RequestForImpliedExecution (U66) e) CrossOrder (U67); f) ERGCommand (U68); g) ERGCommandAck (U69); h) GetRiskControls (U70); i) RiskControlDetails (U71); ▪ The following changes have been applied in the existing messages: ▪ UserNotification (CB): ▪ Added fields *LogicalAccessID* (21021) and *OrderSizeLimit* (21102) for Risk Guard Service; ▪ Message description updated to accommodate Risk Guard Service; ▪ Added Combinations used to provide ShortCodes for Risk Guard Service; ▪ *NoPartyIDs* and *NoInstrumentScope* changed from Mandatory to Conditional; ▪ ExecutionReport (8): ▪ Message description adjusted: ▪ with clarifications concerning cancellation of orders triggered by an OrderCancelRequest (F) or an OrderMassCancelRequest (q); ▪ with clarifications concerning QuoteRequest (R) message; ▪ with clarifications concerning how to fill clearing data information for both Cash and Derivatives Markets; ▪ with clarifications concerning cancellation of orders at the close of business; ▪ notes on processing of Fill messages sent for Strategy transactions submitted as Wholesales. ▪ Table updated to accommodate CrossOrder functionality; ▪ Added fields: *LongClient* (21804) for clearing data information, *FinalSecurityID* (21805), *FinalExecID* (21806), *MessagePriceNotation* (21803) for TRF and MOC; ▪ RequestAckMessage (Uy): ▪ Message description updated to accommodate request for implied execution functionality; ▪ TestRequest (1): ▪ Message description adjusted; ▪ NewWholesaleOrder (U64): ▪ Message description updated to: ▪ clarify delta neutral functionality; ▪ Remove Client ID information as one of the possible combinations to be provided within NestedParties repeating group;

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			■ Added notes on processing of Fill messages sent for Strategy transactions submitted as Wholesales. ■ Added *LongClient* (21804) for clearing data information and *MessagePriceNotation* (21803) for TRF and MOC; ■ *LastCapacity* (29) moved into NoSides group; ■ WholesaleOrderAck (U65): ■ Changed presence of the field *LegSide* (624) to conditional; ■ *LastCapacity* (29) removed; ■ OrderCancelReplaceRequest (G): ■ Added *LongClient* (21804) for clearing data information; ■ Message description adjusted concerning how to fill clearing data information for both Cash and Derivatives markets; ■ NewOrderSingle (D): ■ Added *LongClient* (21804) for clearing data information; ■ Message description adjusted concerning how to fill clearing data information for both Cash and Derivatives markets; ■ Field Descriptions: a) Added fields: *LongClient* (21804), *FinalSecurityID* (21805), *FinalExecID* (21806), *MessagePriceNotation* (21803); *KillReason* (21807) b) Enriched values for fields as follows: *ExecType* (150) with values v= Order Cancelled by Clearing Risk Manager, n = Order Cancelled due to a potential trade outside FSP limits, w = Order Cancelled due to Trade Price Validation, 1 = Order Cancelled due to an incorrect Reactor Response, 2 = Cross Order Ack; ! = Remaining RFC quantity cancelled; *UserStatus* (926) with values 113 = Trader - Algo Suspended by Risk Manager, 114 = Trader - Algo Unsuspended by Risk Manager, 115 = Firm Suspended by Risk Manager, 116 = Firm Unsuspended by Risk Manager, 117 = DEA Suspended by Risk Manager, 118 = DEA Unsuspended by Risk Manager, 119 = Logical Access Suspended by Risk Manager, 120 = Logical Access Unsuspended by Risk Manager, 121 = Trader - Algo Blocked by Risk Manager, 122 = Trader - Algo Unblocked by Risk Manager, 123 = Firm Blocked by Risk Manager, 124 = Firm Unblocked by Risk Manager, 125 = DEA Blocked by Risk Manager, 126 = DEA Unblocked by Risk Manager, 127 = Logical Access Blocked by Risk Manager, 128 = Logical Access Unblocked by Risk Manager, 129 = Order Size Limit Activated by Risk Manager, 130 = Order Size Limit Deactivated by Risk Manager; *EMM* (20020) – 15 = Delta Neutral Contingency Leg; *PartyRole* (452) – 999 = Not Applicable; *PartyRoleQualifier*

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			(2376) – 99 = Not Applicable; *NestedPartyRole* (538) – 999 = Not Applicable; *NestedPartyRoleQualfiier* (2384) – 99 = Not Applicable; *TradeType* (21010) - 100 = Conventional Trade - Provisional price, 101 = Large in Scale (LiS) Trade - Provisional price, 102 = Large in Scale (LiS) Package Trade - Provisional price; ; *MsgType* (35) with values for new messages U66, U67, U68, U69, U70, U71 c) The following values have been removed from *SecuritySubType* (762): 'C' - Call or Put Cabinet, 'Z' - Reduced Tick Spread, 'u' - Buy Write; d) Possible Values updated for NoLegs (555), from "1 to 7" to "1 to 32"; e) Updated description for field *LegRatio* (21091);"; ■ Conditions updated for fields SecurityID (48), UserStatus (926), RequestID (21060), PartyD (448), PartyRole (452), PartyRoleQualifier (2376), NestedPartyID (524), NestedPartyRole (538), NestedPartyRoleQualifier (2384), OrderID (37), QuoteReqID (131), RFQAnswerIndicator (21037), RFQConfirmationIndicator (21038), CumQty (14) and LeavesQty (151)); ■ Conditions removed for field *SelfMatchPreventionID* (2362) – field is for future use; ■ "Used For" adjusted for fields *CollarRejType* (9962) and *OrdType* (40) ■ Section 1.2.1 Maintenance of Relevant Data relating to Orders in Financial instruments adjusted with the new messages; ■ Section 4.10 Direct response to Application messages adjusted with Risk Guard service messages; Clarifications added for how ClientIdentificationShortCode should be provided
2.1.1			Fix: in Execution Report (8) message description, it was mentioned that using this message in case of order collar rejection report was restricted to cash markets, which is not the case.
4.0.0			The following changes have been made to this version of the document: 1) Document Improvements: ■ Change StrikeLegPrice by LegPrice in 3 sections for Deulta Neutral Strategy description. ■ In section 5.3.30 **ERGCommand** (U68), the case of **TargetFirmID** (21098) description is updated ■ In **OrderCancelReject** (9) message section, update description to highlight that fields **LogicalAccessID** (21021) and OEPartitionID are only provided in Drop Copy. ■ Update the **NoPartyIDs** (453) value from Always set to 1 to From 1 to 2 in **OrderMassCancelReport** section 5.3.19. ■ For User Notification (page 109), Case 4 is updated by removing value 24 from

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			PartyRoleQualifier (2376) and update the value of PartyIDSource (447) to D. ■ Update the number of occurence of NoOrderAttributes in OwnershipRequest (U18) message to "if provided always set to 1" ■ The table in section 4.10 updated by adding the message **RequestForImpliedExecution** (U66) and its reject message **RequestAck** (Uy). ■ Update **Delta-Neutral** description in page 134. ■ Update the Wholesale Transaction paragraph in page 133. ■ Following fields are optional in message **SecurityDefinition** (d): **SecurityID** (48) and **SecurityIDSource** (22). ■ In section 2.3.3.1 update the restricted values from 0 to 2 63 -1 for Regular "In House" Accesses. ■ In the **ExecutionReport** (8) section 5.3.2 , add details in **ClientIdentificationShortCode** to mention that the field is not provided in cas of **Cross Orders rejection**. 2) ETF Access / Oslo Migration and ETF Warrant Updates : ■ ■ Add the field **AccountCode** as optional for following messages: **RFQNotification** (35) and **QuoteRequest** (R). ■ Add new message **RFQ Audit** in section 5.3.36 ■ Add new field "**NoRFQCounterparts**" definition. This field is used in message **RFQ Audit**. ■ **OrderOrigination** field updated by adding two values: 11 and 12. ■ **RFQ issuer** description added in sections 5.3.5.1, 5.3.11.1 and 5.3.18.1 **Contrabroker** field updated by adding 3 new values: **2 = Bilateral Settlement, 3 = LCH Limited and 5 = SIX x-clear**.
4.0.1			The following changes have been made to this version of the document: ■ Document Improvements: ■ Update the Support contact information. ■ Change the name of Purpose section to "About This document". ■ Add **Scope** section. ■ Add note about **Financial Derivatives** segment which is out of scope in page 40 (Optiq segment table). ■ More details about Client Order ID Usage for Order Management are added in section 2.3.2 . (New paragraph displayed before the last one on the section). ■ In **WholesaleOrderAck** (U65) message add new note about MIFID II Short Codes section. ■ ■ Merge of TCS OEG FIX :

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			▪ The section 4.4 "Date and Time Conventions" is add under section for Data and Timestamp format in case of TCS reporting. ▪ Add all TCS Application messages are added under 5.4 Application Messages section. (From section 5.3.37 to section 5.3.40) . ▪ In section 1.4 add the definition of the use of "Declaration" for TCS. ▪ Add list of TCS fields that was not available in OEG FIX document and used for TCS messages under section 6. Fields Description . ▪ Update existing fields by adding TCS messages using that fields in "Used in" at field description level. Update CCP ID field description by adding new values used for Oslo Market Place.
4.0.2			▪ The following changes have been made to this version of the document: ▪ Document Improvements: ▪ Add following definition in Conditions for field "LegStrikePrice": The value provided with Price/Index Level Decimals if the leg is an option. ▪ ConditionalOrderFlag field "Used In" is update to "Cash" instead of "Cash and Derivatives" because it is only used for Block. ▪ The segment Financial Derivatives FID is removed from the document. ▪ Update Scope section.by adding new table. ▪ Add "Document Audience" section. Change the PREFACE page before the CONTENTS.
4.0.3			▪ The following changes have been made to this version of the document: Field *OEGOUTToME* is conditional in messages: **RFQNotification** (U35), **RFQMatchingStatus** (U36) and **RFQLPMatchingStatus** (U37).
4.1.0			▪ The following changes have been made to this version of the document: ▪ In Direct Responses to Application Messages – added QuoteRequest (R). ▪ In OrderMassCancelRequest (q) – added details for processing of mass cancellation. ▪ In Application Messages: - **QuoteRequest (R):** *AccountCode* changed from Optional to Conditional (Mandatory for ETF Access Platform). ▪ In Field Description: - Enriched conditions and descriptions of fields: *ContraBroker* (375), *NumberOfLPs* (21034), *AccountCode* (6399), *TradingSessionID* (334); Enriched values for field as follows: *TradingSessionID* (334) with new value '104' (Session 4).
4.2.0 [FBO]			Integration of Oslo Fixed Incomes: ▪ New values for Trade Type:

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			■ 46 = Non-Standard Settlement ■ 47 = Repurchase Agreement – Repo (OBOE only) ■ 48 = Exchange Granted Trade (OBOE only) ■ 49 = Other (OBOE only) ■ 50 = Odd Lot Added note on TVTIC determination in section 5.3.2.1~~5.3.2.1~~ ExecutionReport (8)~~ExecutionReport (8)~~ message description.
4.2.1			Adjusted section 4.2~~4.2~~ Structure Representation~~Structure Representation~~: ■ Representation of examples of components and nested components within the messages structures adjusted; Text describing those same representations adjusted as well.
4.3.0			■ The following changes have been made to this version of the document: ■ In Error Codes, removal of the note indicating "Dark feature is for future use"* Correction of the definition of the session 3 for the field Trading Session ID
4.4.0			Introduction of SBE 304 – no impacts
4.5.0			■ The following messages were added – only available for Block Segment: ■ IOI (6) ■ IOINotification (U73); ■ The following message structure was updated: ■ NewOrderSingle (D): Added IOIID (23); ■ The following section was updated: ■ 4.10 Direct Response to Application Messages to include the new IOI (6) message; ■ 5.3.1.1 Message Description; ■ The following field got the possible values updated: ■ MsgType (35): ■ Value 6 = IOI added; ■ Value U73= IOINotification added; ■ Value U72 = RFQAudit added; ■ SessionRejectReason (373): ■ 28 = Message type not allowed for the functional configuration of the Logical Access; ■ The following field got the conditions updated: ■ OrderQty (38): adjusted to include "In IOI (6) message: required only when IOIQty (27) different than "Undisclosed Qty" – ignored in all other cases" ■ The following fields got the list of messages on which they are used updated to include IOI (6) and IOINotification (U73): ■ OrderQty (38); ■ Side (54); ■ EMM (20020);

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			▪ SecurityID (48); ▪ SecurityIDSource (22); ▪ ClientMessageSendingTime (21005); ▪ BookINTime (21002); ▪ BookOUTTime (21003); ▪ OEGINFromME (7765); ▪ OEGINFromMember (5979); ▪ OEGOUTToME (7764); ErrorCode (9955);
4.6.0			▪ The following changes have been made to this version of the document: ▪ In Field Description: Updated description of field: ExpireDate and ContraBroker
4.6.1			▪ The following changes have been made to this version of the document: ▪ In Field Description: Add value *28 = Message type not allowed for the functional configuration of the Logical Access* in the sessionRejectReason (373) list of authorized values;
4.6.2			▪ The following changes have been made to this version of the document: ▪ In ExecutionReport (8): - Update description of Trading Venue Transaction Identification Code (TVTIC) ▪ In TradeCaptureReportAck (AR): Add description of Trading Venue Transaction Identification Code (TVTIC)
4.7.0			▪ The following changes have been made to this version of the document: ▪ In ExecutionReport (8): Update description of ExecutionReport (8) Message Signature Tags
4.8.0			Introduction of SBE 308 – no impacts
4.10.0			▪ The following changes have been made to this version of the document: ▪ Add clarification on tag 41 OrigClOrdID field conditions: ▪ If both OrigClOrdID and ClOrdID are provided in a modification or cancellation request, the OrigClOrdID is totally ignored and the request is performed on OrderID only, and then only OrderID is present in ExecutionReport(8). ▪ Add clarification on tag530 MassCancelRequestType possible values: ▪ '1' = Cancel orders for a security (cash and derivatives) or a contract (derivatives only) ▪ Update in OrderMassCancelRequest (q) Message Description: ▪ The MassCancelRequestType (530) field defines the scope of the mass cancellation request: ▪ Derivatives only: To cancel orders assigned to instruments of a derivative contract,

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			MassCancelRequestType (530) must be set to '1' and the SecurityID (48) field must be populated with the symbol index of the contract concerned. ■ Improved description of 2.4 Order ID section ■ Update in CrossOrder (U67) : ■ The field OrderActorType (21109) is mandatory ■ Add clarification on tag 21801 FRMARAMPLP description: French Market Abuse Regulation Accepted Market Practice Liquidity provision is related to the AMAFI (Association française des marchés financiers) market abuse prevention.
4.11.0			Introduction of SBE 311 - no impacts.
4.12.0			■ Introduction of SBE 312 – Self Trade Prevention (STP) feature ■ The following changes have been made to this version of the document: ■ In NewOrderSingle (D): ■ - Updated description of fields: SelfMatchPreventionID and STPAggressorIndicator. ■ In OrderCancelReplaceRequest (G): ■ - Updated description of fields: SelfMatchPreventionID and STPAggressorIndicator. ■ In Field Description: ■ - Updated description of fields: *SelfMatchPreventionID* and *STPAggressorIndicator.* - Added value 2 (Cancel both orders) in *STPAggressorIndicator.*
4.13.0			■ Introduction of SBE 313. ■ The following changes have been made to this version of the document: ■ In OrderCancelReplaceRequest (G): - Description updated: this message cannot be used anymore to confirm trade outside of collars. - *ConfirmFlag* (9930) becomes irrelevant ■ In Field Description: Field *ConfirmFlag* (9930) becomes irrelevant
5.16.0			■ Introduction of SBE 316. ■ The following changes have been made to this version of the document: ■ In §5.3.1 - NewOrderSingle (D): - Description added for: Trading Capacity - Presence rule changed: *LastCapacity (29)* from Mandatory to Conditional - Field added: *OrderCapacity (528)* in **SideCrossOrdModGrp** repeating section ■ In §5.3.2 - ExecutionReport (8): - Description updated for: Trading Venue Transaction Identification Code (TVTIC)

Revision No.	Date	Author	Change Description
			- Fields added: ParentRegulatoryTradeID (21807), NoRegulatoryTradeIDs (1907), RegulatoryTradeID (1903), RegulatoryTradeIDType (1906), RegulatoryLegRefID (2411), LegID (1788) - Cancellation case added: Due to Order Price Control Collar breach ■ In §5.3.39 - TradeCaptureReport (AE): - Fields added: NoRegulatoryTradeIDs (1907), RegulatoryTradeID (1903), RegulatoryTradeIDType (1906) ■ In §5.3.40 - TradeCaptureReportAck (AR): - Description updated for: Trading Venue Transaction Identification Code (TVTIC) - Fields added: NoRegulatoryTradeIDs (1907), RegulatoryTradeID (1903), RegulatoryTradeIDType (1906), RegulatoryLegRefID (2411), LegID (1788) - Value added: "9" (Euronext Clearing) in *CCPID* field ■ In §6 - Field Description: - Fields added: NoRegulatoryTradeIDs (1907), RegulatoryTradeID (1903), RegulatoryTradeIDType (1906), RegulatoryLegRefID (2411), LegID (1788) - Value added: "9" (Euronext Clearing) in *CCPID* field, - Value added: "9" (Euronext Clearing) in *ContraBroker* field Value added: "-" (Order cancelled due to Order Price Control Collar breach attempt) in *ExecType* field
5.17.0	1 Aug 2022	IT Market Services – SBE – YOU - WMA	■ The following changes have been made to this version of the document: ■ In 5.3.1 - NewOrderSingle (D): - Added rejection rules for *LastCapacity* (29) field ■ In 5.3.30 – ERGCommand (U68): - Impacted Cash Optiq Segments added - Description updated to include the RiskGuard Cash scope - Functional rules added ■ In 5.3.31 – ERGCommandAck (U69): - Impacted Cash Optiq Segments added - Description updated to include the RiskGuard Cash scope - Functional rules added ■ In 5.3.32 – GetRiskControls (U70): - Impacted Cash Optiq Segments added - Functional rules added ■ In 5.3.33 – RiskControlDetails (U71): - Impacted Cash Optiq Segments added - Functional rules added ■ In 5.3.39 - TradeCapturereport (AE) - Added rejection rules for *LastCapacity* (29) field

Revision No.	Date	Author	Change Description
			■ Details added for presence rule and condition for *NoRegulatoryIDs* section and fields inside (Trade Unique Identifier)
5.18.0	15 Sep 2022	IT Market Services – SBE – WMA	■ The following changes have been made to this version of the document: ■ In 5.3.14 – UserNotification (CB): - Field added: OrderAmountLimit (21809) ■ In 5.3.30 – ERGCommand (U68): - Fields added: *OALFlag* (21808) and *OrderAmountLimit* (21809) ■ In 5.3.31 – ERGCommandAck (U69): - Fields added: *OALFlag* (21808) and *OrderAmountLimit* (21809) ■ In 5.3.33 – RiskControlDetails (U71): - Fields added: *OALFlag* (21808) and *OrderAmountLimit* (21809) ■ In 6 – Field Description: - Fields added: *OALFlag* (21808) and *OrderAmountLimit* (21809) - Value added for field *RiskControlType* (21103): "5" (Order Amount Limit) - Values added for field *UserStatus* (926): "131" (OAL Activated for a Firm by Risk Manager), "132" (OAL Deactivated for a Firm by Risk Manager), "133" (OAL Activated for a Firm on a Logical Access by Risk Manager), "134" (OAL Deactivated for a Firm on a Logical Access by Risk Manager)
5.19.0	24 Oct 2022	WMA	■ The following changes have been made to this version of the document: ■ In Field Description: - Value added for field AccountCode: '5' (Assigned Broker) - Value added for field TradeType: '103' (Issuing or Tender Offer Trade)
5.20.0	14 Nov 2022	FLO - WMA	■ The following changes have been made to this version of the document: ■ In Field Description: - Value added for field CCPID: '7' (Bilateral Settlement Italian Model) - Value renamed for field CCPID: '2' (Bilateral Settlement) is now '2' (Bilateral Settlement Traditional Model) - Value added for field TradeType: '104' (RFQ Trade) - Description updated for field: OrderAmountLimit (is to be combined with Amount Decimals instead of Quantity Decimals) - Clarification in the description of field *Number Of LPs*

Revision No.	Date	Author	Change Description
5.21.0	16 Dec 2022	FNS – YOU - WMA	■ The following changes have been made to this version of the document: ■ Added ClearBook (U75) message ■ Description of UserNotification (CB) adjusted to cover the new functionality related to Sponsored Connections ■ The field SettlPeriod has been marked as [N/A] for TradeCaptureReport (AE) and TradeCaptureReportAck (AR): TCS will use the Settlement Period defined in the Referential at instrument level.
5.21.1	31 Jan 2023	FNS	■ The following changes have been made to this version of the document: ■ Description of ERGCommand (U68), RiskControlDetails (U71) and UserNotification (CB) adjusted to cover the new functionality related to Sponsored Firms
5.23.0	6 Mar 2023	WMA	The following changes have been made to this version of the document: ■ In For Regular Accesses via ISV: section updated – ISV ID is optional ■ In Field Description: - Field ExecType: Value '^' (Order cancelled due to Execution Prevention Across All Firms)
5.24.0	10 Apr 2023	WMA	The following changes have been made to this version of the document: ■ In NewOrderSingle (D): *Price* is mandatory for an RFQ Confirmation (*OrdType* = Average Price) ■ In Field Description: - Field Price: Is not to be sent for *OrdType* (40) = T (Average Price)
5.25.0	15 May 2023	FNS - WMA	The following changes have been made to this version of the document: ■ In NewOrderSingle (D) and OrderCancelReplaceRequest (G) message description adjusted to indicate the usage of LongClientID (21804) between Cash and Derivatives ■ In Field Description: - Field LongClientID (21804): adjusted to indicate its usage for cash markets and the respective conditions Field TradingSessionID (336): description updated for Session 3 and Session 4 used in Borsa Italiana Markets
5.28.0	31/07/2023	FNS	The following changes have been made to this version of the document: ■ In ExecutionReport (8) message description adjusted to indicate the usage of the new ExecType (150) added to support the kill notifications triggered by Maximum Exposure Position functionality; ■ In UserNotification (CB):

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			■ message description adjusted to indicate it's usage due to the new Risk Guard Maximum Exposure Position functionality; ■ message structure adjusted to include the new field needed to indicate the side of the exposure; ■ In ERGCommand (U68): ■ message description adjusted to indicate it's usage due to the new Risk Guard Maximum Exposure Position functionality as well as to explain the different cases where the inbound message gets rejected by the system. Please note that there were cases where the value of a given field (s) was ignored when not relevant - **now the message gets rejected**; ■ message structure adjusted to include the new fields needed to support Maximum Exposure Position; ■ In ERGCommandAck (U69): ■ message description adjusted to indicate the rules of Boolean fields management; ■ message structure adjusted to include the new fields needed to support Maximum Exposure Position; ■ In GetRiskControls (U70): ■ message description adjusted to indicate it's usage due to the new Risk Guard Maximum Exposure Position functionality. Please note that to retrieve the details of the set MEP Command (s), a message has to be sent per contract; ■ message structure adjusted to include the new fields needed to support Maximum Exposure Position; ■ In RiskControlDetails (U71): ■ message description adjusted to indicate the rules of Boolean fields management; ■ message structure adjusted to include the new fields needed to support Maximum Exposure Position; ■ New message was added: ERGMEPBreachAlert (U76). User to notify Risk Managers when a given threshold has been hit/cleared; ■ In Field Description: - Field ExecType (150): adjusted include the new values needed to support Maximum Exposure Position; - Field UserStatus (926): adjusted include the new values needed to support Maximum Exposure Position; - Field MsgType (35): adjusted include the message type of the new message; ■ The set of fields related to the new message have been added;

Revision No.	Date	Author	Change Description
5.29.0	23 Oct 2023	IT Market Services – WMA	The following changes have been made to this version of the document: ■ In NewOrderSingle (D) and OrderCancelReplaceRequest (G): message description adjusted indicating how clearing fields are managed (populated or not). ■ In NewOrderSingle (D) and QuoteRequest (R): the field MinQty (110) is conditional as the client must enter a quantity when the field *DarkExecutionInstruction (20052)* bit in position 5 from the left (corresponding to Minimum Quantity Type) is equal to 1 (MES); else the LP RFQ answer could never be executed during the RFQ matching mechanism In Field Description: Value 't' (Order Cancelled due to Static Collars) for field ExecType is added
5.30.0	13 Nov 2023	IT Market Services – NTDP - WMA	The following changes have been made to this version of the document: ■ Added explanation on how to provide ExecutionWithinFirmShortCode for 'NORE' in NewOrderSingle (D), MassQuote (i), OrderCancelRequest (F), OrderCancelReplaceRequest (G), QuoteRequest (R), LiquidityProviderCommand (UZ), OrderMassStatusRequest (AF), OrderMassCancelRequest (q), OrderMassCancelReport (r), NewWholesaleOrder (U64), RequestForImpliedExecution (U66) and CrossOrder (U67) messages ■ 4.6.2 Order Priority: Added "For both Cash and Derivative Markets" note regarding the Order Priority of Stop Orders. Small typos (commas) corrected ■ 5.3.2 Message Description: Added sentence stating that Order Priority is provided in the ExecutionReport (8) for Derivative Orders Fields RFQAnswerIndicator and RFQConfirmationIndicator are not used in ExecutionReport (8) message In Field Description: Field TriggeredStopTimeInForce: value '3 – Immediate or Cancel' added to the list of possible values
5.31.0	1 Dec 2023	IT Market Services – NTDP - WMA	The following changes have been made to this version of the document: ■ Section 4.6.2 Order Priority – updated to reflect the behaviour regarding Order Priority of Dark Sweep Orders once they move to the Central Order Book ■ Section 5.3.2 ExecutionReport (8): OrderTolerablePrice field is added ■ Section 5.3.9 OwnershipRequest (U18) message – Added explanation on how to properly identify Dark (Sweep and not Sweep) Orders to be identified through the "OrderCategory" field ■ Section 5.3.17 OrderMassStatusRequest (AF) message – Added explanation on how to properly

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			identify Dark (Sweep and not Sweep) Orders to be identified through the "OrderCategory" field ■ Section 5.3.29 CrossOrder (U67): OrderTolerablePrice field is added ■ Section 5.3.43 FundPriceInput (U44): Removal of "Dutch" mention as trading in amount is authorized on both Dutch Fund and ATFund markets ■ In 6. Field Description: Field "OrdStatus" – Added new possible values used for the acknowledgment of Dark Sweep Orders becoming Lit Orders Field "OrderTolerablePrice" is added
5.33.0	26 Feb 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ■ Removal of Optiq Segment 15 (Forex) which is not in used anymore ■ QuoteID technical type is integer and not string as it was wrongly written ■ Section 5.3.5 OrderCancelRequest (F) – updated to add note of expected behaviour of Order Category field to identify Dark Orders ■ Section 5.3.9 OwnershipRequest (U18) – corrected typo for expected Order Category behaviour for Dark Sweep Orders ■ Section 5.3.17 OrderMassStatusRequest (AF) – corrected typo for expected Order Category behaviour for Dark Sweep Orders
5.35.0	22 Apr 2024	IT Market Services – WMA – MME - NPE	The following changes have been made to this version of the document: ■ Section 5.3.2 ExecutionReport (8) – table updated to reflect notifications sent for Dark Sweep Orders ■ Section 5.3.29 CrossOrder (U67) – NoLegs repeating group and NoNestedPartyIDs were wrongly inverted ■ Section 5.3.41 TradeCaptureReport (AE) – value '102' from TradePriceCondition field is removed ■ Section 5.3.42 TradeCaptureReportAck (AR) – value '102' from TradePriceCondition field is removed ■ In Field Description: ■ Field TradePriceCondition: value '102' (Trade Not Contributing to Price Discovery Process) is removed.
5.36.0	27 May 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ■ In Direct Responses to Application Messages: OrderCancelReplaceRequest (G) message is rejected either with ExecutionReport (8) or either with OrderCancelReject (9)

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5.38.0	19 Aug 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ■ Removed references to CERES and OMEGA ■ In Field Description: - Field SessionStatus: value 109 (Logout By Market Operations) is added
5.39.0	24 Oct 2024	IT Market Services – WMA	The following changes have been made to this version of the document: ■ In Section Clear Book (U75): ♦ Message is extended to all Optiq segments ■ Description is updated
5.351.0	28 Oct 2024	IT Market Services – WMA – MPE - AAM	The following changes have been made to this version of the document: • In OrderCancelReplaceRequest (G): Specify that the modification of the bit "Dark STP Indicator" in the MultipleCharValue DarkExecutionInstruction is ignored by the system • In NewWholesaleOrder (U64): FIX Tag *TradePublicationType* is added • In WholesaleOrderAck (U65): FIX Tag *TradePublicationType* is added • In Field Description: - DarkExecutionInstruction field: optional bit "Dark STP Indicator" is added - TradePublicationType field is added
5.352.0	13 Dec 2024	IT Market Services – NTDP - LIV	The following changes have been made to this version of the document: • Add new granularity (Logical Access level) on MEP in User Notification, ERG Command, ERGMEPBreachAlert, GetRiskControls; • In message ERGMEPBreachAlert, added field TargetLogicalAccessID • In Field Description: - SecuritySubType field: two new possible values, T (ICS one sided combination same expiry) and U (ICS two sided combination same expiry), were added
5.353.0	15 Jan 2025	IT Market Services – AAM - MRO	The following changes have been made to this version of the document: • OrderCancelReplaceRequest (G): Specify that the modification of TradingSessionID (336) is not allowed. ■ In Field Description: ○ Field DarkExecutionInstruction: updated length from 9 to 11 • In Messages, updated length of DarkExecutionInstruction for ○ NewOrderSingle (D)

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			○ ExecutionReport (8) ○ OrderCancelReplaceRequest (G) ○ QuoteRequest (R) ○ RFQNotification (U35)
			■ Section 5.3.1.1 Message Description: updated to indicate how to populate the Parties section when aiming to identify a LP ID (Liquidity Provider) ■ In Field Description: SecuritySubType field: added new value: 'l – Ratio Inter Contract Spread' PartyRole field: added new value: '35 – Liquidity Provider'
5.534.0	05 Mar 2025	IT Market Services – AAM – MRO – MPE - NTDP	■ The following changes have been made to this version of the document: ■ Section 5.3.1.1 Message Description: updated to indicate how to populate the Parties section when aiming to identify a LP ID (Liquidity Provider) ■ Section 5.3.30.1 Message Description of ERGCommand (U68): updated with the addition of the new Unpriced Order Restriction command ■ Section 5.3.30.2 Message Structure of ERGCommand (U68): MarketCondition (21823) added in the message and new value added to ERGActionType (21097) (8 = Unpriced Orders Restriction) ■ Section 5.3.31.2 Message Structure of ERGCommandAck (U69): MarketCondition (21823) added in the message ■ Section 5.3.33.2 Message Structure of GetRiskControls (U70): Update RiskControlType (21103) with new value) (7 = Unpriced Orders Restriction) ■ Section 5.3.34.2 Message Structure of RiskControlDetails (U71): MarketCondition (21823) added in the message ■ Section 5.3.34.1 Message Description of RiskControlDetails (U71): corrected the description of the order in which the details within the *NoParameters* are provided ■ Section 5.3.14.1 Message Description of UserNotification (CB): Update the content with new command Unpriced Orders Restriction ■ Section 5.3.14.2 Message Structure of UserNotification (CB): MarketCondition (21823) added in the message ■ Section 5.2.1 Logon (A): added clarification regarding outgoing message sequence number ■ Section 3.1.4 Message Sequence Usage: added clarification regarding outgoing sequence number ■ In Field Description: - SecuritySubType field: added new value: 'l – Ratio Inter Contract Spread'

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			- PartyRole field: added new value: '35 – Liquidity Provider - RFQConfirmationIndicator: added use in Executionreport (8), for Drop Copy only MarketCondition: new field added ERGActionType: new value added: 8 = Unpriced Orders Restriction RiskControlType: new value added: 7 = Unpriced Orders Restriction UserStatus: new valued added: ♦ 142 = UOR Activated for a Firm by Risk Manager ♦ 143 = UOR Deactivated for a Firm by Risk Manager ♦ 144 = UOR Activated for a Logical Access by Risk Manager ♦ 145 = UOR Deactivated for a Logical Access by Risk Manager
5.354.1	4 Apr 2025	IT Market Services – MRO	The following changes have been made to this version of the document: ■ In Field Description: Field: TradingSessionID, updated Description and Conditions
5.355.0	23 Apr 2025	IT Market Services – AAM – MRO – MPE	■ The following changes have been made to this version of the document: Section 5.3.11 QuoteRequest (R): Update 5.3.11.1 Message Description section: update of the population of NestedParty fields and OrderAttribute fields Update 5.3.11.2 Message Structure section with new fields: ♦ QuoteType ♦ NumOfCompetitors ♦ ExposureDuration ♦ Price ♦ LastCapacity ♦ ClearingInstruction ♦ Text ♦ Account ♦ TechnicalOrdType ♦ OrderOrigination ♦ PostingAction ♦ NoNestedPartyIDs ♦ NestedPartyID ♦ NestedPartyIDSource ♦ NestedPartyRole ♦ NestedPartyRoleQualifier ♦ NoOrderAttributes

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			♦ OrderAttributeType ♦ OrderAttributeValue Change of 'presence' of Side from 'optional' to 'conditional' Section ERGCommand (U68): Update the section for ERG Action Type OSL: ♦ Addition of Logical Access granularity ♦ Extension of the command to all Derivatives EMMs ♦ Update the checks accordingly Section Field Description Field QuoteType – Field created. Field NumOfCompetitors – Field created. Field ExposureDuration – Field created. Field Exectype added the following values: ♦ % = Auto RFQ Confirmation Ack ♦ @ = Auto RFQ Fully Matched with other counterparts Field EMM: ♦ Update the description of the field to highlight that the field is mandatory for OSL ERG command. Field TargetFirmID: ♦ Remove, in the condition, the mention of ERG Action Type = Order Size Limit, because Order Size Limit is allowed on Logical Access granularity. Field TargetLogicalAccessID: ♦ Remove the condition row because Order Size Limit is allowed on Logical Access granularity. Field UserStatus ♦ Deprecate tag values not taking into account granularities for Order Size Limit command. ♦ Update the tag with new values related to Order Size Limit command. ♦ Update the conditions to take into consideration the new values. ■ Section 5.3 Application Messages, included reference to the Fixed Income Segment (FXI) in: ▪ Quote Request (R) ▪ RFQ Matching Status (U36) ▪ RFQ Notification (U35) ▪ RFQ LP Matching Status (U37) ▪ RFQ Audit (U72) removed reference to Funds Segment (FND) in: ▪ Quote Request Reject (AG) ■ Section 5.3 Application messages: remove the rejection in case of ExecutionShortCodes and ClientIdentificationShortCode are not provided

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			populated with the same value in NoParties group for the following messages: ▪ OrderCancelRequest ▪ LPCommand ▪ OwnershipRequest ▪ PriceInput ▪ OrderMassCancelRequest ▪ OrderMassStatusRequest ▪ QuoteRequest ■ Section 5.3.2 ExecutionReport: Added scenario of message sent due to Auto-RFQ cancelled due to fully match
5.356.0	28 May 2025	IT Market Services – MPE	■ The following changes have been made to this version of the document: ■ In Field Description: - SecuritySubType field: added new value: '1 – Call Spread versus Put Or Put Spread versus Call ' and '2 – Ratio Spread Option' ■ Section Application Messages: ■ In CrossOrder (U67): ■ Change of presence rule from 'Conditional' to 'Optional' for 'LegLastPx' field. ■ In QuoteRequest (R): highlighted repeating groups NestedParties, OrderAttributes ■
5.356.1	18 Jun 2025	IT Market Services – MPE – AAM	■ Section UserNotification (CB): ▪ Update the Message Structure with EMM information. ▪ Move MarketCondition tag outside NoInstrumentScopes ■ Section Field Description ▪ Field EMM: • Fix Description • Add UserNotification (CB) message to the list of messages ▪ Field OrderSizeLimit: • Update the UserStatus values in the description ▪ Fix the description of the following fields: • OALFlag • OrderAmountLimit ■
5.357.0	20 Aug 2025	IT Market Services – MRO – NZH	The following changes have been made to this version of the document: ■ Section GetRiskControl (70): Update description, to include *TargetLogicalAccessID* (21099) in fields that the system ignores if *RiskControlType (21103)* is set to "6 = Maximum Exposure Position"; ■ Section ERGCommand (U68): updated layout to support OrderSizeLimit at Logical Access level;

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			■ Section New Wholesale Order (U64) : Eliminate the restriction on sending wholesales of type 'Against Actuals' and 'Exchange for Swaps' with side that differs from Cross; ■ Section Field Description: Field LISTransactionID: Update the LISTransactionID Description as that can be used to associate Executions belonging to the same LIS,AA and EFS Transactions.
5.358.0	24 Sept. 2025	IT Market Services – MR – AAM - MPE	■ The following changes have been made to this version of the document: - Field description - AckPhase (21013) : Add new value 9 - Uncrossing Phase - ExecType (150): Add new value (- Order Cancelled due to incompatibility with Uncrossing Price - OrdStatus (39): Add new value N - AVD Triggered - OrdType (40): Add new value N - Auction Volume Discovery - TradeType (21010): Add new value 105 - AVD Trade - Fields NoSides (552), Side (54): updated Conditions when not included in Execution Report - Field Dark Execution Instruction, added bit 6 = Dark Passive Order Indicator - Field NumOfCompetitors (1913), updated description to clarify it's the minimum number of LPs that must submit an answer for the RFQ to be executed - Fields CCPID and ContraBroker: EuroCCP renamed into CBOE Clear Europe; - Fields NumOfCompetitors (1913), ExposureDuration (1629) and QuoteType (537) – updated to indicate that they are only sent in Drop Copy - Section OrderCancelReplaceRequest (G): expanded with the Error Code "Modification of DarkExecutionInstruction is not allowed" - Update Execution Report (8): - Added fields NumOfCompetitors (1913) and ExposureDuration (1629) – both already in the message structure - and QuoteType (537), with the note that they are only sent in Drop Copy. - content updated with the triggering of AVD Orders and with the elimination of AVD Orders due to incompatibility with Uncrossing Price. - TradeType (21010): Add '106 – Strategy Leg Convenbtional Trade – Provisional price' - CollarRejType(9962): Add new values '3 - Low static collar' and new 'Collar Rejection Type' = '4 - High static collar'

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6.361.0	29 Oct. 2025	IT Market Services – MPE	▪ The following changes have been made to this version of the document: ■ Field description: ▪ WholesaleTradeType (21083): Add new values '3 - Block Standard', '4 - Block NFC Auction' and '5 - Block Historical'; ▪ TradeType (21010): Add new values 107 - Block Standard Trade', '108 - Block NFC Auction Trade' and '109 - Block Historical Trade; ▪ Dark Execution Instruction (20052): added description for value '6 - Dark Passive Order Indicator' ■ Section OrderCancelRequest (F), OrderCancelReplaceRequest (G): added link to section ExecutionReport (8) for the derscription of cross-Logical Access behavior; ■ Specified that Time in Force "Good Till Time" and field ExpireTime are not available, and reserved for future use; ■ Section 2.4 Order ID: added value 'No Order Id' returned in case of technical failure.
6.362.0	17 Dec. 2025	ITMS - MRO	The following changes have been made to this version of the document: ■ Section Logout (5), added note for non-processed messages
6.363.0	11 Feb. 2026	ITMS - MRO	The following changes have been made to this version of the document: ■ Section ClearBook (U75): added segment BDL; ■ Section ERGCommand (U68): adjusted paragraph layout.
6.364.0	25 Feb. 2025	ITMS – NTDP - EJA	The following changes have been made to this version of the document: ■ Section 5.3.30 ERGCommand (U68) – section updated to reflect: ■ Section 5.3.30.1 Message Definition: New possibility for OAL command in the scenario table and added Behaviors expected for the command now with TargetMarketPlaceID field ■ Section 5.3.30.2 Message Structure: TargetMarketPlaceID added to the structure of the message ■ Section 5.3.31 ERGCommandAck (U69): TargetMarketPlaceID added to the structure of the message ■ Section 5.3.34 RiskControlDetails (U71): TargetMarketPlaceID added to the structure of the message ■ Section 5.3.14 User Notification (CB): MarketPlace added to the structure of the message

Revision No.	Date	Author	Change Description
			■ Field Description: ■ TargetMarketPlaceID: field description added ■ MarketPlace: field description added ■ added Section 3.3 to provide more detailed explanation of Inflight Control Mechanism. ■ Section 5.3.5 OrderCancelRequest (F) updated with precision that message is subject to Inflight Mechanism; ■ Section 5.3.6 OrderCancelReplaceRequest (G) updated with precision that message is subject to Inflight Mechanism; ■ Section 5.3.9 OwnershipRequest (U18) updated with precision that message is subject to Inflight Mechanism; ■ Section 5.3.15 PriceInput (UI) updated with precision that message is subject to Inflight Mechanism; ■ Section 5.3.17 OrderMassStatusRequest (AF) updated with precision that message is subject to Inflight Mechanism; ■ Section 5.3.18 OrderMassCancelRequest (q) updated with precision that message is subject to Inflight Mechanism.
6.365.0	1 Apr.2026	ITMS - MRO	■ Section 5.3.21 RFQ Matching Status: added segment BLK ■ Section 5.3.1 NewOrderSingle (D): added small note about LongClientID (for Cash markets, in case of IPO market model) expecting correctly formatted values and not being case sensitive ■ Field description: updated Condition for MessagePriceNotation to cover use for TAS on Commodity Futures.
6.365.1	21 Apr. 2026	ITMS - MRO	The following changes have been made to this version of the document: ■ updated Section 3.3.2 to provide more detailed explanation of Inflight Control Mechanism
6.366.0	3 June 2026	ITMS-NTDP	The following changes have been made to this version of the document: ■ Section Field Description: ○ ExecType (150): Add new value ') - Order Cancelled due to Remaining Non Allocated Quantity'; ■ Across the document: removed references to 'ETF Access', decommissioned.
6.367.0	22 July 2026	ITMS - MRO	Updated "Related SBE Version" to 367.
6.369.0	19 August 2026	ITMS – MRO	The following changes have been made to this version of the document: ■ Updated SBE version to 369; ■ Section 5.3.42 Trade Capture Report Ack – added CCPID value "4 - Euronext Clearing Athens"; ■ Field description:

Revision No.	Date	Author	Change Description
			CCPID (21040) added value "4 - Euronext Clearing Athens"; ContraBoroker added value "4 - Euronext Clearing Athens"; ExecType (150): Add new value "{ - Order Cancelled by Market Operations due to CSD Unavailability" ■ Section 5.3.41 Trade Capture Report – added note to clarify presence rule for 'Account' tag.
6.370.0	23 Sept. 2026	ITMS - MRO	The following changes have been made to this version of the document: ■ Updated SBE related version to 370; ■ Added Section 3.4 Impacts of Passive Liquidity Protection, for the effects of PLP delay on antiflooding (throttling) mechanism; with paragraph 3.4.1 Transition between Market Phases changes with PLP; ■ Section 5.3.2 Execution Report: ■ removed value " G = Trade Creation by Market Operation by Market Operation" from Message Signature Tags table; ■ added field OrderQualifiersExtension *(21826)* ; ■ added field RejectionOrigin *(21828)*; ■ Section 5.3.7 OrderCancelReject ■ added field RejectionOrigin *(21828)*; ■ Section 5.3.10 OwnershipRequestAck (U29) added note on the behaviour when the order is still in the PLP queue; ■ Section 5.3.18 OrderMassCancelRequest (q) ■ added new field BehaviourInstruction (21827) ■ adjusted message description to explain the behaviour depending on the value specified in the field BehaviourInstruction (21827) ■ Section 5.3.19 OrderMassCancelReport (r) ■ added new field BehaviourInstruction (21827) ■ adjusted message description to explain the behaviour depending on the value specified in the field BehaviourInstruction (21827) ■ Section 5.3.17 OrderMassStatusRequest (AF) ■ added precision on the behaviour when the order is still in the PLP queue; ■ Section Field description: ■ ExecType (150), removed value " G = Trade Creation by Market Operation" ■ added fields OrderQualifiersExtension *(21826)* , RejectionOrigin *(21828)*; BehaviourInstruction (21827);
6.371.0	27 Oct. 2026	ITMS - MRO	The following changes have been made to this version of the document: ■ Updated SBE related version to 371; ■ Section 4.10 Direct Response to Application Messages, formatted table, expanded descriptions for WholesaleOrder, StrategyDefinition.