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PREFACE

ABOUT THIS DOCUMENT

This document sets out the message specifications for the Common Customer Gateway (CCG) using the binary format. More specifically, it describes the contents of the CCG's message header and trailer, the content of the administrative (or session) messages and application messages, and provides detailed field descriptions.

ASSOCIATED DOCUMENTS

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

SUPPORT

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

TARGET RESTRICTIONS

The description of the CCG Binary protocol herein addresses all cash-related trading engines (UTP, TCS). However, some messages, fields or field values are significant only for a subset of systems: they are marked with small logos as described below:

Logo	Meaning
RM	Regulated Market
NW	New Warrant Market Model
SP	SmartPool MTF
PM	Primary Market segment
TCS	Trade Confirmation System

Logo	Meaning
~~RM~~	*All but* Regulated Market
~~NW~~	*All but* New Warrant Market Model
~~SP~~	*All but* SmartPool MTF
~~PM~~	*All but* Primary Market segment
~~TCS~~	*All but* Trade Confirmation System

HISTORY

REVISION NO.	DATE	CHANGE DESCRIPTION
2.5.0	22 February 2017	- RM TCS detail the Order Fill (2) message sent by the Drop Copy process to notify the order issuer the Clearing organization (CCP) handling the trade. - In the IMSCompID field definition, add the case where the CCP ID is populated in the Order Fill (2) message.
2.5.1	27 March 2017	- RM TCS specify that the Bust/Correct (C) message may also be sent by the Drop Copy process to notify trade cancellation.

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

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

CONTENTS

1. FORMATTING

1.1 FIELD FORMATS

CCG Binary messages are structures of fields in ASCII and binary format. Table below provides the mapping between types and lengths and the corresponding types in C/C++ language.

Format	Length	Encoding	C/C++ Type
Char	1	Alphanumerical	`Char`
String	N > 1	Alphanumerical	`Char[N] or String`
Int	X	Binary	`UintX_t`

1.2 STRUCTURE REPRESENTATION

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

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

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

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

…

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

2. ADMINISTRATIVE MESSAGES

2.1 LOGON (A)

Client ◀▶ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'A' Logon	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	LastMsgSeqNum	Int	4	Last message sequence number.	Sequential	83
8	UserName	String	11	User name for session.	Alphanumerical	114
19	Filler	String	4			
23	ETX	Char	1	End of message		
Total Length			*24*			

MESSAGE USAGE

Clients use the Logon message to establish a connection and identify the last response message they have processed. When the client sends a Logon, he populates the UserName with his configured user name. The server accepts or rejects the client logon. If logon is successful, CCG Binary sends a Logon message back to the client indicating the exchange ('EURONEXT') in the UserName and the last request message the server has processed (LastMsgSeqNum)

LastMsgSeqNum field is used to recover order messages when disconnections happen. For the initial connection, clients must set LastMsgSeqNum field to zero. The Logon response from the server will also show zero for the initial connection.

If an inadvertent disconnect happens, clients must use LastMsgSeqNum field to indicate the MsgSeqNum of the last message received from the server. The server will begin sending order responses from the next sequence number.

Similarly, the server sends back the sequence number for last client order request that the server processed in the Logon response message. Clients must use this to determine if order messages have been dropped and must be sent again.

Clients must not skip sequence numbers. A client can however pass '-1' as LastMsgSeqNum to notify the server not to validate the next sequence number. The server will accept the next sequence from the client and then send what it thinks is the next outbound sequence.

2.2 LOGON REJECT (l)

Client ◀ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'l' Logon Reject	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	LastMsgSeqNumRcvd	Int	4	Last internal message sequence number received by the server.	Sequential	83
8	LastMsgSeqNumSent	Int	4	Last internal message sequence number sent by the server.	Sequential	83
12	RejCode	Int	2	Reject code in case of logon rejection.	(See field description)	102
14	Text	String	40	Request status or error text.	Alphanumerical	110
54	Filler	Char	1			
55	ETX	Char	1	End of message		
Total Length			*56*			

MESSAGE USAGE

If logon is successful, CCG Binary sends a Logon message back to the client.

If logon authentication fails, (for example, when the user is unknown), CCG Binary sends a Logon Reject message back to the client, and then closes the connection.

If logon fails because the CCG does not recognize the Logon message at all (because of a structural error, when a message is improperly formed according to these specifications, for example), then no connection is established and CCG Binary does NOT send a Logon Reject message. In this circumstance, the client does not receive any response at all to the Logon Message.

2.3 TEST REQUEST (1)

Client ◀▶ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'1' Test Request	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88

Ofs	Field	Format	Len	Description	Values	Pge
4	Filler	String	3			
7	ETX	Char	1	End of message		
Total Length			*8*			

MESSAGE USAGE

The Test Request message is sent by either side of the connection to request the other side to respond with a Heartbeat (0) message, when that side does not receive a message during periods of inactivity. If the other side does not respond to a Test Request message, the application assumes an abnormal situation and terminates the TCP/IP connection.

The server sends a Test Request message only during periods of inactivity after the first heartbeat period (10 seconds). At a minimum, the client must respond to this message with a Heartbeat (0) message. The server disconnects the client following a subsequent period with no activity.

2.4 HEARTBEAT (0)

Client ◀▶ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'0' Heartbeat	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	Filler	String	3			
7	ETX	Char	1	End of message		
Total Length			*8*			

MESSAGE USAGE

The Heartbeat message is used to respond to Test Request (1) messages. It lets the other side know the connection is still good during periods of inactivity. The server heartbeat interval is 10 seconds.

At a minimum a client must be able to receive Test Request (1) messages and respond with Heartbeat messages. During periods of activity the server does not send Test Request (1) or Heartbeat messages and there is no need for the client to send them.

3. APPLICATION MESSAGES

3.1 NEW ORDER (D)

Client ▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'D' New Order	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderQty	Int	4	Total order quantity.	Quantity	95
20	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
24	MaxFloor	Int	4	Disclosed quantity.	Quantity (ignored if '0')	
28	DiscretionOffset	Int	4			
32	StopPx	Int	4	Stop price.	Price	106
36	PegDifference	Int	4	Price difference for a Peg order.	'0'	98
40	DispRange	Int	4			
44	MinQty	Int	4	Minimum quantity to be executed.	Quantity	87
48	PriceScale	Char	1	Number of decimals for Price.	~~TCS~~ '0'..'4' TCS '0'..'6'	100
49	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
61	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
72	ExecInst	Char	1	Execution instruction.	(See field description)	76
73	Side	Char	1	Order side.	'1' Buy '2' Sell '8' Cross ~~SP~~ ~~PM~~	105
74	OrderType	Char	1	Order type.	(See field description)	95
75	TimeInForce	Char	1	Time in force validity.	(See field description)	110
76	Rule80A	Char	1	Order origin.	(See field description)	103
77	TradingSessionID	String	4	Session ID or combination of session IDs for which the order is valid.	(See field description)	
81	Account	String	12	Client account number.	Alphanumerical	56
93	DiscretionInst	Char	1			
94	DiscretionPriceScale	Char	1			
95	StopPxScale	Char	1	Number of decimals for StopPx.	'0'..'4'	107
96	PegDifferenceScale	Char	1	Number of decimals for PegDifference.	'0'..'4'	98

Ofs	Field	Format	Len	Description	Values	Pge
97	ExpireTimeFlag	Char	1	Expiration date/time indicator.	'D' ExpireTime is a date RM NW 'T' ExpireTime is a time ~~NW~~	79
98	ExpireTime	String	6	Expiration date or time.	MMDD or hhmmss (left-padded with blanks)	79
104	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
105	ConfirmFlag	Char	1	Confirmation indicator.	'0' Not confirmed (default if not specified) '1' Confirmed	67
106	MIC	String	4	Market identification code.	ISO 10383 standard	86
110	Currency	String	3	Currency code.	ISO 4217 standard	69
113	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
121	ClientID	String	8	Client identifier.	Alphanumerical	63
129	FreeText	String	18	Free text.	Any	80
147	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92
148	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
149	Rule80A_2	Char	1	Order origin.	(See field description)	103
150	Account_2	String	12	Client account number.	Alphanumerical	56
162	ClearingFirm_2	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
170	ClientID_2	String	8	Client identifier.	Alphanumerical	63
178	FreeText_2	String	18	Free text.	Any	80
196	OpenClose_2	Char	1	Posting action.	'0' Open 'C' Close	92
197	ClearingHandlingType_2	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
198	STPIndicator	Char	1	The Self Trade Prevention Indicator is set to 1 in incoming orders to activate the Self Trade Prevention treatment and is left null or set to 0 if no Self Trade Prevention treatment is required.	'0' or null – STP Deactivated '1' – STP Activated Other values are rejected.	107
199	ETX	Char	1	End of message		
Total Length			*200*			

MESSAGE USAGE

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

The following fields constitute the clearing information: Rule80A, Account, ClearingFirm, ClientID, FreeText, OpenClose and ClearingHandlingType. For a cross order, a second set of clearing fields is used to provide the counterpart clearing information.

3.2 NEW ORDER (e)

Client ▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'e' New Order	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderQty	Int	4	Total order quantity.	Quantity	95
20	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
24	MaxFloor	Int	4	Disclosed quantity.	Quantity (ignored if '0')	
28	DiscretionOffset	Int	4			
32	StopPx	Int	4	Stop price.	Price	106
36	PegDifference	Int	4	Price difference for a Peg order.	'0' or 'Price difference value'	98
40	DispRange	Int	4			
44	MinQty	Int	4	Minimum quantity to be executed.	Quantity	87
48	PriceScale	Char	1	Number of decimals for Price.	~~TCS~~ '0'..'4' TCS '0'..'6'	100
49	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
61	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
72	ExecInst	Char	1	Execution instruction.	(See field description)	76
73	Side	Char	1	Order side.	'1' Buy '2' Sell '8' Cross ~~SP~~ ~~PM~~	105
74	OrderType	Char	1	Order type.	(See field description)	95
75	TimeInForce	Char	1	Time in force validity.	(See field description)	110
76	Rule80A	Char	1	Order origin.	(See field description)	103
77	TradingSessionID	String	4	Session ID or combination of session IDs for which the order is valid.	(See field description)	

Ofs	Field	Format	Len	Description	Values	Pge
81	Account	String	12	Client account number.	Alphanumerical	56
93	DiscretionInst	Char	1			
94	DiscretionPriceScale	Char	1			
95	StopPxScale	Char	1	Number of decimals for StopPx.	'0'..'4'	107
96	PegDifferenceScale	Char	1	Number of decimals for PegDifference.	'0'..'4'	98
97	ExpireTimeFlag	Char	1	Expiration date/time indicator.	'D' ExpireTime is a date RM NW 'T' ExpireTime is a time ~~NW~~	79
98	ExpireTime	String	6	Expiration date or time.	MMDD or hhmmss (left-padded with blanks)	79
104	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
105	ConfirmFlag	Char	1	Confirmation indicator.	'0' Not confirmed (default if not specified) '1' Confirmed	67
106	MIC	String	4	Market identification code.	ISO 10383 standard	86
110	Currency	String	3	Currency code.	ISO 4217 standard	69
113	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
121	ClientID	String	8	Client identifier.	Alphanumerical	63
129	FreeText	String	18	Free text.	Any	80
147	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92
148	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
149	Rule80A_2	Char	1	Order origin.	(See field description)	103
150	Account_2	String	12	Client account number.	Alphanumerical	56
162	ClearingFirm_2	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
170	ClientID_2	String	8	Client identifier.	Alphanumerical	63
178	FreeText_2	String	18	Free text.	Any	80
196	OpenClose_2	Char	1	Posting action.	'0' Open 'C' Close	92
197	ClearingHandlingType_2	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62

Ofs	Field	Format	Len	Description	Values	Pge
198	STPIndicator	Char	1	The Self Trade Prevention Indicator is set to 1 in incoming orders to activate the Self Trade Prevention treatment and is left null or set to 0 if no Self Trade Prevention treatment is required.	'0' or null – STP Deactivated '1' – STP Activated Other values are rejected.	107
199	DisplayQtyRdm	Char	1	Iceberg peak randomisation.	'0' or null No '1' Yes	74
200	UndisclosedPrice	Int	4	Undisclosed limit price for the undisclosed part of an Iceberg order.	Price	114
204	UndisclosedExecInst	Char	1	Undisclosed ExectInst.	'L' Limit 'M' Peg MidPoint 'R' Primary Peg 'P' Market Peg	114
205	DarkIndicator	Char	1	Option for a member to have the order benefit (or not) from a Pre-Transparency waiver.	'0' or null No '1' Yes	71
206	DisplayedOrderInteraction	Char	1	Option for a member to authorise (or not) an Hidden order to interact with a lit order.	'0' or null No '1' Yes	73
207	MinQtyType	Char	1	MinQty Type for orders eligible for the Dark liquidity.	'0' or null MAQ '1' MES	88
208	DefTradReq	Char	1	Option for a member to request (or not) a deferred publication for a trade which have benefited from the Dark liquidity.	'0' or null Immediate '1' Deferred	72
209	SweepOrder	Char	1	Sweep Order indicator.	'0' or null No '1' Yes	108
210	Filler	Char	1			
211	ETX	Char	1	End of message		
Total Length			*212*			

MESSAGE USAGE

The New Order (e) message requests the creation of a new order and give a member the capacity to request his order to be eligible to match in the Dark Liquidity.

The following fields constitute the clearing information: Rule80A, Account, ClearingFirm, ClientID, FreeText, OpenClose and ClearingHandlingType. For a cross order, a second set of clearing fields is used to provide the counterpart clearing information.

3.3 ORDER CANCEL REQUEST (F)

Client ▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'F' Order Cancel Request	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	OrigClOrdID	Int	8	Original client order ID.	ClOrdID of the order to be modified / cancelled	96
24	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
32	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
43	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
55	Side	Char	1	Order side.	'1' Buy '2' Sell	105
56	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
57	ClassID	String	2	Class ID.	Alphanumerical	61
59	MIC	String	4	Market identification code.	ISO 10383 standard	86
63	Currency	String	3	Currency code.	ISO 4217 standard	69
66	CancelByLocationID	String	11	Identifier of the issuing front-end server whose orders are to be cancelled.	OnBehalfOfLocationID value	60
77	Rule80A	Char	1	Order origin.	(See field description)	103
78	Filler	Char	1			
79	ETX	Char	1	End of message		
Total Length			*80*			

MESSAGE USAGE

The Order Cancel Request message requests the cancellation of the entire remaining quantity of an existing order (single order cancellation) or a set of existing orders matching criteria (bulk order cancellation).

Bulk Order Cancellation

The Order Cancel Request also allows performing a bulk order cancellation by a broker. The following conditions must be met:

- The OrderID field must be set to '-888', the ClOrdID field must be populated, and the OrigClOrdID field must be left empty.
- Either the ClassID field or the Symbol field must be populated (if both are populated, they must be consistent and Symbol is used as criterion).

- Optional additional criteria can be specified with the CancelByLocationID, Side, TechnicalOrdType and Rule80A fields. If no optional criterion is specified, all remaining orders of the issuing firm are cancelled for the populated ClassID or Symbol.

3.4 CANCEL/REPLACE ORDER (G)

Client ▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'G' Cancel/Replace Order	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrigClOrdID	Int	8	Original client order ID.	ClOrdID of the order to be modified / cancelled	96
24	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
32	OrderQty	Int	4	Total order quantity.	Quantity	95
36	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
40	MaxFloor	Int	4	Disclosed quantity.	Quantity (ignored if '0')	
44	DiscretionOffset	Int	4			
48	StopPx	Int	4	Stop price.	Price	106
52	PegDifference	Int	4	Price difference for a Peg order.	'0'	98
56	DispRange	Int	4			
60	Filler	Int	4			
64	PriceScale	Char	1	Number of decimals for Price.	'0'..'4'	100
65	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
76	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
88	ExecInst	Char	1	Execution instruction.	(See field description)	76
89	Side	Char	1	Order side.	'1' Buy '2' Sell	105
90	OrderType	Char	1	Order type.	(See field description)	95
91	TimeInForce	Char	1	Time in force validity.	(See field description)	110
92	Rule80A	Char	1	Order origin.	(See field description)	103
93	TradingSessionID	String	4	Session ID or combination of session IDs for which the order is valid.	(See field description)	
97	Account	String	12	Client account number.	Alphanumerical	56
109	DiscretionInst	Char	1			

Ofs	Field	Format	Len	Description	Values	Pge
110	DiscretionPriceScale	Char	1			
111	StopPxScale	Char	1	Number of decimals for StopPx.	'0'..'4'	107
112	PegDifferenceScale	Char	1	Number of decimals for PegDifference.	'0'..'4'	98
113	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
114	ConfirmFlag	Char	1	Confirmation indicator.	'0' Not confirmed (default if not specified) '1' Confirmed	67
115	MIC	String	4	Market identification code.	ISO 10383 standard	86
119	Currency	String	3	Currency code.	ISO 4217 standard	69
122	ExpireTimeFlag	Char	1	Expiration date/time indicator.	'D' ExpireTime is a date RM NW 'T' ExpireTime is a time ~~NW~~	79
123	ExpireTime	String	6	Expiration date or time.	MMDD or hhmmss (left-padded with blanks)	79
129	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
137	ClientID	String	8	Client identifier.	Alphanumerical	63
145	FreeText	String	18	Free text.	Any	80
163	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92
164	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
165	STPIndicator	Char	1	The Self Trade Prevention Indicator is set to 1 in incoming orders to activate the Self Trade Prevention treatment and is left null or set to 0 if no Self Trade Prevention treatment is required.	'0' or null – STP Deactivated '1' – STP Activated Other values are rejected.	107
166	Filler	Char	1			
167	ETX	Char	1	End of message		
Total Length			*168*			

MESSAGE USAGE

The Cancel/Replace request is used in two situations:

- Changing any valid attribute of an open order (i.e. reduce or increase quantity, change limit price, change instructions, etc.). However, this message is not used to cancel the remaining quantity of an outstanding order (use Order Cancel Request (F) message for this purpose).
- Confirming a new order that can be executed upon entry, but whose matching price hits a collar (in that case, the remaining quantity of that order is rejected).

PM This message is not available for Buy orders.

3.5 PRICE INPUT (I)

Client ▶ CCG

Available on RM NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'I' Price Input	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
20	PriceScale	Char	1	Number of decimals for Price.	'0'..'4'	100
21	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
32	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
44	MIC	String	4	Market identification code.	ISO 10383 standard	86
48	Currency	String	3	Currency code.	ISO 4217 standard	69
51	InputPxType	Char	1	Type of input price.	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price	82
52	Filler	String	3			
55	ETX	Char	1	End of message		
Total Length			*56*			

MESSAGE USAGE

This message is used to inject prices into the trading engine or to update the reference price of an instrument with either a valuation price or an external price from a primary market.

The trading engine acknowledges the request by sending back a Generic Response (y) message.

The type of price is specified in the InputPxType field:

- If set to 'V' (Valuation Trade), a public Execution Report message is broadcast to market participants for one lot size either at the price provided in the message or at the reference price, depending on the instrument class configuration.
- Also depending on instrument class configuration, a public Price Output message may be broadcast.
- If set to 'A' (Alternative Indicative Price), the instrument's reference price is updated with the price provided in the message and a public Price Output message is broadcast with the new reference price.

3.6 ONE SIDE ONLY PERIOD (O)

Client ▶ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'O' One Side Only Period	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
27	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
39	MIC	String	4	Market identification code.	ISO 10383 standard	86
43	Currency	String	3	Currency code.	ISO 4217 standard	69
46	Side	Char	1	Order side.	'1' Buy '2' Sell	105
47	ETX	Char	1	End of message		
Total Length			*48*			

MESSAGE USAGE

This message is used by a Liquidity Provider to start a one-side only (Buy or Sell) period on an instrument. The Trading Engine acknowledges the request by sending back a One Side Only Period Ack (P).

3.7 LIQUIDITY PROVIDER COMMAND (Z)

Client ▶ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'Z' Liquidity Provider Command	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
27	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107

Ofs	Field	Format	Len	Description	Values	Pge
39	MIC	String	4	Market identification code.	ISO 10383 standard	86
43	Currency	String	3	Currency code.	ISO 4217 standard	69
46	LPActionCode	Char	1	LP Action Code.	'1' Knock-In By Issuer (KIBI) '2' Knock-Out By Issuer (KOBI) '3' Payment After Knock-Out (PAKO)	85
47	ETX	Char	1	End of message		
Total Length			*48*			

MESSAGE USAGE

This message is used by a Liquidity Provider to:

- Activate a Warrant instrument upon its creation (KIBI functionality).
- Halt a Warrant instrument that is knocked-out because trading prices on its underlying have breached a pre-defined trading barrier (KOBI functionality).
- Start trading on a Knocked-out Warrant instrument (PAKO functionality).

The Trading Engine acknowledges the request by sending back a Generic Response (y) message.

3.8 BULK QUOTE (B)

Client ▶ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'B' Bulk Quote	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.		65
16	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
27	Rule80A	Char	1	Order origin.	(See field description)	103
28	Account	String	12	Client account number.	Alphanumerical	56
40	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
41	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
49	ClientID	String	8	Client identifier.	Alphanumerical	63
57	FreeText	String	18	Free text.	Any	80
75	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92

Ofs	Field	Format	Len	Description	Values	Pge
76	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
77	RFEIndicator	Char	1	Indicates whether the 'Bulk Quotes (B)' message is (or not) an answer to a 'Request for Execution (M)'	'0' No (Default if not provided) '1' Market animation quote '2' RFE answer quote	103
78	NoQuoteEntries	Int	2	Number of quotes entries in the quote set.	'1'..'150'	90
48+32*i*	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
60+32*i*	BidPxScale	Char	1	Number of decimals for BidPx.	'0'..'4'	59
61+32*i*	OfferPxScale	Char	1	Number of decimals for OfferPx.	'0'..'4'	91
62+32*i*	Filler	String	2			
64+32*i*	BidPx	Int	4	Bid price.	Price	58
68+32*i*	BidSize	Int	4	Quantity of bid.	Quantity	59
72+32*i*	OfferPx	Int	4	Offer price.	Price	91
76+32*i*	OfferSize	Int	4	Quantity of offer.	Quantity	92
80+32*i*	Filler	String	3			
83+32*i*	ETX	Char	1	End of message		
Total Length (116..4884)		84+32*n*			*n* = NoQuoteEntries, *i* ∈[1.. *n*]	

MESSAGE USAGE

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 Bulk Quotes is permitted only one bid quote and one ask quote on a given instrument at a given time. Consequently, subsequent quotes from the same LP on an 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, and a quantity. They participate in the Indicative Matching Price calculation.

A Bulk Quote message includes one unique set of Clearing Data that will be used for all quotes, and a Quotes table including from 1 to 150 quotes. Each quote occurrence includes the instrument ID, a bid price and quantity, or an offer price and quantity, or both. As a consequence, **the Bulk Quote (B) message has a variable size**.

Important Note

In a Bulk Quote (B) message, members must only use instruments belonging to the same Trading Unit. The CCG uses the Symbol of the first quote to route the Bulk Quote message to the appropriate UTP unit. If subsequent quotes in the same message concern instruments that do not belong to the same Trading Unit as the first one, these quotes will be rejected by UTP with an 'Unknown instrument' error.

Quantities must be numeric and a multiple of the Instrument's lot size. Prices must be filled, numeric, not null, and a multiple of the Instrument's tick size. For a given instrument, the bid price must be strictly less than the ask price.

The Bulk Quote message may also be used to modify or cancel quotes:

- A valid quote concerning an instrument that already has a quote 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 is considered as a cancellation. When a Bulk Quote cancellation message (qty = 0) is sent, the price field is not checked.

When errors are detected in one or several repeated fields (that is, Symbol, BidPx, BidPxScale, BidSize, OfferPx, OfferPxScale and OfferSize), the trading engine responds with the Bulk Quote Ack (J) message and rejects *only the invalid quotes* (see message usage in Bulk Quote Ack (J)).

When an error is detected in *any field except a repeated field*, the trading engine responds with the Order Cancel/Replace Reject (8) message and rejects the *entire* Bulk Quote — including all the quotes in the Bulk Quote request.

When the message is valid, the trading engine responds to the request with the Bulk Quote Ack (J) message.

When a given ISIN quote is duplicated in a Bulk Quote message, the Bulk Quote is wholly rejected with an error 20512 “Duplicated Symbol”.

If the first ISIN code mentioned in the Bulk Quote is wrong, the Bulk Quote message is rejected with a Bulk Quote Ack (J) message where BidErrorCode and OfferErrorCode are populated with 30,000 for each ISIN codes sent in message B.

3.9 ORDER STATUS REQUEST (H)

Client ▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	‘H’ Order Status Request	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	‘4’ Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
16	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
24	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
36	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
47	MIC	String	4	Market identification code.	ISO 10383 standard	86
51	Currency	String	3	Currency code.	ISO 4217 standard	69
54	Side	Char	1	Order side.	‘1’ Buy ‘2’ Sell	105
55	FilterOnGatewayID	String	11	Filter on gateway (CCG) ID.	Gateway ID	79

Ofs	Field	Format	Len	Description	Values	Pge
66	FilterOnLocationID	String	11	Filter on Firm's front-end server ID.	Firm's front-end server ID	80
77	Filler	String	2			
79	ETX	Char	1	End of message		
Total Length			*80*			

MESSAGE USAGE

The Order Status request is used by a Firm to retrieve order(s) by receiving Extended Response (x) message(s) back from the trading system; this request may also be used to change the routing information, i.e. the Firm's Front-end server and the gateway (CCG) IDs associated to the retransmitted order(s) (order location migration).

The different possible requests allowed by this message are:

Simple Retransmission

- Retransmit a single order without location migration. The order is routed using the routing information hold by the order, even if they differ from those of the Order Status request.

  This is done by setting the OrderID or the ClOrdID field in the request (if OrderID is valuated, ClOrdID is ignored) and not populating the FilterGatewayID and FilterOnLocationID fields**.**
- *Future use ▶ Retransmit a filtered set of orders without location migration. The orders are routed using the routing information hold by the orders, even if they differ from those of the Order Status request.*

  This is done by setting the OrderID to '-888' in the request and by using the FilterGatewayID and/or FilterOnLocationID as filters to select orders to be retransmitted.

Migration to a New Location

- Migrate a single order to a new location. The order is updated and routed using the FilterGatewayID and FilterOnLocationID fields hold in the Order Status request.

  This is done by populating the OrderID or the ClOrdID field in the request (if OrderID is valuated, ClOrdID is ignored), and by using the FilterGatewayID and/or FilterOnLocationID fields. When FilterOnLocationID is populated with the front-end server ID that issued the order, this one is migrated to the front-end server ID that issued the Order Status request. When FilterGatewayID is populated with the CCG ID that issued the order, the order is migrated to the the CCG ID that issued the Order Status request.
- *Future use ▶ Migrate a filtered set of orders to a new location. The orders are updated and routed using the FilterGatewayID and/or FilterOnLocationID fields hold in the Order Status request (not yet implemented).*

  This is done by setting the the OrderID to '-999' in the request, and by using the FilterGatewayID and/or FilterOnLocationID fields. When FilterOnLocationID is populated, all orders filtered on this value are retransmitted and migrated to the front-end server ID that issued the Order Status request. When FilterGatewayID is populated, all orders filtered on this value are retransmitted and migrated to the CCG ID that issued the Order Status request (not yet implemented).

Caution

These retransmission/migration facilities may have significant impacts on the trading engine and hence on all market participants. For this reason, it is highly recommended **not to use them during the trading session**.

3.10 BULK QUOTE ACK (J)

Client ◀ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'J' Bulk Quote Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
27	Rule80A	Char	1	Order origin.	(See field description)	103
28	Account	String	12	Client account number.	Alphanumerical	56
40	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
41	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
49	ClientID	String	8	Client identifier.	Alphanumerical	63
57	FreeText	String	18	Free text.	Any	80
75	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92
76	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
77	Filler	Char	1			
78	NoQuoteEntries	Int	2	Number of quotes entries in the quote set.	'1'..'150'	90
64+16*i*	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
76+16*i*	BidErrorCode	Int	2	Bid error code.	Numerical	58
78+16*i*	OfferErrorCode	Int	2	Offer error code.	Numerical	91
80+16*n*	Filler	String	3			
83+16*n*	ETX	Char	1	End of message		
Total Length (100..2484)			84+16*n*		n = NoQuoteEntries, $i \in [1.. n]$	

MESSAGE USAGE

This message is used by the Trading Engine to respond to the Bulk Quote (B) message sent by Liquidity Providers when no error is detected in any non-repeated field of the Bulk Quote request. In case of error in any non-repeated field in the Bulk Quote request, the trading engine rejects the Bulk Quote request with the Order Cancel/Replace Reject (8) message.

For each occurrence of the Quotes aggregate provided in the Bulk Quote request (from 1 to 150 occurrences), a related occurrence of the Quotes Ack aggregate may be found in the Bulk Quote Ack message. As a result, **the Bulk Quote Ack message has a variable size**.

The Quotes Ack aggregate includes the instrument ID, a Bid Error Code and an Offer Error Code. UTP populates the error codes as follows:

- If an error has been detected in the Symbol field of the input Quotes aggregate, both the BidErrorCode and OfferErrorCode are provided in the associated Quotes Ack aggregate.
- If an error is detected in the BidPx, BidPxScale or BidSize field, the error code is provided in the BidErrorCode field.
- If an error is detected on the OfferPx, OfferPxScale or OfferSize field, the error code is provided in the OfferErrorCode field.
- When no error is detected in these fields, BidErrorCode and OfferErrorCode are provided with ‘0’.

3.11 ONE SIDE ONLY PERIOD ACK (P)

Client ◀ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	‘P’ One Side Only Period Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	‘4’ Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; ‘-1’ if not significant.	113
20	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
22	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
33	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
45	MIC	String	4	Market identification code.	ISO 10383 standard	86
49	Currency	String	3	Currency code.	ISO 4217 standard	69
52	Side	Char	1	Order side.	‘1’ Buy ‘2’ Sell	105
53	Text	String	40	Request status or error text.	Alphanumerical	110
93	Filler	String	2			
95	ETX	Char	1	End of message		
Total Length			*96*			

MESSAGE USAGE

This message is used by the Trading Engine to acknowledge a One Side Only Period (O) message.

3.12 ONE SIDE ONLY PERIOD NOTICE (N)

Client ◀ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'N' One Side Only Period Notice	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
12	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
24	MIC	String	4	Market identification code.	ISO 10383 standard	86
28	Currency	String	3	Currency code.	ISO 4217 standard	69
31	SecurityStatus	Char	1	Instrument status.	'O' Inherited 'H' Halted 'C' Closed	104
32	Side	Char	1	Order side.	'1' Buy '2' Sell	105
33	PeriodStatus	Char	1	Beginning or ending indicator of a one-side-only period.	'Y' Beginning of a one-side-only period 'Z' End of the one-side-only period	98
34	Filler	Char	1			
35	ETX	Char	1	End of message		
Total Length			*36*			

MESSAGE USAGE

3.13 QUOTE REQUEST (L)

Client ◀ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'L' Quote Request	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
19	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
31	MIC	String	4	Market identification code.	ISO 10383 standard	86
35	Currency	String	3	Currency code.	ISO 4217 standard	69
38	AFQReason	Char	1	Reason why the Ask for Quote has been set.	(See field description)	57
39	ETX	Char	1	End of message		
Total Length			*40*			

MESSAGE USAGE

This message is sent by the trading engine to a Liquidity Provider when a quote of the latter is required. AFQReason provides the reason of the quote requirement.

3.14 REQUEST FOR SIZE (r)

Client ▶ CCG

Available on RM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'r' Request for Size	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	OrderQty	Int	4	Total order quantity.	Quantity	95
20	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
31	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
43	MIC	String	4	Market identification code.	ISO 10383 standard	86

Ofs	Field	Format	Len	Description	Values	Pge
47	Currency	String	3	Currency code.	ISO 4217 standard	69
50	Side	Char	1	Order side.	'0' None '1' Buy '2' Sell	105
51	ETX	Char	1	End of message		
Total Length			*52*			

MESSAGE USAGE

This message is sent by a member indicating the size the member wants to trade. When UTP receives the message, it replies back with a Request for size acknowledgment (s) after undertaking several consistency and functional checks. If the message passes the checks, a market data message diffuses the data to market participants. Upon reception of the market data message, LPs can respond by sending New Order (D) or a New Order (e) message to add orders to the order book.

3.15 REQUEST FOR SIZE ACKNOWLEDGEMENT (s)

Client ▶ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	's' Request for Size Acknowledgement	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
20	OrderQty	Int	4	Total order quantity.	Quantity	95
24	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
26	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
37	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
49	MIC	String	4	Market identification code.	ISO 10383 standard	86
53	Currency	String	3	Currency code.	ISO 4217 standard	69
56	Side	Char	1	Order side.	'0' None '1' Buy '2' Sell	105
57	Text	String	40	Request status or error text.	Alphanumerical	110
97	Filler	String	2			

Ofs	Field	Format	Len	Description	Values	Pge
99	ETX	Char	1	End of message		
Total Length			*100*			

MESSAGE USAGE

This message is an acknowledgement or rejection response to a Request for Size (r) message.

- If the request is accepted, the ErrorCode is '0'.
- If the request is rejected, the ErrorCode is not '0' and the Text provides a human readable reason for the rejection.

3.16 REQUEST FOR EXECUTION (M)

Client ◀ CCG

Available on NW

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'M' Request for Execution	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
19	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
31	MIC	String	4	Market identification code.	ISO 10383 standard	86
35	Currency	String	3	Currency code.	ISO 4217 standard	69
38	Filler	Char	1			
39	ETX	Char	1	End of message		
Total Length			*40*			

MESSAGE USAGE

This message is used by the Trading 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 either:

- Modifies the quotes by issuing a Bulk Quote (B) with new prices.
- Confirms the quotes by issuing a Bulk Quote (B) with the same prices.
- Ignores the request.

3.17 ORDER ACK (a)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'a' Order Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
39	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
51	MIC	String	4	Market identification code.	ISO 10383 standard	86
55	Currency	String	3	Currency code.	ISO 4217 standard	69
58	DarkIcebergEligible	Char	1	Indicator that highlights if the undisclosed part of an iceberg order is eligible for the Dark liquidity.	'0' No '1' Yes	71
59	ETX	Char	1	End of message		
Total Length			*60*			

MESSAGE USAGE

This message is an acknowledgement sent by the trading engine in response to a New Order (D) or New Order (e) to confirm the creation of the new order.

3.18 ORDER FILL (2)

Client ◀ CCG

Available on RM NW SP PM

Client ◀ CCG-DC

Available on RM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'2' Order Fill	

Ofs	Field	Format	Len	Description	Values	Pge
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}$-1	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	UTPExID	Int	8	Trade reference ID by instrument & day.	Numerical	115
32	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
36	LastShares	Int	4	Quantity of last fill.	Quantity	84
40	LastPx	Int	4	Price of last fill.	Price	83
44	IMSCompID	String	11	ID of the Counterpart Firm in specific cases or ID of the Clearing organization (CCP).	Firm ID or CCP ID	82
55	LastPxScale	Char	1	Number of decimals for LastPx.	'0'..'4'	84
56	LiquidityIndicator	Char	1	Effect indicator on liquidity.	(See field description)	85
57	Side	Char	1	Order side.	'1' Buy '2' Sell	105
58	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
69	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
81	MIC	String	4	Market identification code.	ISO 10383 standard	86
85	Currency	String	3	Currency code.	ISO 4217 standard	69
88	TransparencyInd	Char	1	Execution and Transparency type Indicator.	'0' Lit Trade / Regular Trade '1' Dark trade with immediate publication '2' Dark trade with deferred publication	113
89	Filler	String	2			
91	ETX	Char	1	End of message		
Total Length			*92*			

MESSAGE USAGE

This unsolicited message is sent by the trading engine in order to notify an order issuer that his or her order has been partially or totally filled.

Each execution notice is assigned a unique sequential identifier per firm and trading session, provided by the ExecID field.

For each trade done on Regulated Market and TCS, an additional Order Fill (2) message may be sent by the Drop Copy process to notify the order issuer the Clearing organization (CCP) handling the trade. This information is published through the IMSCompID field.

Note that this additional message is not systematically sent to all Member Firms. Member Firms who want to receive this additional Order Fill (2) message have to make a specific request to Euronext which will make the appropriate configuration within the trading system.

3.19 CANCEL REQUEST ACK (6)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'6' Cancel Request Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
39	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
51	MIC	String	4	Market identification code.	ISO 10383 standard	86
55	Currency	String	3	Currency code.	ISO 4217 standard	69
58	Filler	Char	1			
59	ETX	Char	1	End of message		
Total Length			*60*			

MESSAGE USAGE

This message is an acknowledgement sent by the trading engine in response to an Order Cancel Request (F) request to confirm the receipt of the firm's Cancel request for an existing order (this message is not sent if the cancel request is sent by Market Operations on behalf of the firm).

3.20 ORDER KILLED (4)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'4' Order Killed	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88

Ofs	Field	Format	Len	Description	Values	Pge
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
39	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
51	MIC	String	4	Market identification code.	ISO 10383 standard	86
55	Currency	String	3	Currency code.	ISO 4217 standard	69
58	OrdStatus	Char	1	Order status.	(See field description)	96
59	ETX	Char	1	End of message		
Total Length			*60*			

MESSAGE USAGE

This unsolicited message is sent by the trading engine when an order is no longer active, for example, because its validity expires, or because Market Operations cancels the order on behalf of a firm.

This message is also sent as a confirmation of an order cancellation.

This message is sent to the connection that owns the order, including, in the case of bulk cancel, orders issued by other connections.

3.21 BULK CANCEL ACK REPORT (K)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'K' Bulk Cancel Ack Report	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113

Ofs	Field	Format	Len	Description	Values	Pge
28	TotalAffectedOrders	Int	4	Number of orders cancelled upon mass cancel request.	'0'..'10^{10}-1' ('-1' upon request acknowledgement)	111
32	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
43	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
55	Side	Char	1	Order side.	'1' Buy '2' Sell	105
56	ClassID	String	2	Class ID.	Alphanumerical	61
58	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
59	Rule80A	Char	1	Order origin.	(See field description)	103
60	CancelByLocationID	String	11	Identifier of the issuing front-end server whose orders are to be cancelled.	OnBehalfOfLocationID value	60
71	MIC	String	4	Market identification code.	ISO 10383 standard	86
75	Currency	String	3	Currency code.	ISO 4217 standard	69
78	Filler	Char	1			
79	ETX	Char	1	End of message		
Total Length			*80*			

MESSAGE USAGE

This message is used to:

- Acknowledge a Bulk Cancel request (see Order Cancel Request (F)). In this case the TotalAffectedOrders field is set to '-1'.
- Report the end of the Bulk Cancel processing. In this case the TotalAffectedOrders field is set to the number of orders cancelled by the Bulk Cancel request.

Following the sending of the Bulk Cancel acknowledgment message, and before the sending of the Bulk Cancel report message, an Order Killed (4) message is sent for each order concerned by the Bulk Cancel to the connection that owns the order. As such, the Bulk Cancel Ack/Report (K) message allows the connection that issues the request, possibly different from the connection owner of all the orders cancelled, to get an answer to his or her request.

3.22 CANCEL/REPLACE REQUEST ACK (E)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'E' Cancel/Replace Request Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	0..2^{16}-1	88

Ofs	Field	Format	Len	Description	Values	Pge
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
39	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
51	MIC	String	4	Market identification code.	ISO 10383 standard	86
55	Currency	String	3	Currency code.	ISO 4217 standard	69
58	Filler	Char	1			
59	ETX	Char	1	End of message		
Total Length			*60*			

MESSAGE USAGE

This message is an acknowledgement sent by the trading engine in response to a Cancel/Replace Order (G) request to confirm the receipt of the firm's Cancel/Replace request for an existing order.

3.23 ORDER REPLACED (5)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'5' Order Replaced	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$-2^{63}...2^{63}-1$	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
39	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
51	MIC	String	4	Market identification code.	ISO 10383 standard	86
55	Currency	String	3	Currency code.	ISO 4217 standard	69
58	Filler	Char	1			

Ofs	Field	Format	Len	Description	Values	Pge
59	ETX	Char	1	End of message		
Total Length			*60*			

MESSAGE USAGE

This message is sent by the trading engine to confirm that a cancel/replace request has been successfully processed. It follows the Cancel/Replace Request Ack (E) message that confirms only that the cancel/replace request has been accepted and is about to be processed.

3.24 TRADING SESSION STATUS (h)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'h' Trading Session Status	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	MktPhaseChgTime	Int	4	Time of market phase change.	Seconds since 01/01/1970 00:00, '-1' if not significant	88
12	ClassID	String	2	Class ID.	Alphanumerical	61
14	ClassStatus	String	4	Class status.	(See field description)	61
18	OrdEntryAllowed	Char	1	Order entry allowed indicator.	'0' Order entry automatically forbidden '1' Order entry allowed '2' Order entry manually forbidden	94
19	TradingSessionID	String	4	Session ID or combination of session IDs for which the order is valid.	(See field description)	
23	ETX	Char	1	End of message		
Total Length			*24*			

MESSAGE USAGE

The Trading Session Status message is sent by the Trading Engine to all market participants whenever the status of an instrument class changes. This occurs in one of the following conditions:

- Market phase change;
- Market halted;
- Order entry allowed or forbidden by Market Operations.

3.25 ORDER CANCEL/REPLACE REJECT (8)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'8' Order Cancel/Replace Reject	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0..2^{16}-1$	65
16	OrigClOrdID	Int	8	Original client order ID.	ClOrdID of the order to be modified / cancelled	96
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
28	CollarRejPx	Int	4	Price of collar hit in case of rejection.	Price	66
32	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
34	RejType	Char	1	Type of reject.	'1' Order reject '2' Cancel reject '3' Replace reject	103
35	Text	String	40	Request status or error text.	Alphanumerical	110
75	RejReason	Char	1	Reason for request rejection.	See 'UTP Error List' for possible values.	102
76	CollarRejType	Char	1	Hit collar type in case of rejection.	'H' High collar 'L' Low collar	67
77	CollarRejPxScale	Char	1	Number of decimals for CollarRejPx.	'0'..'4'	67
78	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
89	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
101	MIC	String	4	Market identification code.	ISO 10383 standard	86
105	Currency	String	3	Currency code.	ISO 4217 standard	69
108	Filler	String	3			
111	ETX	Char	1	End of message		
Total Length			*112*			

MESSAGE USAGE

This message is sent by the trading engine in response to a New Order (D), New Order (e), Cancel/Replace Order (G) or Order Cancel Request (F) request in case the order creation, replacement or cancellation cannot be processed (the RejType field provides the nature of the rejected request).

This message is also sent by the trading engine in response to a Bulk Quote (B) when an error is detected in a not repeated field (see Bulk Quote (B) Message Usage for further details).

The ErrorCode, RejReason and Text fields provide the reason of the request rejection. Please refer to the ***UTP Error List*** document for the list of possible values for these fields.

The CCG-Binary Gateway may also generate this message by itself. The list below provides the possible cases:

- ***Invalid Msg Type to Parse*** (generic error when parsing message; RejReason = ‘0’);
- ***Invalid Domain*** (client is trying to send message for OnBehalfOfCompID it does not own; RejReason = ‘0’);
- ***Unknown Symbol*** (we cannot find symbol in our symbol database, meaning we do not trade that symbol; RejReason = ‘0’);
- ***System Un-Available*** (we cannot connect to the UTP engine for the specified symbol; RejReason = ‘0’);
- ***Temp Teck Problems*** (generic error when trying to route a message to UTP; RejReason = ‘0’);
- ***-777 bulk cancel not supported*** (Client attempted to do a ‘-777’ bulk cancel which is not allowed; RejReason = ‘0’).

3.26 BUST/CORRECT (C)

Client ◀ CCG

Available on RM NW SP PM

Client ◀ CCG-DC

Available on RM TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	‘C’ Bust/Correct	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	‘4’ Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0..2^{16}$-1	65
16	UTPExID	Int	8	Trade reference ID by instrument & day.	Numerical	115
24	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; ‘-1’ if not significant.	113
28	LastShares	Int	4	Quantity of last fill.	Quantity	84
32	LastPx	Int	4	Price of last fill.	Price	83
36	LastPxScale	Char	1	Number of decimals for LastPx.	‘0’..’4’	84
37	TradeChangeType	Char	1	Type of MO action on trade.	‘1’ Trade busted ‘2’ Trade corrected	111
38	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72

Ofs	Field	Format	Len	Description	Values	Pge
49	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
61	MIC	String	4	Market identification code.	ISO 10383 standard	86
65	Currency	String	3	Currency code.	ISO 4217 standard	69
68	Filler	String	3			
71	ETX	Char	1	End of message		
Total Length			*72*			

MESSAGE USAGE

This message is sent to both counterparts of a trade if Market Operations busts a trade.

For each trade cancelled on Regulated Market and TCS, an additional Bust/Correct (C) message may be sent by the Drop Copy process.

Note that this additional message is not systematically sent to all Member Firms. Member Firms who want to receive this additional Bust/Correct (C) message have to make a specific request to Euronext which will make the appropriate configuration within the trading system.

3.27 GENERIC RESPONSE (y)

Client ◀ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'y' Generic Response	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0..2^{16}$-1	65
16	OrigMsgSeqNum	Int	4	Message sequence number of the original request.	Sequential integer	97
20	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
22	OrigMsgType	Char	1	Message type of the original request.	Header type	97
23	Text	String	40	Request status or error text.	Alphanumerical	110
63	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
74	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
86	MIC	String	4	Market identification code.	ISO 10383 standard	86
90	Currency	String	3	Currency code.	ISO 4217 standard	69
93	Filler	String	2			
95	ETX	Char	1	End of message		
Total Length			*96*			

MESSAGE USAGE

This message is a generic acknowledgement or rejection response to a Price Input (I) message, a Liquidity Provider Command (Z) message.

- If the request is accepted, the ErrorCode is '0'.
- If the request is rejected, the ErrorCode is not '0' and the Text provides a human readable reason for the rejection.

3.28 EXTENDED RESPONSE (x)

Client ◀▶ CCG-DC

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'x' Extended Response	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0..2^{16}$-1	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	ExecID	Int	8	Execution report ID.	Sequential	76
32	UTPExID	Int	8	Trade reference ID by instrument & day.	Numerical	115
40	OrderQty	Int	4	Total order quantity.	Quantity	95
44	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
48	DiscretionOffset	Int	4			
52	StopPx	Int	4	Stop price.	Price	106
56	PegDifference	Int	4	Price difference for a peg order.	'0'	98
60	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
64	LastPx	Int	4	Price of last fill.	Price	83
68	AvgPx	Int	4	Average price of fills.	Price	58
72	LastShares	Int	4	Quantity of last fill.	Quantity	84
76	LeavesQty	Int	4	Remaining quantity.	Quantity	84
80	CumQty	Int	4	Cumulated quantity.	Quantity	69
84	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
86	PriceScale	Char	1	Number of decimals for Price.	~~TCS~~ '0'..'4' TCS '0'..'6'	100
87	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107

Ofs	Field	Format	Len	Description	Values	Pge
99	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
110	DeliverToLocationID	String	11	ID of the targeted firm's front-end server.	Front-end server ID	73
121	ExecInst	Char	1	Execution instruction.	(See field description)	76
122	Side	Char	1	Order side.	'1' Buy '2' Sell	105
123	OrderType	Char	1	Order type.	(See field description)	95
124	TimeInForce	Char	1	Time in force validity.	(See field description)	110
125	Rule80A	Char	1	Order origin.	(See field description)	103
126	TradingSessionID	String	4	Session ID or combination of session IDs for which the order is valid.	(See field description)	
130	Account	String	12	Client account number.	Alphanumerical	56
142	DiscretionInst	Char	1			
143	DiscretionPriceScale	Char	1			
144	StopPxScale	Char	1	Number of decimals for StopPx.	'0'..'4'	107
145	PegDifferenceScale	Char	1	Number of decimals for PegDifference.	'0'..'4'	98
146	ExpireTime	String	6	Expiration date or time.	MMDD or hhmmss (left-padded with blanks)	79
152	TechnicalOrdType	Char	1	Order technical origin.	(See field description)	109
153	ExecRefID	String	24	Trade reference ID by trading unit and day.	Alphanumerical	77
177	ExecTransType	Char	1	Transaction type.	'0' New '1' Cancel *'2' Correct* ◄ *Future use* '3' Status ~~TCS~~	78
178	OrdStatus	Char	1	Order status.	(See field description)	96
179	ExecType	Char	1	Execution type.	(See field description)	78
180	LiquidityIndicator	Char	1	Effect indicator on liquidity.	(See field description)	85
181	Text	String	40	Request status or error text.	Alphanumerical	110
221	IMSCompID	String	11	ID of the Counterpart Firm in specific cases.	Firm ID	82
232	MIC	String	4	Market identification code.	ISO 10383 standard	86
236	Currency	String	3	Currency code.	ISO 4217 standard	69
239	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
247	ClientID	String	8	Client identifier.	Alphanumerical	63
255	FreeText	String	18	Free text.	Any	80
273	OpenClose	Char	1	Posting action.	'0' Open 'C' Close	92
274	ClearingHandlingType	Char	1	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	62
275	LastPxScale	Char	1	Number of decimals for LastPx.	'0'..'4'	84

Ofs	Field	Format	Len	Description	Values	Pge
276	AvgPxScale	Char	1	Number of decimals for AvgPx.	'0'..'4'	58
277	Filler	String	2			
279	ETX	Char	1	End of message		
Total Length			*280*			

MESSAGE USAGE

This unsolicited message is sent by the Drop Copy process to the firm centralizer when Order executions (partial fill or fill execution) or Trade cancellations are reported by the Trading Engine. It duplicates for the centralizer the information contained in the Order Fill (2) or the Bust/Correct (C) messages and includes the complementary information not contained in these two messages and necessary to the centralizer.

3.29 CLASS EVENT (Q)

Client ◀▶ CCG

Available on RM NW SP PM

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'Q' Class Event	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	Timestamp	Int	8	Event timestamp.	Micro-seconds since 01/01/1970 at 00:00	111
16	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
27	ClassEvent	Char	1	Class event type.	'F' Failover of a trading unit *'C' Cleanup* ◀ *Future use* *'E' End of retransmission* ◀ *Future use*	60
28	ClassID	String	2	Class ID.	Alphanumerical	61
30	Filler	Char	1			
31	ETX	Char	1	End of message		
Total Length			*32*			

MESSAGE USAGE

This message is used in the context of the resend order book feature.

The resend order book feature is used in two situations:

- In case of failover only when the trade process starts on the standby node promoted as a master.
- In this case, for each class hosted by the defective TU, a Class Event message is sent with event type 'F' (Failover) and the timestamp of the last modified order within the memory of the defective TU (Note

that the provided timestamp is much more accurate (precision up to the microsecond) than the TransactTime field of Extended Response (x) messages (precision up to the second)).

- *Future use ▶ In case of UTM command (resend whole order books, by Trading Unit (TU), by Firm, or by Location). In case of retransmission by Firm or Location, the corresponding fields are populated in the message. In the other cases, CCG propagates the message to every firm & location.*

  In this case, the message flow is the following:

  - For each class concerned by the order retransmission, a Class Event message is sent with event type 'C' (Cleanup);
  - Then, the order book of every instrument concerned is sent using *Extended Response (x)* messages;
  - Finally, a Class Event message is sent for each class concerned by retransmission, with event type 'E' (End of retransmission).

3.30 TCS C&R (c)

Client ▶ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'c' TCS C&R	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}$-1	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
35	TCSMsgType	String	4	TCS message type ID.	'0402' TCS declaration cancellation '0403' TCS declaration refusal '0404' TCS trade cancellation	109
39	ETX	Char	1	End of message		
Total Length			*40*			

MESSAGE USAGE

The message TCS C&R (c) (SLE402-403-404) helps the broker to send Declaration Cancellation, Declaration Refusal and Trade Cancellation to the TCS trading engine.

The content of all these messages is similar. The different messages can be distinguished by the field TCSMsgType where:

- TCSMsgType = '0402', when the TCS C&R message is set as Declaration Cancellation message (ex SLE-0402);

- TCSMsgType = ‘0403’, when the TCS C&R message is set as Declaration Refusal message (ex SLE-0403);
- TCSMsgType = ‘0404’, when the TCS C&R message is set as Trade Cancellation message (ex SLE-0404).

3.31 TCS PRICE INPUT (p)

Client ▶ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	‘p’ TCS Price Input	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	‘4’ Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}-1$	65
16	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
20	PriceScale	Char	1	Number of decimals for Price.	~~TCS~~ ‘0’..’4’ TCS ‘0’..’6’	100
21	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
32	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
44	ByPassIndicator	Char	1	Control indicator of a NAV+/- against a % deviation.	(null) Not applicable ‘0’ Deviation control ‘1’ No control	59
45	Filler	String	2			
47	ETX	Char	1	End of message		
Total Length			*48*			

MESSAGE USAGE

This message TCS Price Input (p) (ex SLE-0425) is used by the Dutch Fund Manager to send a price to TCS trading Engine in order to achieve pre-matched TCS when trade type is ‘I’ or ‘i’.

3.32 TCS TRADE ENTRY (T)

Client ▶ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'T' TCS Trade Entry	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}$-1	65
16	OrderQty	Int	4	Total order quantity.	Quantity	95
20	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
24	ContraTradeTime	Int	4	Execution date and time of a MiFID trade in TCS.	Seconds since 01/01/1970 00:00; '-1' if not significant	68
28	PriceScale	Char	1	Number of decimals for Price.	'0'..'6'	100
29	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
40	Side	Char	1	Order side.	'1' Buy '2' Sell '8' Cross	105
41	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
53	CustomerOrFirm	Int	2	Type of order sent by Broker.	(See field description)	70
55	ExecutingBroker	String	11	Member ID.	Alphanumerical	75
66	ExecCounterpart	String	11	Member ID.	Alphanumerical	76
77	EnteringCounterpart	String	11	Counterpart member ID.	Firm ID	74
88	OperationTypeIndicator	Char	1	Type of TCS trade.	(See field description)	93
89	Currency	String	3	Currency code.	ISO 4217 standard	69
92	OtherFactor	Char	1	Factors others than the current market valuation.	(null) Not applicable '0' Price of the instrument '1' Price resulting from other price factors	97
93	QuantNotation	String	3	Quantity notation.	(null) Not provided 'UNT' Units 'FMT' Facial amount	102
96	Venue	String	11	Venue ID.	(See field description)	115
107	ByPassControlFlag	Char	1	Control indicator of the price and quantity of a MiFID trade.	(null) Not applicable '0' Control if OperationTypeIndicator = 'M' or 'N' '1' No control	59
108	TransactID	String	30	MiFID trade reference.	Numerical	112
138	ContractMultiplier	String	20	Price multiplier coefficient for instrument unit price.	IFt/QMt format (default blank/19-zero padding)	68

Ofs	Field	Format	Len	Description	Values	Pge
158	DefTradInd	Char	1	Trade publication type indicator.	(null) Not provided '0' Immediate '1' Differed	72
159	SettlPeriod	String	2	Settlement delay.	'00'..'30'	105
161	ClientIDMiFID	String	12	Buying client ID.	Alphanumerical	63
173	ClientIDMiFIDCross	String	12	Selling client ID (used for cross trades only).	Selling client ID.	63
185	ClientIDType	Char	1	Type of buying client ID.	(See field description)	64
186	ClientIDTypeCross	Char	1	Type of selling client ID (used for cross trades only).	(See field description)	64
187	Filler	String	2			
189	TransactionTypeIndicator	Char	1	Transaction type indicator.	(See field description)	112
190	Filler	Char	1			
191	ETX	Char	1	End of message		
Total Length			*192*			

MESSAGE USAGE

This message Trade Entry (T) (ex SLE-0428) is used by the Broker for TCS Trade Entry.

3.33 TCS DECLARATION (d)

Client ▶ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'd' TCS Declaration	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}-1$	65
16	OrderQty	Int	4	Total order quantity.	Quantity	95
20	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
24	VWAPBegTime	Int	4	Start time of VWAP calculation.	Seconds since 01/01/1970 at 00:00; '-1' if not significant.	115
28	VWAPEndTime	Int	4	End time of VWAP calculation.	Seconds since 01/01/1970 at 00:00; '-1' if not significant.	116
32	GrossTradeAmt	Int	4	Total amount of a TCS declaration.	$0..10^{10}-1$	81
36	PriceScale	Char	1	Number of decimals for Price.	'0'..'6'	100

Ofs	Field	Format	Len	Description	Values	Pge
37	OnBehalfOfCompID	String	11	ID of the issuing firm.	Firm ID	92
48	Side	Char	1	Order side.	'1' Buy '2' Sell '8' Cross	105
49	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
61	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61
69	CustomerOrFirm	Int	2	Type of order sent by Broker.	(See field description)	70
71	SettlementFlag	Char	1	Settlement flag.	'0' Not settlement '1' Settlement	105
72	GuaranteeFlag	Char	1	Guarantee flag.	(null) Not provided '0' Trade not guaranteed '1' Trade guaranteed	81
73	SettlPeriod	String	2	Settlement delay.	'00'..'30'	105
75	FreeText_d	String	10	Free text in TCS declaration.	Alphanumerical	81
85	ExecutingBroker	String	11	Member ID.	Alphanumerical	75
96	ExecCounterpart	String	11	Member ID.	Alphanumerical	76
107	EnteringCounterpart	String	11	Counterpart member ID.	Firm ID	74
118	OperationTypeIndicator	Char	1	Type of TCS trade.	(See field description)	93
119	Currency	String	3	Currency code.	ISO 4217 standard	69
122	OtherFactor	Char	1	Factors others than the current market valuation.	(null) Not applicable '0' Price of the instrument '1' Price resulting from other price factors	97
123	QuantNotation	String	3	Quantity notation.	(null) Not provided 'UNT' Units 'FMT' Facial amount	102
126	Venue	String	11	Venue ID.	(See field description)	115
137	ContractMultiplier	String	20	Price multiplier coefficient for instrument unit price.	IFt/QMt format (default blank/19-zero padding)	68
157	ClientIDMiFID	String	12	Buying client ID.	Alphanumerical	63
169	ClientIDMiFIDCross	String	12	Selling client ID (used for cross trades only).	Selling client ID.	63
181	ClientIDType	Char	1	Type of buying client ID.	(See field description)	64
182	ClientIDTypeCross	Char	1	Type of selling client ID (used for cross trades only).	(See field description)	64
183	DefTradInd	Char	1	Trade publication type indicator.	(null) Not provided '0' Immediate '1' Differed	72
184	Account	String	12	Client account number.	Alphanumerical	56
196	Account_2	String	12	Client account number.	Alphanumerical	56
208	Filler	String	2			
210	TransactionTypeIndicator	Char	1	Transaction type indicator.	(See field description)	112
211	Filler	String	4			
215	ETX	Char	1	End of message		
Total Length			*216*			

MESSAGE USAGE

This message TCS declaration (d) (ex SLE-0441) is used by the Broker for TCS Declaration.

3.34 TCS MESSAGE REJECT (j)

Client ◀ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'j' TCS Message Rekect	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}-1$	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}-1$	65
16	ErrorCode	Int	2	Error code in case of rejection.	Numerical	75
18	TCSErrorText	String	100	TCS error message text.	Alphanumerical	109
118	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
129	Filler	String	2			
131	ETX	Char	1	End of message		
Total Length			*132*			

MESSAGE USAGE

This message TCS Message Reject (j) is used to give more information about the rejection of a TCS Declaration (d), TCS Trade Entry (T) or TCS Price Input (p) which is not correct from a functional point of view. The content of the message is reachable via the TCS error code (ex SLE-0418).

3.35 TCS PRICE ACK (q)

Client ◀ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	'q' TCS Price Ack	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101

Ofs	Field	Format	Len	Description	Values	Pge
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}$-1	65
16	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
20	PriceScale	Char	1	Number of decimals for Price.	'0'..'6'	100
21	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
32	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
44	Filler	String	3			
47	ETX	Char	1	End of message		
Total Length			*48*			

MESSAGE USAGE

This message TCS Price Ack. (q) (ex SLE-0426) is used by TCS trading engine to acknowledge a TCS Price Input (p) (ex SLE-0425).

3.36 TCS TRADE ENTRY NOTICE (t)

Client ◀ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	't' TCS Trade Entry Notice	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	'4' Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0...10^{16}$-1	65
16	ExecID	Int	8	Execution report ID.	Sequential	76
24	OrderQty	Int	4	Total order quantity.	Quantity	95
28	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
32	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.	113
36	ContraTradeTime	Int	4	Execution date and time of a MiFID trade in TCS.	Seconds since 01/01/1970 00:00; '-1' if not significant	68
40	PriceScale	Char	1	Number of decimals for Price.	'0'..'6'	100
41	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72

Ofs	Field	Format	Len	Description	Values	Pge
52	Side	Char	1	Order side.	'1' Buy '2' Sell '8' Cross	105
53	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
65	CustomerOrFirm	Int	2	Type of order sent by Broker.	(See field description)	70
67	ExecutingBroker	String	11	Member ID.	Alphanumerical	75
78	ExecCounterpart	String	11	Member ID.	Alphanumerical	76
89	EnteringCounterpart	String	11	Counterpart member ID.	Firm ID	74
100	OperationTypeIndicator	Char	1	Type of TCS trade.	(See field description)	93
101	Currency	String	3	Currency code.	ISO 4217 standard	69
104	OtherFactor	Char	1	Factors others than the current market valuation.	(null) Not applicable '0' Price of the instrument '1' Price resulting from other price factors	97
105	QuantNotation	String	3	Quantity notation.	(null) Not provided 'UNT' Units 'FMT' Facial amount	102
108	Venue	String	11	Venue ID.	(See field description)	115
119	ByPassControlFlag	Char	1	Control indicator of the price and quantity of a MiFID trade.	(null) Not applicable '0' Control if OperationTypeIndicator = 'M' or 'N' '1' No control	59
120	TransactID	String	30	MiFID trade reference.	Numerical	112
150	ContractMultiplier	String	20	Price multiplier coefficient for instrument unit price.	IFt/QMt format (default blank/19-zero padding)	68
170	DefTradInd	Char	1	Trade publication type indicator.	null) Not provided 0' Immediate '1' Differed	72
171	SettlPeriod	String	2	Settlement delay.	'00'..'30'	105
173	Filler	String	2			
175	TransactionTypeIndicator	Char	1	Transaction type indicator.	(See field description)	112
176	Filler	Char	1			
177	Filler	String	2			
179	ETX	Char	1	End of message		
Total Length			*180*			

MESSAGE USAGE

This message Trade Entry Notice (t) (ex SLE-0429) is used as a response to a TCS Trade Entry (T) message.

3.37 TCS NOTICE (n)

Client ◀ CCG

Available on TCS

MESSAGE FIELDS

Ofs	Field	Format	Len	Description	Values	Pge
0	Header	Char	1	Message type	‘n’ TCS Notice	
1	ProtocolVersion	Char	1	CCG Binary protocol version.	‘4’ Extended protocol with TCS support	101
2	MsgLen	Int	2	Binary message length.	$0..2^{16}$-1	88
4	MsgSeqNum	Int	4	Message sequence number.	Sequential.	89
8	ClOrdID	Int	8	Client order ID.	$0…10^{16}$-1	65
16	OrderID	Int	8	Engine order ID. Unique per day per instrument.	Alphanumerical	94
24	OrderQty	Int	4	Total order quantity.	Quantity	95
28	Price	Int	4	Instrument price per unit of quantity (share).	Price	99
32	TransactTime	Int	4	Transaction time.	Seconds since 01/01/1970 at 00:00 UTC; ‘-1’ if not significant.	113
36	VWAPBegTime	Int	4	Start time of VWAP calculation.	Seconds since 01/01/1970 at 00:00; ‘-1’ if not significant.	115
40	VWAPEndTime	Int	4	End time of VWAP calculation.	Seconds since 01/01/1970 at 00:00; ‘-1’ if not significant.	116
44	GrossTradeAmt	Int	4	Total amount of a TCS declaration.	$0..10^{10}$-1	81
48	PriceScale	Char	1	Number of decimals for Price.	0’..’6’	100
49	DeliverToCompID	String	11	ID of the targeted firm.	Firm ID	72
60	ExecType	Char	1	Execution type.	(See field description)	78
61	ExecTransType	Char	1	Transaction type.	‘0’ New ‘1’ Cancel ‘2’ *Correct* ◀ *Future use* ‘3’ Status ~~TCS~~	78
62	OrdStatus	Char	1	Order status.	(See field description)	96
63	ExecRestatementReason	Char	1	Reason of an execution report of type restated.	‘4’ Broker option	78
64	Side	Char	1	Order side.	‘1’ Buy ‘2’ Sell ‘8’ Cross	105
65	Symbol	String	12	Instrument Trading Code.	ISIN or ISIN-like	107
77	PreviousDayFlag	Char	1	Flag indicator whether declaration matched at D or D-1.	‘1’ Previous day ‘2’ Current day	99
78	MemberID	String	8	Member ID.	Alphanumerical	86
86	ExecBroker	String	8	Member ID.	Alphanumerical	75
94	ClearingFirm	String	8	Give-up Firm ID.	Firm ID (agreed upon clearing value)	61

Ofs	Field	Format	Len	Description	Values	Pge
102	ContraBroker	String	8	ID of counterpart firm in case of internal matching.	Firm ID (agreed upon clearing value)	67
110	CounterpartMandatorID	String	8	Member identification.	Alphanumerical	68
118	CustomerOrFirm	Int	2	Type of order sent by Broker.	(See field description)	70
120	SettlementFlag	Char	1	Settlement flag.	'0' Not settlement '1' Settlement	105
121	GuaranteeFlag	Char	1	Guarantee flag.	(null) Not provided '0' Trade not guaranteed '1' Trade guaranteed	81
122	SettlPeriod	String	2	Settlement delay.	'00'..'30'	105
124	FreeText_d	String	10	Free text in TCS declaration.	Alphanumerical	81
134	ExecutingBroker	String	11	Member ID.	Alphanumerical	75
145	ExecCounterpart	String	11	Member ID.	Alphanumerical	76
156	EnteringCounterpart	String	11	Counterpart member ID.	Firm ID	74
167	EnteringFirm	String	11	Issuing member ID.	Firm ID	75
178	OperationTypeIndicator	Char	1	Type of TCS trade.	(See field description)	93
179	PreMatchingIndicator	Char	1	Pre-matching delay indicator for a TCS trade.	(See field description)	99
180	Currency	String	3	Currency code.	ISO 4217 standard	69
183	OtherFactor	Char	1	Factors others than the current market valuation.	(null) Not applicable '0' Price of the instrument '1' Price resulting from other price factors	97
184	QuantNotation	String	3	Quantity notation.	(null) Not provided 'UNT' Units 'FMT' Facial amount	102
187	Venue	String	11	Venue ID.	(See field description)	115
198	ContractMultiplier	String	20	Price multiplier coefficient for instrument unit price.	IFt/QMt format (default blank/19-zero padding)	68
218	EliminationIndicator	Char	1	Type of TCS declaration elimination.	(See field description)	74
219	DefTradInd	Char	1	Trade publication type indicator.	(null) Not provided '0' Immediate '1' Differed	72
220	Account	String	12	Client account number.	Alphanumerical	56
232	Account_2	String	12	Client account number.	Alphanumerical	56
244	Filler	String	2			
246	TransactionTypeIndicator	Char	1	Transaction type indicator.	(See field description)	112
247	Filler	Char	1			
248	ClientIDMiFID	String	12	Buying client ID.	Alphanumerical	63
260	ClientIDType	Char	1	Type of buying client ID.	(See field description)	64
261	ClientIDMiFIDCross	String	12	Selling client ID (used for cross trades only).	Selling client ID.	63
273	ClientIDTypeCross	Char	1	Type of selling client ID (used for cross trades only).	(See field description)	64
274	Filler	String	5			

Ofs	Field	Format	Len	Description	Values	Pge
279	ETX	Char	1	End of message		
Total Length			*280*			

MESSAGE USAGE

This message TCS Notice (n) is used as a response to a TCS Declaration (d) or TCS C&R (c). It is used especially for:

- Acknowledgement of a declaration entry (ex SLE-0411),
- Declaration notification to the counterparty (ex SLE-0412),
- Acknowledgement of a declaration cancellation (ex SLE-0413),
- Declaration refusal notice (ex SLE-0414),
- Matching Notice (ex SLE-0415),
- Expiry notice, Elimination after CE or by MOC (ex SLE-0416),
- Trade cancellation notification to the issuer (ex SLE-0417),
- Trade cancellation notification to the counterparty (ex SLE-0417),
- Trade cancellation acknowledgment (ex SLE-0417).

The following table describes the cases when the message is issued:

Table 1: TCS Notice Broadcast Cases

TCS Notice Message (n)					TCS Declaration (d)		
ExecType	ExecTransType	OrdStatus	ExecRestatement-Reason	SLE Equivalent	Declaration Status	Trade Status	Event
0	0	0		0411	New	Waiting	Declaration Entry
D	0	0	4	0412	New	Waiting	Declaration Entry
4	0	4		0413	Cancelled	N/A	Declaration cancelled by user
D	0	4	4	0414	Refused	N/A	Declaration refused by counterparty
2	0	2		0415	Filled	Done	Declaration matched by counterparty
C	0	C		0416	Expired	N/A	Declaration automatically expired, expired due to a CE, or eliminated by MOC
6	1	6	4	0417	N/A	Pending cancel	Trade cancellation waiting to be confirmed by counterparty
4	1	4	4	0417	N/A	Cancelled	Trade cancellation

4. ORDER CHARACTERISTICS

Table 2: Order Attribute Combinations

Mandatory Optional (default) Ignored Forbidden

Type		Validity	Side	Prices			Quantities		Order Names
OrderType	ExecInst	TimeInForce	Side	Price	StopPx	PegDifference	MaxFloor	MinQty	
1 **Market**		0 Day 1 GTC 2 VFA 3 IOC 4 FOK 6 GTD / GTT	1 **Buy** 2 **Sell**						**Market Order** ~~SP~~ ~~PM~~
		7 **VFC**	1 **Buy** 2 **Sell**						**Market On Close Order** RM
2 **Limit**		0 Day 1 GTC 2 VFA 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**			Qty	Qty	**Limit Order** ~~SP~~
		3 **IOC**	1 **Buy** 2 **Sell**	**Price**				Qty	
		4 **FOK**	1 **Buy** 2 **Sell**	**Price**					
		7 **VFC**	1 **Buy** 2 **Sell**	**Price**			Qty		**Limit On Close Order** RM
	X **Cross**		8 **Cross**	**Price**					**Cross Order** ~~SP~~ ~~PM~~
3 **Stop**		0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**		**Price**				**Stop Order** RM NW
4 **Stop Limit**		0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**	**Price**				**Stop Limit Order** RM NW
P **Pegged**	R **Primary Peg**	0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**		**Price**[1]			**Primary Pegged Order** RM
	M **Mid-price Peg**	0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**				Qty	**Mid-Point Pegged Order** SP
	x **Best-bid Peg**	0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**				Qty	**Best Bid Pegged Order** SP
	z **Best-offer Peg**	0 Day 1 GTC 6 GTD / GTT	1 **Buy** 2 **Sell**	**Price**				Qty	**Best Offer Pegged Order** SP
K **Market To Limit**		0 Day 1 GTC 2 VFA 3 IOC 6 GTD / GTT	1 **Buy** 2 **Sell**					Qty	**Market To Limit Order** RM PM
		4 **FOK**	1 **Buy** 2 **Sell**						**Market To Limit Order** RM
		7 **VFC**	1 **Buy** 2 **Sell**						**MTL On Close Order** RM

[1] For European markets, a primary pegged order has always a PegDifference of 0, hence this price should not be specified in request messages.

5. FIELD DESCRIPTIONS

A

Account (Account_2)

Field Name	Account **ALL** / Account 2 SP
Description	Client account number. Client account number of the investor account.

Field Name	Account **ALL** / Account 2 ~~SP~~
Format	String
Length	12
Possible Values	Alphanumerical
Conditions	**Account** In New Order (D), New Order (e), Cancel/Replace Order (G), Bulk Quote (B) and TCS Declaration (d): optional. In Extended Response (x): provided with the value associated to the concerned order, if any. In case of a cross order (Side ='8' and ExecInst ='X'), 2 Extended Response messages are sent, with the account specified in Account field of order entry for the buy side and the account specified in Account_2 field of order entry for the sell side. In Order Status Request (H) and TCS Notice (n): provided with the value specified in the request, if any. Populated in Bulk Quote Ack (J) message with value provided in Bulk Quote (B) request.
Conditions	**Account_2** In New Order (D) and New Order (e) optional for cross orders (Side ='8' and ExecInst ='X'). Ignored for non-cross orders. In TCS Declaration (d): optional for cross declarations (Side ='8'); represents the client account number of the counterparty. Ignored for non-cross declarations. In TCS Notice (n): in case of cross declaration, provided with the value specified in the request, if any; else not provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x) TCS DECLARATION (d) TCS NOTICE (n)

AFQReason

Field Name	AFQReason NW
Description	Reason why the Ask for Quote has been set. Indicates the reason why the Quote Request (L) message has been sent by the Trading Engine to the Liquidity Provider.
Format	Char
Length	1
Possible Values	'A' Quote cancelled by the Liquidity Provider 'C' Quote cancelled by Market Control 'M' No quote M minutes before an auction 'S' No quote S seconds before an auction 'X' Quote completely matched
Conditions	Always provided.
Used In	QUOTE REQUEST (L)

AvgPx

Field Name	AvgPx ~~TCS~~
Description	Average price of fills. Calculated average price of all fills on a given order. Price without decimal separator; decimal places provided by AvgPxScale.
Format	Int
Length	4
Possible Values	Price
Conditions	Always provided, set to '0' if the order has never been executed.
Used In	EXTENDED RESPONSE (x)

AvgPxScale

Field Name	AvgPxScale ~~TCS~~
Description	Number of decimals for AvgPx.
Format	Char
Length	1
Possible Values	'0'..'4'
Conditions	Provided when AvgPx provided.
Used In	EXTENDED RESPONSE (x)

B

BidErrorCode

Field Name	BidErrorCode NW
Description	Bid error code.
Format	Int
Length	2
Possible Values	Numerical
Conditions	Always provided, set to '0' if there is no error.
Used In	BULK QUOTE ACK (J)

BidPx

Field Name	BidPx NW
Description	Bid price. Price without decimal separator: decimal places provided by BidPxScale.
Format	Int
Length	4
Possible Values	Price
Conditions	Either this BidPx field, or OfferPx field, or both, must be populated.
Used In	BULK QUOTE (B)

BidPxScale

Field Name	BidPxScale NW
Description	Number of decimals for BidPx.
Format	Char
Length	1
Possible Values	'0'..'4'
Conditions	Provided when BidPx provided.
Used In	BULK QUOTE (B)

BidSize

Field Name	BidSize NW
Description	Quantity of bid. Cancels a quote if set to '0'.
Format	Int
Length	4
Possible Values	Quantity
Conditions	Optional (default value is '0').
Used In	BULK QUOTE (B)

ByPassControlFlag

Field Name	ByPassControlFlag TCS
Description	Control indicator of the price and quantity of a MiFID trade. Indicates if a MiFID trade should bypass the TCS control for price and quantity. Required for OTC trades related to publication (OperationTypeIndicator = 'M' or 'N').
Format	Char
Length	1
Possible Values	(null) Not applicable '0' Control if OperationTypeIndicator = 'M' or 'N' '1' No control
Conditions	Mandatory if OperationTypeIndicator = 'M' or 'N', forced to '1' if OperationTypeIndicator = 'L'.
Used In	TCS TRADE ENTRY (T) TCS TRADE ENTRY NOTICE (t)

ByPassIndicator

Field Name	ByPassIndicator TCS [CR-102]
Description	Control indicator of a NAV+/- against a % deviation. Indicates if a NAV+/- should be checked against a percentage deviation from the last known NAV+/-.
Format	Char
Length	1

Field Name	ByPassIndicator TCS [CR-102]
Possible Values	(null) Not applicable '0' Deviation control '1' No control
Conditions	Optional; default value '0'.
Used In	TCS PRICE INPUT (p)

C

CancelByLocationID

Field Name	CancelByLocationID ~~TCS~~
Description	Identifier of the issuing front-end server whose orders are to be cancelled. Identifier of the issuing front-end server to which the order to cancel belongs. Used as criterion for selecting the orders to cancel in case of bulk cancellation.
Format	String
Length	11
Possible Values	OnBehalfOfLocationID value
Conditions	In Order Cancel Request (F): Ignored in case of single cancellation. Optional criterion in case of bulk cancellation. In Bulk Cancel Ack Report (K): Provided with the value of the Bulk Cancel request, if any.
Used In	ORDER CANCEL REQUEST (F) BULK CANCEL ACK REPORT (K)

ClassEvent

Field Name	ClassEvent ~~TCS~~
Description	Class event type. Provides the nature of the event regarding the specified class: ■ Failover of a trading unit: the Timestamp of the last order update in the memory of the defective trading unit for issuers to check their books and resend subsequent requests if necessary. [Not Published] ■ Future use ►Cleanup: the order books of all instruments belonging to the class should be emptied; new order books will be retransmitted as next step. ■ Future use ► *End of retransmission: the order books of all instruments belonging to the class have been retransmitted.*
Format	Char
Length	1
Possible Values	'F' Failover of a trading unit *'C' Cleanup* ◄ *Future use* *'E' End of retransmission* ◄ *Future use*
Conditions	Always provided.
Used In	CLASS EVENT (Q)

ClassID

Field Name	ClassID ~~TCS~~
Description	Class ID. Identifier of an instrument class.
Format	String
Length	2
Possible Values	Alphanumerical
Conditions	In Order Cancel Request (F): ignored in case of single calculation; in case of bulk cancellation, mandatory if Symbol not filled, optional if Symbol filled (but must match the class ID of the instrument if specified). In Bulk Cancel Ack Report (K): provided with the value specified in the request, if any. In Trading Session Status (h) and Class Event (Q): always provided.
Used In	ORDER CANCEL REQUEST (F) BULK CANCEL ACK REPORT (K) TRADING SESSION STATUS (h) CLASS EVENT (Q)

ClassStatus

Field Name	ClassStatus ~~TCS~~
Description	Class status. Represents the current market trading phase for instruments belonging to that class and whose status is inherited.
Format	String
Length	4
Possible Values	'EAMO' Early Monitoring 'COCA' Core Call RM NW PM 'COAU' Core Auction RM NW 'COCO' Core Continuous ~~SP~~ 'SPCO' SP Continuous SP 'CLCA' Closing Call RM NW 'CLAU' Closing Auction RM NW 'CTAL' Core Trading At Last RM 'LTAL' Late Trading At Last RM 'COMO' Core Monitoring 'LAMO' Late Monitoring 'HALT' Halted 'CLSD' Closed
Conditions	Always provided.
Used In	TRADING SESSION STATUS (h)

ClearingFirm (ClearingFirm_2)

Field Name	ClearingFirm **ALL** / ClearingFirm_2 ~~SP~~
Description	Give-up Firm ID. Identifier of the give-up firm when a give-up is executed (a give-up is a trade executed by a firm for the client of another firm, the latter being referred to as the give-up firm).
Format	String

Field Name	ClearingFirm **ALL** / ClearingFirm_2 ~~SP~~
Length	8
Possible Values	Firm ID (agreed upon clearing value)
Conditions	**ClearingFirm** In New Order (D), New Order (e), Cancel/Replace Order (G), Bulk Quote (B) and TCS Declaration (d): optional. In Bulk Quote Ack (J), TCS Notice (n) and Extended Response (x): provided with the value associated to the concerned order or declaration, if any.
Conditions	**ClearingFirm_2** ~~SP~~ Optional for cross orders (Side = '8' and ExecInst = 'X'). Ignored for non-cross orders.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x) TCS DECLARATION (d) TCS NOTICE (n)

ClearingHandlingType (ClearingHandlingType_2)

Field Name	ClearingHandlingType ~~TCS~~ ClearingHandlingType_2 ~~TCS~~ ~~SP~~
Description	Clearing operation mode. Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred, following a given order. ■ Manual (pre-posting and/or pre-give-up): the clearing system redirects the information to the member's back office workstation without processing it. It does not post the trade to the designated account or give up the trade to the designated give-up member. ■ Automatic posting: the clearing system immediately posts the trade to the designated account. ■ Automatic give-up: the clearing system immediately gives up the trade to the designated give-up member. If an account number is provided, it also performs a pre-posting. ■ Blank: Default. This means pre-posting if the account number is given, and Pre-Give-up if the data item ID of clearing system member that is the beneficiary of a give-up is provided.
Format	Char
Length	1
Possible Values	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation
Conditions	**ClearingHandlingType** In New Order (D), New Order (e), Cancel/Replace Order (G) and Bulk Quote (B): optional (absence of this field is interpreted as systematic posting). In Bulk Quote Ack (J) and Extended Response (x): provided with the value associated to the concerned order, if any.
Conditions	**ClearingHandlingType_2** ~~SP~~ In New Order (D) and New Order (e): optional (absence of this field is interpreted as systematic posting).

Field Name	ClearingHandlingType ~~TCS~~ ClearingHandlingType_2 ~~TCS~~ ~~SP~~
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x)

ClientID (ClientID_2)

Field Name	ClientID ~~TCS~~ / ClientID_2 ~~TCS~~ ~~SP~~
Description	Client identifier. Field used to identify the client (investor).
Format	String
Length	8
Possible Values	Alphanumerical
Conditions	**ClientID** In New Order (D), New Order (e), Cancel/Replace Order (G) and Bulk Quote (B): optional. In Bulk Quote Ack (J) and Extended Response (x): provided with the value associated to the concerned order, if any.
Conditions	**ClientID_2** ~~SP~~ In New Order (D) and New Order (e): optional.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x)

ClientIDMiFID

Field Name	ClientIDMiFID TCS
Description	Buying client ID. Identifies the buying client for MiFID reporting.
Format	String
Length	12
Possible Values	Alphanumerical
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS NOTICE (n)

ClientIDMiFIDCross

Field Name	ClientIDMiFIDCross TCS
Description	Selling client ID (used for cross trades only). Identifies the selling client for MiFID reporting.
Format	String

Field Name	ClientIDMiFIDCross TCS
Length	12
Possible Values	Selling client ID.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS NOTICE (n)

CLIENTIDTYPE

Field Name	ClientIDType TCS
Description	Type of buying client ID. Specifies the type of identification code for a buying client for MiFID reporting.
Format	Char
Length	1
Possible Values	(blank) Not provided 'B' BIC code 'G' For "AG" type client ID 'I' Internal code 'N' NIF code 'P' ID for "Banco de Portugal" 'R' FRN code
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS NOTICE (n)

CLIENTIDTYPECROSS

Field Name	ClientIDTypeCross TCS
Description	Type of selling client ID (used for cross trades only). Specifies the type of identification code for a selling client for MiFID reporting.
Format	Char
Length	1
Possible Values	(blank) Not provided 'B' BIC code 'G' For "AG" type client ID 'I' Internal code 'N' NIF code 'P' ID for "Banco de Portugal" 'R' FRN code
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS NOTICE (n)

ClOrdID

Field Name	ClOrdID **ALL**
Description	Client order ID. Field used to identify an order or cancellation. The client order ID is defined by front-end applications and used to identify an order or a cancellation and match messages received from the Trading Engine (order outcome, order rejection notices, execution notices, etc.). This field may also be used for the multiplexing of different traders connected to the same Broker order entry application. This ID must be unique for all orders & cancellations per Broker (OnBehalfOfCompID) and per instrument. Orders may also be identified by the OrderID field.
Format	Int
Length	8
Possible Values	(see message structures) $-2^{63}...2^{63}-1$ ~~TCS~~ $0...10^{16}-1$ TCS
Conditions	In New Order (D), New Order (e), Order Cancel Request (F) and Cancel/Replace Order (G): mandatory. In Bulk Quote (B): optional. In Order Cancel/Replace Reject (8): not provided in case of rejection for 'ClOrdID not valuated' reason; else provided with the value specified in the request. In Cancel Request Ack (6) and Bulk Cancel Ack Report (K): provided with the value specified in the request. In Order Fill (2), Bust/Correct (C) and Extended Response (x): provided with the value associated to the concerned order, except in case of messages sent upon trade creation or upon trade cancellation of a trade created upon trade creation, where the value is '0'. In Order Ack (a), Order Killed (4), Cancel/Replace Request Ack (E) and Order Replaced (5): provided with the value associated to the concerned order. In Bulk Quote Ack (J): provided with the value of the request, if any. Else not provided. TCS messages: possible values restricted to 10^{16}-1.

Field Name	ClOrdID **ALL**
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) TCS C&R (c) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS MESSAGE REJECT (j) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

CollarRejPx

Field Name	CollarRejPx RM
Description	Price of collar hit in case of rejection. Hit collar price in case of order rejection due to collar breach. Price without decimal separator: decimal places provided by CollarRejPxScale.
Format	Int
Length	4
Possible Values	Price
Conditions	Filled only in case of rejection due to collar logic.
Used In	ORDER CANCEL/REPLACE REJECT (8)

COLLARREJPXSCALE

Field Name	CollarRejPxScale RM
Description	Number of decimals for CollarRejPx.
Format	Char
Length	1
Possible Values	'0'..'4'
Conditions	Provided when CollarRejPx provided.
Used In	ORDER CANCEL/REPLACE REJECT (8)

COLLARREJTYPE

Field Name	CollarRejType RM
Description	Hit collar type in case of rejection. Hit collar (high or low) in case of order rejection due to collar breach.
Format	Char
Length	1
Possible Values	'H' High collar 'L' Low collar
Conditions	Filled only in case of rejection due to collar logic.
Used In	ORDER CANCEL/REPLACE REJECT (8)

CONFIRMFLAG

Field Name	ConfirmFlag ~~TCS~~
Description	Confirmation indicator. 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 these 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 if not specified) '1' Confirmed
Conditions	Optional (default value: '0').
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G)

CONTRABROKER

Field Name	ContraBroker **ALL**
Description	ID of counterpart firm in case of internal matching.
Format	String
Length	8

Field Name	ContraBroker **ALL**
Possible Values	Firm ID (agreed upon clearing value)
Conditions	
Used In	TCS NOTICE (n)

ContraTradeTime

Field Name	ContraTradeTime TCS
Description	Execution date and time of a MiFID trade in TCS. Indicates the trading day and time on which the transaction was executed. The date can differ from the current day.
Format	Int
Length	4
Possible Values	Seconds since 01/01/1970 00:00; '-1' if not significant
Conditions	Mandatory if OperationTypeIndicator = 'L' or 'N'.
Used In	TCS TRADE ENTRY (T) TCS TRADE ENTRY NOTICE (t)

ContractMultiplier

Field Name	ContractMultiplier TCS
Description	Price multiplier coefficient for instrument unit price. Number of units of the financial instrument which are contained in a trading lot.
Format	String
Length	20
Possible Values	IFt/QMt format (default blank/19-zero padding)
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

CounterpartMandatorID

Field Name	CounterpartMandatorID TCS
Description	Member identification. Identifies the beneficiary of the transaction on the counterparty side when counterparty member is trading on behalf of another establishment.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (n)

CumQty

Field Name	CumQty ~~TCS~~
Description	Cumulated quantity. Total number of shares filled. If an order is partially filled for a quantity q_1 then partially filled for a quantity q_2, in the first execution report message CumQty = q_1 and in the second execution report message CumQty = $q_1 + q_2$.
Format	Int
Length	4
Possible Values	Quantity
Conditions	Always provided. Set to '0' if the order has never been executed yet.
Used In	EXTENDED RESPONSE (x)

Currency

Field Name	Currency **ALL**
Description	Currency code. Identifies currency used for price. *Future use ▶ Absence of this field is interpreted as the default currency for the instrument. It is recommended that systems provide the currency value whenever possible.*
Format	String
Length	3
Possible Values	ISO 4217 standard
Conditions	Inbound messages: optional. Outbound messages: conditionally provided.

Field Name	Currency ALL
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) ORDER STATUS REQUEST (H) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

CustomerOrFirm

Field Name	CustomerOrFirm TCS
Description	Type of order sent by Broker. Indicates the type of client which is the final owner of the order (client, house, LP, RP, etc.)
Format	Int
Length	2

Field Name	CustomerOrFirm TCS
Possible Values	‘0’ Client ‘1’ House ‘3’ Cross House / Client ‘4’ Cross Client / House ‘5’ LP ‘6’ Cross Client / LP ‘7’ Cross House / LP ‘8’ Cross LP / Client ‘9’ Cross LP / House ‘10’ Related Party RP ‘11’ Cross RP / House ‘12’ Cross House / RP ‘13’ Cross RP / Client ‘14’ Cross Client / RP ‘15’ Cross RP / LP ‘16’ Cross LP / RP
Conditions	Always provided.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

D

DarkIcebergEligible

Field Name	DarkIcebergEligible RM
Description	Indicator that highlights if the undisclosed part of an iceberg order is eligible for the Dark liquidity.
Format	Char
Length	1
Possible Values	‘0’ No ‘1’ Yes
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity
Used In	ORDER ACK (a)

DarkIndicator

Field Name	DarkIndicator RM
Description	Option for a member to have the order benefit (or not) from a Pre-Transparency waiver.
Format	Char
Length	1
Possible Values	‘0’ or null No ‘1’ Yes
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER (e)

DefTradReq

Field Name	DefTradReq RM
Description	Option for a member to request (or not) a deferred publication for a trade which have benefited from the Dark liquidity.
Format	Char
Length	1
Possible Values	'0' or null Immediate '1' Deferred
Conditions	Applicable only for orders eligible to the Dark liquidity
Used In	NEW ORDER (e)

DefTradInd

Field Name	DefTradInd TCS
Description	Trade publication type indicator. Indicates if the publication is immediate or differed. Required for OTC trades related to publication with OperationTypeIndicator = '0' (trade outside the book), 'E' (VWAP transaction), 'R' (Second listing place trade), 'K' (OTC trade), 'M' (publication) or 'N' (reporting and publication).
Format	Char
Length	1
Possible Values	(null) Not provided '0' Immediate '1' Differed
Conditions	Mandatory when OperationTypeIndicator = '0', 'E', 'R', 'K', 'M' or 'N'.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

DeliverToCompID

Field Name	DeliverToCompID **ALL**
Description	ID of the targeted firm. Identifier of the firm to which the order belongs in outbound message. In other words, ID of the firm targeted to receive the message. This field holds the same information as the one held by OnBehalfOfCompID in inbound messages.
Format	String
Length	11
Possible Values	(see message structures) ■ Input messages: ignored ■ Output messages: Firm ID
Conditions	Outbound messages: always provided with the reference identifier of the Firm (mandatory OnBehalfOfCompID field in inbound application messages).

Field Name	DeliverToCompID **ALL**
Used In	BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) QUOTE REQUEST (L) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) CLASS EVENT (Q) TCS MESSAGE REJECT (j) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

DeliverToLocationID

Field Name	DeliverToLocationID ~~TCS~~
Description	ID of the targeted firm's front-end server. Identifier of a firm's front-end server targeted to receive a response message (may differ from the DeliverToCompID field that identifies the targeted firm and from the TargetCompID field that identifies the targeted gateway). This field contains the same information as the OnBehalfOfLocationID field in the request message.
Format	String
Length	11
Possible Values	Front-end server ID
Conditions	Outbound messages: always provided with the identifier of the front-end server (mandatory OnBehalfOfLocationID field in inbound application messages).
Used In	EXTENDED RESPONSE (x)

DisplayedOrderInteraction

Field Name	DisplayedOrderInteraction RM
Description	Option for a member to authorise (or not) an Hidden order to interact with a lit order.
Format	Char
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER (e)

DisplayQtyRdm

Field Name	DisplayQtyRdm RM
Description	Iceberg peak randomisation. Give a member the capacity to accept or not a randomisation for the displayed quantity of an iceberg order. The randomised iceberg peak will be above the initial peak size in a range of 100% and 120% of initial peak.
Format	Char
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	Applicable only for iceberg orders.
Used In	NEW ORDER (e)

E

EliminationIndicator

Field Name	EliminationIndicator TCS
Description	Type of TCS declaration elimination.
Format	Char
Length	1
Possible Values	(blank) Not applicable '0' Expiration of a pending declaration '1' Elimination of a pending declaration '2' Elimination of a pre-matched declaration following a CE '3' Elimination of a pre-matched declaration by MOC
Used In	TCS NOTICE (n)

EnteringCounterpart

Field Name	EnteringCounterpart TCS
Description	Counterpart member ID. Identifies the counterpart of the TCS transaction.
Format	String
Length	11
Possible Values	Firm ID
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

EnteringFirm

Field Name	EnteringFirm TCS
Description	Issuing member ID. Identifies the original issuer of the TCS transaction.
Format	String
Length	11
Possible Values	Firm ID
Used In	TCS NOTICE (n)

ErrorCode

Field Name	ErrorCode **ALL**
Description	Error code in case of rejection. Provides the engine error code when a request is rejected for functional reason.
Format	Int
Length	2
Possible Values	Numerical
Conditions	Always provided, significant (>0) only in case of rejection, else defaults to '0' (no error).
Used In	ONE SIDE ONLY PERIOD ACK (P) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) ORDER CANCEL/REPLACE REJECT (8) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) TCS MESSAGE REJECT (j)

ExecBroker

Field Name	ExecBroker TCS
Description	Member ID. Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (n)

ExecutingBroker

Field Name	ExecutingBroker TCS
Description	Member ID. Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	String
Length	11
Possible Values	Alphanumerical

Field Name	ExecutingBroker TCS
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

ExecCounterpart

Field Name	ExecCounterpart TCS
Description	Member ID. Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	String
Length	11
Possible Values	Alphanumerical
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

ExecID

Field Name	ExecID **ALL**
Description	Execution report ID. Unique identifier for Execution Report assigned by UTP by Member (OnBehalfOfCompID) and by Trading Unit of the UTP trading engine. Uniqueness per Firm and TU will be guaranteed within a single trading day only. ***Note****: this field is an Execution Report identifier, with "Execution Report" term to be understood as the message type and not only as a report of an order execution/trade (hence it includes also Execution Reports for cancellation for example). On the other side, fields ExecRefID and UTPExID are reference identifiers of order executions/trades.*
Format	Int
Length	8
Possible Values	Sequential
Conditions	Always provided. Set to '0' for ExecTransType = '3'.
Used In	EXTENDED RESPONSE (x) TCS TRADE ENTRY NOTICE (t)

ExecInst

Field Name	ExecInst ~~TCS~~ ~~PM~~
Description	Execution instruction. Field used as instruction for order handling on exchange trading floor.
Format	Char
Length	1

Field Name	ExecInst ~~TCS~~ ~~PM~~
Possible Values	'R' Primary Peg RM 'P' Market Peg RM 'X' Cross ~~SP~~ 'M' Mid-price Peg SP RM 'x' Best-bid Peg SP 'z' Best-offer Peg SP
Conditions	In New Order (D): RM Must be 'R' if OrdType = 'P' (Pegged) SP Must be 'M' if OrdType = 'P' (Pegged) ~~SP~~ Must be 'X' if OrdType = '2' and Side = '8' (Cross); Forbidden in other cases. In New Order (e): RM Must be 'R' if OrdType = 'P' (Pegged) and DarkIndicator = '0' RM Must be 'R', 'P' or 'M' if OrdType = 'P' (Pegged) and DarkIndicator = '1' SP Must be 'M' if OrdType = 'P' (Pegged) ~~SP~~ Must be 'X' if OrdType = '2' and Side = '8' (Cross); Forbidden in other cases. In Cancel/Replace Order (G): RM must be 'R' if OrdType = 'P' (Pegged); SP Must be 'M' if OrdType = 'P' (Pegged) Forbidden in other cases (Cross Orders cannot be modified). In Extended Response (x): provided in case of order execution reports (partial fill or fill) with the value associated to the concerned order, if any. Else not provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

ExecRefID

Field Name	ExecRefID ~~TCS~~
Description	Trade reference ID by trading unit and day. Field used as a reference identifier of a trade, for all instruments listed on a given Trading Unit of the UTP trading engine on a given day. This field is provided in the case of a fill or partial fill order execution, or of a trade cancellation. For example, let x be the reference identifier of a given trade, x is reported in the 2 Execution Report sent for the 2 sides of the trade, and if this trade is cancelled, x is again reported in the 2 Execution Report sent for the 2 sides of the trade. ***Note #1**: this field is a Trade Reference Identifier unique for all instruments for a given day on a given Trading Unit; on the other side, UTPExID is a Trade Reference Identifier unique for a given instrument and for a given day.* ***Note #2**: this field is a Trade Reference Identifier; on the other side, ExecID is an Execution Report (to be understood as the message type and not as a "trade report") Reference Identifier.*
Format	String
Length	24
Possible Values	Alphanumerical
Conditions	In Order execution report and Trade cancellation report: provided with the identifier of the concerned execution, unique for the current day and for all instruments listed on a given Trading Unit. Not provided in other cases.
Used In	EXTENDED RESPONSE (x)

ExecRestatementReason

Field Name	ExecRestatementReason TCS
Description	Reason of an execution report of type restated. Code to identify the reason for a TCS Notice sent with ExecType = 'D' (Restated) or used when communicating an unsolicited cancel.
Format	Char
Length	1
Possible Values	'4' Broker option
Used In	TCS NOTICE (n)

ExecTransType

Field Name	ExecTransType **ALL**
Description	Transaction type.
Format	Char
Length	1
Possible Values	'0' New '1' Cancel *'2' Correct* ◄ *Future use* '3' Status ~~TCS~~
Conditions	In Extended Response (x): always provided, with '3' in Order Status Request response, '1' in Trade cancellation report, and '0' in other cases.
Used In	EXTENDED RESPONSE (x) TCS NOTICE (n)

ExecType

Field Name	ExecType **ALL**
Description	Execution type. Field used to describe the specific execution report (i.e. Pending Cancel) while OrdStatus will always identify the current order status (i.e. Partially Filled).
Format	Char
Length	1
Possible Values	'0' New '1' Partially filled ~~TCS~~ '2' Filled '3' Done for Day ~~TCS~~ '4' Cancelled '5' Replaced ~~TCS~~ '6' Pending Cancel '8' Rejected ~~TCS~~ 'C' Expired 'D' Restated TCS 'E' Pending Replace ~~TCS~~ 'G' Trade Creation by Market Operation ~~TCS~~ 'S' Cancelled by Market Operation ~~TCS~~ 'O' Eliminated by corporate event ~~TCS~~

Field Name	ExecType **ALL**
Conditions	Always provided.
Used In	EXTENDED RESPONSE (x) TCS NOTICE (n)

EXPIRETIME

Field Name	ExpireTime ~~TCS~~ ~~PM~~
Description	Expiration date or time. Field used as date/time of order expiration for GTD/GTT orders. Its format depends on ExpireTimeFlag field value.
Format	String
Length	6
Possible Values	MMDD or hhmmss (left-padded with blanks)
Conditions	In New Order (D), New Order (e) and Cancel/Replace Order (G): mandatory if TimeInForce = '6' (GTD or GTT), forbidden in other cases. In Extended Response (x): in case of order execution reports (partial fill or fill), provided with the value associated to the concerned order, if present. Else not provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

EXPIRETIMEFLAG

Field Name	ExpireTimeFlag ~~TCS~~ ~~PM~~
Description	Expiration date/time indicator. Field used to translate the ExpireTime field for GTT/GTD orders.
Format	Char
Length	1
Possible Values	'D' ExpireTime is a date RM NW 'T' ExpireTime is a time ~~NW~~
Conditions	Mandatory if TimeInForce = '6' (GTD or GTT), forbidden in other cases.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G)

F

FILTERONGATEWAYID

Field Name	FilterOnGatewayID ~~TCS~~
Description	Filter on gateway (CCG) ID. Field used as a filter in the Order Status Request (H). It can be used to filter the orders whose execution report is requested, and/or to indicate the new gateway (CCG) value to be associated with the order(s). *Please refer to Order Status Request (H) message usage for more information.*

Field Name	FilterOnGatewayID ~~TCS~~
Format	String
Length	11
Possible Values	Gateway ID
Conditions	Optional.
Used In	ORDER STATUS REQUEST (H)

FilterOnLocationID

Field Name	FilterOnLocationID ~~TCS~~
Description	Filter on Firm's front-end server ID. Field used as a filter in the Order Status Request (H). It can be used to filter the orders whose execution report is requested, and/or to indicate the new Firm's front-end server (SenderLocationID used in Logon) value to be associated with the order(s). *Please refer to Order Status Request (H) message usage for more information.*
Format	String
Length	11
Possible Values	Firm's front-end server ID
Conditions	Optional.
Used In	ORDER STATUS REQUEST (H)

FreeText (FreeText_2)

Field Name	FreeText ~~TCS~~ / FreeText_2 ~~TCS~~ ~~SP~~
Description	Free text. Manually entered by the trader issuing the order.
Format	String
Length	18
Possible Values	Any
Conditions	**FreeText** In New Order (D), New Order (e), Cancel/Replace Order (G) and Bulk Quote (B): optional. In Bulk Quote Ack (J) and Extended Response (x): provided with the value associated to the concerned order, if any. Else not provided.
Conditions	**FreeText_2** ~~SP~~ Optional for cross orders (Side = '8' and ExecInst = 'X'). In this case, and if set, this value is reported in the Order information report of the Sell side.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x)

FreeText_d

Field Name	FreeText_d TCS
Description	Free text in TCS declaration. Free form text manually entered by the trader issuing the declaration.
Format	String
Length	10
Possible Values	Alphanumerical
Used In	TCS DECLARATION (d) TCS NOTICE (n)

G

GuaranteeFlag

Field Name	GuaranteeFlag TCS
Description	Guarantee flag. Indicates if the TCS trade is guaranteed or not (for clearing issues).
Format	Char
Length	1
Possible Values	(null) Not provided '0' Trade not guaranteed '1' Trade guaranteed
Used In	TCS DECLARATION (d) TCS NOTICE (n)

GrossTradeAmt

Field Name	GrossTradeAmt TCS
Description	Total amount of a TCS declaration. Indicates the global amount of a declaration when the latter is expressed as an amount (OperationTypeIndicator = 'I' for Dutch Funds)
Format	Int
Length	4
Possible Values	$0..10^{10}-1$
Conditions	When OperationTypeIndicator = 'I', a trade/declaration on Dutch Funds is expressed as an amount. If expressed as a quantity, this field should not be provided.
Used In	TCS DECLARATION (d) TCS NOTICE (n)

I

IMSCompID

Field Name	IMSCompID **ALL**
Description	ID of the Counterpart Firm in specific cases or ID of the Clearing organization (CCP). If the execution report is received from the CCG, this field contains the counterpart identifier of the trade in case the notified trade is the result of : ■ RM the Internal Matching Service (IMS), ■ RM the Systematic Internalization (SI) facility, ■ RM the Internal Clearing Service (ICS), ■ PM a transaction performed on the Primary Market segment and not broadcast to the Clearing House, ■ RM a transaction performed on the Public Auctions Market (VPU), ■ RM a transaction performed on a non-clearable instrument. If the execution report is received from the CCG Drop Copy, this field contains the ID of the clearing organization handling the trade in case the notified trade is the result of : ■ RM a transaction performed on the Regulated Market (RM), ■ TCS a transaction performed on the block Market (TCS).
Format	String
Length	11
Possible Values	If the execution report is received from the CCG : ■ Firm ID of the counterpart If the execution report is received from the CCG Drop Copy : ■ '1' + 10 spaces LCH ■ '6' + 10 spaces EuroCCP ■ '7' + 10 spaces Euroclear ■ '8' + 10 spaces X-Clear
Conditions	Provided in the execution report in case the notified trade is the result of one of the cases listed above. Else not provided.
Used In	ORDER FILL (2) EXTENDED RESPONSE (x)

InputPxType

Field Name	InputPxType ~~TCS~~ ~~PM~~
Description	Type of input price. ■ If set to 'V' (valuation trade), a public Execution Report (E) message is broadcasted to market participants with the provided price or the reference price, depending on the instrument class configuration. ■ If set to 'A' (Alternative Indicative Price), the instrument's reference price is updated with the provided price and a public Output Price (G) message is broadcasted to market participants with PriceType set to '51' (Alternative Indicative Price). ■ If set to 'R' (Reference price), the instrument's reference price is updated and a public Output Price (G) message is broadcasted to market participants with PriceType set to '00' (collar reference price and associated collars).
Format	Char
Length	1
Possible Values	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price

Field Name	InputPxType ~~TCS~~ ~~PM~~
Conditions	Mandatory.
Used In	PRICE INPUT (I)

L

LastMsgSeqNum

Field Name	LastMsgSeqNum **ALL**
Description	Last message sequence number.
Format	Int
Length	4
Possible Values	Sequential
Conditions	Mandatory (see Logon (A) message description).
Used In	LOGON (A)

LastMsgSeqNumRcvd

Field Name	LastMsgSeqNumRcvd **ALL**
Description	Last internal message sequence number received by the server.
Format	Int
Length	4
Possible Values	Sequential
Conditions	Always provided (see Logon (A) message description).
Used In	LOGON REJECT (I)

LastMsgSeqNumSent

Field Name	LastMsgSeqNumSent **ALL**
Description	Last internal message sequence number sent by the server.
Format	Int
Length	4
Possible Values	Sequential
Conditions	Always provided (see Logon (A) message description).
Used In	LOGON REJECT (I)

LastPx

Field Name	LastPx ~~TCS~~
Description	Price of last fill. Price without decimal separator: decimal places provided by LastPxScale.
Format	Int
Length	4

Field Name	LastPx ~~TCS~~
Possible Values	Price
Conditions	Always provided.
Used In	ORDER FILL (2) BUST/CORRECT (C) EXTENDED RESPONSE (x)

LASTPXSCALE

Field Name	LastPxScale ~~TCS~~
Description	Number of decimals for LastPx.
Format	Char
Length	1
Possible Values	‘0’..’4’
Conditions	Provided when LastPx provided.
Used In	ORDER FILL (2) BUST/CORRECT (C) EXTENDED RESPONSE (x)

LASTSHARES

Field Name	LastShares ~~TCS~~
Description	Quantity of last fill. Quantity of shares bought/sold on the last fill.
Format	Int
Length	4
Possible Values	Quantity
Conditions	Always provided.
Used In	ORDER FILL (2) BUST/CORRECT (C) EXTENDED RESPONSE (x)

LEAVESQTY

Field Name	LeavesQty ~~TCS~~
Description	Remaining quantity. Amount of shares open for further execution. If OrdStatus is Canceled, DoneForTheDay, Expired, Calculated or Rejected (in which case the order is no longer active), then LeavesQty could be ‘0’, otherwise LeavesQty = OrderQty – CumQty.
Format	Int
Length	4
Possible Values	Quantity
Conditions	Always provided, with ‘0’ if the order has no remaining quantity.
Used In	EXTENDED RESPONSE (x)

LiquidityIndicator

Field Name	LiquidityIndicator ~~TCS~~
Description	Effect indicator on liquidity. Proprietary field sent on execution reports for OTC, Listed, and Bulletin Boards trades to indicate what effect an order has had on the liquidity of the book. Client's rates are determined by whether an order adds or removes liquidity from the book. This is a configurable setting that is turned on at the request of the customer.
Format	Char
Length	1
Possible Values	(blank) Uncrossing SP / Not provided 'A' Add liquidity - passive 'R' Remove liquidity - aggressive *'X' Routed* *Future use* 'O' Cross ~~SP~~, Opening trade ~~SP~~ or Trade creation by MO
Conditions	Always provided in the Order Fill (2) message coming from the CCG. Always set to blank in the Order Fill (2) message coming from the CCG Drop Copy.
Used In	ORDER FILL (2) EXTENDED RESPONSE (x)

LPActionCode

Field Name	LPActionCode NW
Description	LP Action Code. Action the LP 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)
Conditions	Always provided.
Used In	LIQUIDITY PROVIDER COMMAND (Z)

M

MaxFloor

Field Name	MaxFloor ~~TCS~~ ~~SP~~ ~~BM~~ ~~PM~~
Description	Disclosed quantity. Maximum number of shares to be shown on the exchange.
Format	Int
Length	4
Possible Values	Quantity (ignored if '0')
Conditions	In New Order (D), New Order (e) and Cancel/Replace Order (G): ■ Optional; ■ Authorized only if OrdType = '2' (Limit) and Side = '1' (Buy) or '2' (Sell) ■ Forbidden if TimeInForce = '3' (IOC) or '4' (FOK)

Field Name	MaxFloor ~~TCS~~ ~~SP~~ ~~BM~~ ~~PM~~
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G)

MEMBERID

Field Name	MemberID TCS
Description	Member ID. Identifies the member firm that sent the message.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (n)

MIC

Field Name	MIC ~~TCS~~
Description	Market identification code. Identifier for a market place as defined by the ISO 10383 standard.
Format	String
Length	4
Possible Values	ISO 10383 standard
Conditions	■ Inbound messages: optional. ■ Outbound messages: conditionally provided.

Field Name	MIC ~~TCS~~
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) ORDER STATUS REQUEST (H) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x)

MinQty

Field Name	MinQty ~~TCS~~ ~~BM~~ ~~PM~~
Description	Minimum quantity to be executed (LIT) or MES (Dark liquidity) MES: 'Minimum Execution' Size to be executed.
Format	Int
Length	4
Possible Values	Quantity
Conditions	■ Optional; ■ Authorized only if OrdType = '2' (Limit) or 'K' (Market to Limit) and Side = '1' (Buy) or '2' (Sell) ■ Forbidden if TimeInForce = '4' (FOK) ■ Authorized in continuous mode only.
Used In	NEW ORDER (D) NEW ORDER (e)

MinQtyType

Field Name	MinQty RM
Description	MinQty Type for orders eligible for the Dark liquidity. Define the field 'MinQty' for an order eligible to the Dark liquidity. ■ MAQ (Minimum Acceptable Quantity): The Minimum quantity threshold can be met by aggregating multiple orders on the opposite of the book. ■ MES (Minimum Execution Size): The Minimum quantity threshold can only be met by orders with size equal or larger than the minimum. Multiple order cannot be aggregated to meet the threshold.
Format	Char
Length	1
Possible Values	‘0’ or null MAQ ‘1’ MES
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER (e)

MktPhaseChgTime

Field Name	MktPhaseChgTime ~~TCS~~
Description	Time of market phase change.
Format	Int
Length	4
Possible Values	Seconds since 01/01/1970 00:00, ‘-1’ if not significant
Conditions	Conditionally provided.
Used In	TRADING SESSION STATUS (h)

MsgLen

Field Name	MsgLen **ALL**
Description	Binary message length.
Format	Int
Length	2
Possible Values	$0..2^{16}-1$
Conditions	■ Inbound messages: mandatory. ■ Outbound messages: always provided.

Field Name	MsgLen **ALL**
Used In	LOGON (A) LOGON REJECT (l) TEST REQUEST (1) HEARTBEAT (0) NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) TRADING SESSION STATUS (h) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) CLASS EVENT (Q) TCS C&R (c) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS MESSAGE REJECT (j) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

MsgSeqNum

Field Name	MsgSeqNum **ALL**
Description	Message sequence number. Internal message sequence number.
Format	Int
Length	4
Possible Values	Sequential.

Field Name	MsgSeqNum **ALL**
Conditions	■ Inbound messages: mandatory. ■ Outbound messages: always provided.
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) TRADING SESSION STATUS (h) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) CLASS EVENT (Q) TCS C&R (c) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS MESSAGE REJECT (j) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

N

NoQuoteEntries

Field Name	NoQuoteEntries NW
Description	Number of quotes entries in the quote set. This field is used to specify the number of quote entries in the message.
Format	Int
Length	2
Possible Values	‘1’..’150’

Field Name	NoQuoteEntries NW
Conditions	■ In Bulk Quote (B): mandatory. ■ In Bulk Quote Ack (J): always provided with the value in the request.
Used In	BULK QUOTE (B) BULK QUOTE ACK (J)

O

OfferErrorCode

Field Name	OfferErrorCode NW
Description	Offer error code.
Format	Int
Length	2
Possible Values	Numerical
Conditions	Always provided, set to '0' if there is no error.
Used In	BULK QUOTE ACK (J)

OfferPx

Field Name	OfferPx NW
Description	Offer price. Price without decimal separator: decimal places provided by OfferPxScale.
Format	Int
Length	4
Possible Values	Price
Conditions	Either BidPx field, or this OfferPx field, or both, must be populated.
Used In	BULK QUOTE (B)

OfferPxScale

Field Name	OfferPxScale NW
Description	Number of decimals for OfferPx.
Format	Char
Length	1
Possible Values	'0'..'4'
Conditions	Provided when OfferPx provided.
Used In	BULK QUOTE (B)

OfferSize

Field Name	OfferSize NW
Description	Quantity of offer. Cancels a quote if set to '0'.
Format	Int
Length	4
Possible Values	Quantity
Conditions	Optional (default value is '0').
Used In	BULK QUOTE (B)

OnBehalfOfCompID

Field Name	OnBehalfOfCompID **ALL**
Description	ID of the issuing firm. Identifier of the firm to which the order belongs in inbound messages.
Format	String
Length	11
Possible Values	Firm ID
Conditions	Mandatory in inbound messages, except in case of Bulk Cancellation where it is an optional criterion. When responding to a message, this information is sent back by the trading engine in the DeliverToCompID field.
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) REQUEST FOR SIZE (r) TCS C&R (c) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d)

OpenClose (OpenClose_2)

Field Name	OpenClose **ALL** / OpenClose_2 SP
Description	Posting action.
Format	Char
Length	1
Possible Values	'O' Open 'C' Close

Field Name	OpenClose **ALL** / OpenClose_2 ~~SP~~
Conditions	**OpenClose** Optional in New Order (D), New Order (e), Cancel/Replace Order (G) and Bulk Quote (B) requests. In Extended Response (x) message: ■ In Order information report and Trade cancellation report: provided with the OpenClose value associated with the order (if any). In case the concerned order is a cross order (Side = '8' and ExecInst = 'X'), the OpenClose value associated with the Buy side is the OpenClose field value set at order entry (if any), and the OpenClose value associated with the Sell side is the OpenClose_2 value set at order entry (if any). ■ In New order Request rejection response: provided with the OpenClose value of the request, if any. Not provided in Bulk Quote Ack (J) message.
Conditions	OpenClose_2 ~~SP~~ Optional for cross orders (Side = '8' and ExecInst = 'X'). In this case, this value is reported in the Order information report of the Sell side. Ignored in other cases.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) EXTENDED RESPONSE (x)

OperationTypeIndicator

Field Name	OperationTypeIndicator TCS
Description	Type of TCS trade. Nature of the operation generating the declaration.
Format	Char
Length	1
Possible Values	'0' Trade outside the book '9' Prorogation buy 'a' Prorogation sell 'i' Fund order (quantity) 'E' VWAP transaction 'I' Fund order (cash amount) 'K' OTC trade 'R' Second. listing place trade 'L' Reporting 'M' Publication 'N' Reporting and Publication
Conditions	TCS Mandatory. ■ In TCS Declaration (d) and TCS Notice (n), possible values are '0', '9', 'a', 'i', 'E', 'I', 'K', 'R'. ■ In TCS Trade Entry (T) and TCS Trade Entry Notice (t), possible values are 'L', 'M', 'N'.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

OrdEntryAllowed

Field Name	OrdEntryAllowed **ALL**
Description	Order entry allowed indicator. Indicator whether order entry is allowed or not for the instrument class or the instrument, and in case order entry is forbidden, whether the indicator has been set automatically or manually via UTM.
Format	Char
Length	1
Possible Values	'0' Order entry automatically forbidden '1' Order entry allowed '2' Order entry manually forbidden
Conditions	Always provided.
Used In	TRADING SESSION STATUS (h)

OrderID

Field Name	OrderID **ALL**
Description	Engine order ID. Unique per day per instrument. Field used to identify an order. Unique number assigned by the Trading Engine upon successful validation of an incoming order.
Format	Int
Length	8
Possible Values	Alphanumerical
Conditions	In Cancel/Replace Order (G) request: ■ Mandatory in case the Cancel/Replace Order (G) is used to confirm an order rejected for collars. ■ Ignored in other cases. In Order Status Request (H) and Order Cancel Request (F) requests (single cancellation): ignored. In Extended Response (x) message: ■ Provided in Order information report and in Trade cancellation report. ■ Not provided In New order Request rejection response and Order status request rejection response: Populated in Bulk Cancel Ack Report (K) response with the value provided in the corresponding request.
Used In	ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) ORDER STATUS REQUEST (H) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) EXTENDED RESPONSE (x) TCS C&R (c) TCS NOTICE (n)

OrderQty

Field Name	OrderQty **ALL**
Description	Total order quantity. Number of shares ordered (or number of orders cancelled in case of Bulk Cancel Ack).
Format	Int
Length	4
Possible Values	Quantity
Conditions	Mandatory in New Order (D), New Order (e) and Cancel/Replace Order (G) requests. In Extended Response (x) message: ■ Populated in Order information report and in Trade cancellation report. ■ Populated in New order request rejection response except in case of rejection for "OrderQty not valuated" reason.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) EXTENDED RESPONSE (x) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

OrderType

Field Name	OrderType **ALL**
Description	Order type.
Format	Char
Length	1
Possible Values	'1' Market ~~SP~~ ~~PM~~ '2' Limit ~~SP~~ '3' Stop RM / Stop on Quote NW '4' Stop Limit RM / Stop on Quote Limit NW 'P' Pegged ~~NW~~ ~~BM~~ ~~PM~~ 'K' Market To Limit RM PM
Conditions	Mandatory in New Order (D), New Order (e) and Cancel/Replace Order (G) requests ('P' value forbidden in the latter). In Extended Response (x) message: ■ Populated in Order information report and in Trade cancellation report. ■ Populated in New order request rejection response except in case of rejection for "OrderQty not valuated" reason. Sell (2) value forbidden for non-LP orders on the Primary Market segment. Buy (1) value forbidden for LP orders on the Primary Market segment.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

OrdStatus

Field Name	OrdStatus **ALL**
Description	Order status.
Format	Char
Length	1
Possible Values	'0' New '1' Partially filled '2' Filled '3' Done for Day '4' Cancelled '5' Replaced '6' Pending Cancel '8' Rejected 'C' Expired 'E' Pending Replace 'S' Cancelled by Market Operation 'O' Eliminated by corporate event 'P' Cancelled by STP 'Z' Too many collar breach attempts
Conditions	Always provided in Extended Response (x) and TCS Notice (n) In the Order Killed (4) message the possible values for the OrdStatus are: '3' Done for Day '4' Cancelled 'C' Expired 'S' Cancelled by Market Operation 'O' Eliminated by corporate event 'P' Cancelled by STP 'Z' Too many collar breach attempts
Used In	ORDER KILLED (4) EXTENDED RESPONSE (x) TCS NOTICE (n)

OrigClOrdID

Field Name	OrigClOrdID ~~TCS~~
Description	Original client order ID. Field used to identify the order to modify or cancel in an order Cancel/Replace or Cancel request. It refers to the ClOrdID of the order to modify or cancel.
Format	Int
Length	8
Possible Values	ClOrdID of the order to be modified / cancelled
Conditions	Mandatory in Order Cancel Request (F) and Cancel/Replace Order (G) requests if OriginMsg = 'O', else ignored. Else Ignored. Populated in Order Cancel/Replace Reject (8) response if provided in the corresponding request.
Used In	ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) ORDER CANCEL/REPLACE REJECT (8)

ORIGMSGSEQNUM

Field Name	OrigMsgSeqNum ~~TCS~~
Description	Message sequence number of the original request. Internal message sequence number of the original request.
Format	Int
Length	4
Possible Values	Sequential integer
Conditions	Always provided.
Used In	GENERIC RESPONSE (y)

ORIGMSGTYPE

Field Name	OrigMsgType **ALL**
Description	Message type of the original request.
Format	Char
Length	1
Possible Values	Header type
Conditions	Always provided.
Used In	GENERIC RESPONSE (y)

OTHERFACTOR

Field Name	OtherFactor TCS
Description	Factors others than the current market valuation. Indicates whether the exchange of shares is determined by factors other than the current market valuation of the shares.
Format	Char
Length	1
Possible Values	(null) Not applicable '0' Price of the instrument '1' Price resulting from other price factors
Conditions	Mandatory when OperationTypeIndicator = 'K', 'L', 'M' or 'N'.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

P

PegDifference

Field Name	PegDifference ~~NW~~ ~~TCS~~ ~~PM~~
Description	Price difference for a Peg order. Used to indicate the signed amount added to the peg reference for a pegged order. Price without decimal separator: decimal places provided by PegDifferenceScale.
Format	Int
Length	4
Possible Values	In New Order (D): '0' In New Order (e): 'Price difference value', '0' if not specified.
Conditions	■ In New Order (D): mandatory if OrdType = 'P' (Pegged), '0' being the only value currently authorized. ■ In New Order (e): optional use if OrdType = 'P' (pegged) and if the order is eligible to match in the Dark liquidity. ■ In Cancel/Replace Order (G): ignored, as modification of a pegged order is currently forbidden. ■ In Extended Response (x): never provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

PegDifferenceScale

Field Name	PegDifferenceScale ~~NW~~ ~~TCS~~ ~~PM~~
Description	Number of decimals for PegDifference.
Format	Char
Length	1
Possible Values	'0'..'4'
Conditions	Provided when PegDifference provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

PeriodStatus

Field Name	PeriodStatus NW
Description	Beginning or ending indicator of a one-side-only period.
Format	Char
Length	1
Possible Values	'Y' Beginning of a one-side-only period 'Z' End of the one-side-only period
Conditions	Always provided.
Used In	ONE SIDE ONLY PERIOD NOTICE (N)

PreMatchingIndicator

Field Name	PreMatchingIndicator TCS
Description	Pre-matching delay indicator for a TCS trade.
Format	Char
Length	1
Possible Values	'0' Not pre-matched '1' Pre-matched for the next fixing '2' Pre-matched for the second next fixing '3' Pre-matched for the third next fixing '4' Pre-matched for the fourth next fixing '5' Pre-matched for the fifth next fixing
Used In	TCS NOTICE (n)

PreviousDayFlag

Field Name	PreviousDayFlag TCS
Description	Flag indicator whether declaration matched at D or D-1.
Format	Char
Length	1
Possible Values	'1' Previous day '2' Current day
Used In	TCS NOTICE (n)

Price

Field Name	Price **ALL**
Description	Instrument price per unit of quantity (share). TCS Used as well when Fund Manager indicates the price of a pre-matched TCS trade with OperationTypeIndicator = 'I' (dealt by quantity). Price without decimal separator: decimal places provided by PriceScale.
Format	Int
Length	4
Possible Values	Price

Field Name	Price **ALL**
Conditions	In New Order (D), New Order (e) and Cancel/Replace Order (G) requests: ■ Mandatory if OrderType set to '2' (Limit) or '4' (Stop Limit) ■ Forbidden if OrderType set to '1' (Market), '3' (Stop) or 'K' (Market To Limit) ■ Optional if OrderType set to 'P' (Pegged) In Price Input (I) request: Mandatory if: ■ InputPxType = 'V' and the ClassValuationType value defined at the associated class level[2] is 'F', or ■ InputPxType = 'R' and the FirmConnectionType value defined at the associated firm level is 'Z', or ■ InputPxType = 'A' and the ClassAIPType value defined at the associated firm level is 'F'. ■ Forbidden if InputPxType = 'V' and the ClassValuationType value defined at the associated class level is 'R'. ■ Ignored in other cases. In Extended Response (x): provided with the value associated to the concerned order, if any.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) EXTENDED RESPONSE (x) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

PRICESCALE

Field Name	PriceScale **ALL**
Description	Number of decimals for Price.
Format	Char
Length	1
Possible Values	~~TCS~~ '0'..'4' TCS '0'..'6'
Conditions	Provided when Price provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) EXTENDED RESPONSE (x) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

[2] Class valuation type is a UTP parameter used to handle Valuation Trades at the class level ('F' = Firm input, 'R' = Reference price, 'A' = Automatic valuation).

ProtocolVersion

Field Name	ProtocolVersion **ALL**
Description	CCG Binary protocol version.
Format	Char
Length	1
Possible Values	'4' Extended protocol with TCS support
Conditions	Always provided.
Used In	LOGON (A) LOGON REJECT (l) TEST REQUEST (1) HEARTBEAT (0) NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) TRADING SESSION STATUS (h) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) CLASS EVENT (Q) TCS C&R (c) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS MESSAGE REJECT (j) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

Q

QuantNotation

Field Name	QuantNotation TCS
Description	Quantity notation. Defines the valuation method of a declaration or a trade on the instrument: number of shares/bonds, or amount of capital traded.
Format	String
Length	3
Possible Values	(null) Not provided 'UNT' Units 'FMT' Facial amount
Conditions	Provided when OperationTypeIndicator = 'K', 'L', 'M' or 'N'.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

R

RejCode

Field Name	RejCode **ALL**
Description	Reject code in case of logon rejection. ■ If '1', the trading system is not available. ■ If '2', the last sequence number in a logon message is larger than expected. ■ If '3', a user attempted to login more than once and the existing client session is still active. ■ If '4', the user attempted to reconnect to a client session that has been disabled. ■ If '5', the configured connection type of a session does not match the port the client connects to.
Format	Int
Length	2
Possible Values	'0' Success '1' System unavailable '2' Invalid sequence number '3' Client session already exists '4' Client session disabled '5' Connection type mismatch
Conditions	Always provided.
Used In	LOGON REJECT (l)

RejReason

Field Name	RejReason ~~TCS~~
Description	Reason for request rejection.
Format	Char
Length	1

Field Name	RejReason ~~TCS~~
Possible Values	See 'UTP Error List' for possible values.
Conditions	Always provided.
Used In	ORDER CANCEL/REPLACE REJECT (8)

REJTYPE

Field Name	RejType ~~TCS~~
Description	Type of reject. Origin of the reject (either new order, cancel or cancel/replace request).
Format	Char
Length	1
Possible Values	'1' Order reject '2' Cancel reject '3' Replace reject
Conditions	Always provided.
Used In	ORDER CANCEL/REPLACE REJECT (8)

RFEINDICATOR

Field Name	RFEIndicator NW
Description	Indicates whether the 'Bulk Quotes (B)' message is (or not) an answer to a 'Request for Execution (M)'
Format	Char
Length	1
Possible Values	'0' No (Default if not provided) '1' Market animation quote '2' RFE answer quote
Conditions	Always provided.
Used In	BULK QUOTE (B)

RULE80A (RULE80A_2)

Field Name	Rule80A ~~TCS~~ / Rule80A_2 ~~TCS~~ ~~SP~~
Description	Order origin. 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. ~~SP~~ Use Rule80A_2 for the sell side of a cross order.
Format	Char
Length	1
Possible Values	'1' Client '2' House '3' RLO RM '4' RO RM '6' Liquidity Provider RM PM NW '7' Related Party '8' Riskless Principal SP 'S' SI Order RM

Field Name	Rule80A ~~TCS~~ / Rule80A_2 ~~TCS~~ ~~SP~~
Conditions	**Rule80A** In New Order (D), New Order (e) and Cancel/Replace Order (G): mandatory. In Bulk Quote (B): mandatory, must be '6' – Liquidity Provider. In Order Cancel Request (F): optional for a bulk cancel, ignored (but checked) for a single cancel. In Bulk Quote Ack (J) and Bulk Cancel Ack Report (K): provided with the value indicated in the request, if any. Else not provided. In Extended Response (x): always provided. RM Non-LP members are not allowed to send New Order (D), New Order (e) and Cancel/Replace Order (G) messages with Rule80A = '6'. RM 'S' (SI Order) value used by Systematic Internalizers to send SI Orders for their retail clients. PM Liquidity Provider ('6') only value permitted for Sell orders; Client ('1'), House ('2') and Related Party ('7') only values permitted for Buy orders. RM Only Retail Liquidity Providers (RLP) can send RLO ('3') orders; only members acting as Retail Member Organizations (RMO) can send RO ('4') orders on behalf of their retail clients.
Conditions	**Rule80A_2** In New Order (D) and New Order (e): mandatory if Side = '8' (Cross). RM Non-LP members are not allowed to send New Order (D) or New Order (e) messages with Rule80A_2 = '6'. RM 'S' (SI Order) value forbidden. RM RLO ('3') forbidden in cross orders; only members acting as Retail Member Organizations (RMO) can send cross orders with RO ('4') origin(s) on behalf of their retail clients.
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) BULK CANCEL ACK REPORT (K) EXTENDED RESPONSE (x)

S

SecurityStatus

Field Name	SecurityStatus NW
Description	Instrument status.
Format	Char
Length	1
Possible Values	'O' Inherited 'H' Halted 'C' Closed
Conditions	Always provided.
Used In	ONE SIDE ONLY PERIOD NOTICE (N)

SettlementFlag

Field Name	SettlementFlag TCS
Description	Settlement flag. Indicates whether the trade must be settled or not.
Format	Char
Length	1
Possible Values	'0' Not settlement '1' Settlement
Conditions	Mandatory if OperationTypeIndicator ≠ 'L', 'M' or 'N'.
Used In	TCS DECLARATION (d) TCS NOTICE (n)

SettlPeriod

Field Name	SettlPeriod TCS
Description	Settlement delay. Indicates the settlement delay in trading days.
Format	String
Length	2
Possible Values	'00'..'30'
Conditions	Mandatory if OperationTypeIndicator = 'L', 'M' or 'N'. '00' means default number of days.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

Side

Field Name	Side **ALL**
Description	Order side.
Format	Char
Length	1
Possible Values	(see message structures) '0' For Request for Size (r) messages only. '1' Buy '2' Sell '8' Cross ~~SP~~ ~~PM~~

Field Name	Side **ALL**
Conditions	~~SP~~ ~~PM~~ Cross orders are only authorized for new orders, i.e. in inbound message New Order (D) or New Order (e) and in outbound message 8 when related to a new order (SP PM Cross orders are not allowed). In New Order (D), New Order (e), Cancel/Replace Order (G) and One Side Only Period (O): mandatory. In Order Cancel Request (F): in case of bulk cancelation, optional criterion. Ignored (but still checked) in case of single cancellation. In Bulk Cancel Ack Report (K): provided with the value of the request, if any. In One Side Only Period Ack (P), One Side Only Period Notice (N), Order Fill (2) and Extended Response (x): always provided. PM Sell ('2') value forbidden for non-LP orders on the Primary Market segment. Buy ('1') value forbidden for LP orders on the Primary Market segment.
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) ONE SIDE ONLY PERIOD (O) ORDER STATUS REQUEST (H) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) ORDER FILL (2) BULK CANCEL ACK REPORT (K) EXTENDED RESPONSE (x) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

StopPx

Field Name	StopPx RM NW
Description	Stop price. Trigger price for stop orders. Price without decimal separator: decimal places provided by StopPxScale.
Format	Int
Length	4
Possible Values	Price
Conditions	In New Order (D), New Order (e) and Cancel/Replace Order (G): ■ Mandatory if OrderType = '3' (Stop) or '4' (Stop Limit) ■ Forbidden in other cases. (SP PM Stop orders are not allowed) In Extended Response (x): in case of order execution (partial fill or fill) reports: provided with the value associated to the concerned order, if any. Else not provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

StopPxScale

Field Name	StopPx RM NW
Description	Number of decimals for StopPx.
Format	Char
Length	1
Possible Values	‘0’..’4’
Conditions	Provided when StopPx provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

STPIndicator

Field Name	STPIndicator RM
Description	The Self Trade Prevention Indicator is set to 1 in incoming orders to activate the Self Trade Prevention treatment and is left null or set to 0 if no Self Trade Prevention treatment is required.
Format	Char
Length	1
Possible Values	‘0’ or null – STP Deactivated ‘1’ – STP Activated Other values are rejected.
Conditions	Optional in New Order Single (D) and Order Cancel/Replace Request (G) Cross Orders (D or G) with STPIndicator = 1 and Rule80A = 6 are rejected.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G)

Symbol

Field Name	Symbol **ALL**
Description	Instrument Trading Code. Identifier of the instrument involved in the order.
Format	String
Length	12
Possible Values	ISIN or ISIN-like
Conditions	In Order Cancel Request (F): in case of bulk cancelation, mandatory if ClassID not filled, optional (but with consistency check on ClassID/Symbol pair) if ClassID filled. In case of single cancellation: mandatory. In Order Status Request (H): ignored for single order retransmission; *Future use* ▶ *optional for retransmission of a set of orders.* In Cancel Request Ack (6) and Bulk Cancel Ack Report (K): provided with the value specified in the request, if any. Else not provided. In Order Cancel/Replace Reject (8) and Generic Response (y): provided except in case of rejection for ‘Symbol not valuated’ reason. Other inbound messages: mandatory. Other outbound messages: always provided.

Field Name	Symbol ALL
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) PRICE INPUT (I) ONE SIDE ONLY PERIOD (O) LIQUIDITY PROVIDER COMMAND (Z) BULK QUOTE (B) ORDER STATUS REQUEST (H) BULK QUOTE ACK (J) ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) QUOTE REQUEST (L) REQUEST FOR SIZE (r) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) REQUEST FOR EXECUTION (M) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) GENERIC RESPONSE (y) EXTENDED RESPONSE (x) TCS PRICE INPUT (p) TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS PRICE ACK (q) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

SweepOrder

Field Name	SweepOrder RM
Description	Sweep Order indicator. Choice for a member to apply a sweep to his order between both LIT and Dark liquidity.
Format	Char
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	
Used In	NEW ORDER (e)

T

TCSMsgType

Field Name	TCSMsgType TCS
Description	TCS message type ID. Identifies the type of message sent by the broker for either cancelling a TCS declaration, refusing a TCS declaration or cancelling a TCS trade.
Format	String
Length	4
Possible Values	'0402' TCS declaration cancellation '0403' TCS declaration refusal '0404' TCS trade cancellation
Used In	TCS C&R (c)

TCSErrorText

Field Name	TCSErrorText TCS
Description	TCS error message text. Provides the text of the TCS error message when a declaration is rejected for functional reason.
Format	String
Length	100
Possible Values	Alphanumerical
Used In	TCS MESSAGE REJECT (j)

TechnicalOrdType

Field Name	TechnicalOrdType ~~TCS~~
Description	Order technical origin. Indicates the nature of the order issuer; for example, it can be a manual entry, or an order coming from a Program Trading system.
Format	Char
Length	1
Possible Values	'I' Index trading arbitrage 'P' Portfolio strategy 'G' Unwind order 'A' Other orders (default) 'C' Cross margining
Conditions	In New Order (D), NEW ORDER (e), Cancel/Replace Order (G) and Bulk Quote (B): optional. Absence of this field is interpreted as 'A' (Other orders). In Order Cancel Request (F): in case of bulk cancellation, optional criterion. In case of single cancellation, ignored (but still checked). In Bulk Quote Ack (J), Bulk Cancel Ack Report (K) and Extended Response (x): provided with the value specified in the request, if any. Else not provided.

Field Name	TechnicalOrdType ~~TCS~~
Used In	NEW ORDER (D) NEW ORDER (e) ORDER CANCEL REQUEST (F) CANCEL/REPLACE ORDER (G) BULK QUOTE (B) BULK QUOTE ACK (J) BULK CANCEL ACK REPORT (K) EXTENDED RESPONSE (x)

TEXT

Field Name	Text ~~TCS~~
Description	Request status or error text. Provides a status of the originating request or a textual explanation in case of request rejection.
Format	String
Length	40
Possible Values	Alphanumerical
Conditions	Always provided.
Used In	LOGON REJECT (l) ONE SIDE ONLY PERIOD ACK (P) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) ORDER CANCEL/REPLACE REJECT (8) GENERIC RESPONSE (y) EXTENDED RESPONSE (x)

TIMEINFORCE

Field Name	TimeInForce ~~TCS~~
Description	Time in force validity. Specifies how long the order remains in effect. Absence of this field is interpreted as Day.
Format	Char
Length	1
Possible Values	'0' Day '1' GTC (Good Till Cancel) RM PM '2' VFA (Valid For Auction) RM '3' IOC (Immediate Or Cancel) '4' FOK (Fill Or Kill) RM '6' GTD (Good Till Date) RM NW / GTT (Good Till Time) ~~NW~~ ~~PM~~ '7' VFC (Valid For Closing auction) RM
Conditions	NW GTT validity allowed on default segment only. PM Only the GTC validity is allowed on the Primary Market segment. In New Order (D), New Order (e) and Cancel/Replace Order (G): optional. Absence of this field is interpreted as '0' (Day). In Extended Response (x): always provided.
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) EXTENDED RESPONSE (x)

TIMESTAMP

Field Name	Timestamp ~~TCS~~
Description	Event timestamp. Provides a timestamp for an event depending on the context.
Format	Int
Length	8
Possible Values	Micro-seconds since 01/01/1970 at 00:00
Conditions	Populated in case of ClassEvent = 'F' (failover of a trading unit) and corresponds to the last order updated in the memory of the defective TU. Not provided in other cases.
Used In	CLASS EVENT (Q)

TOTALAFFECTEDORDERS

Field Name	TotalAffectedOrders ~~TCS~~
Description	Number of orders cancelled upon mass cancel request.
Format	Int
Length	4
Possible Values	'0'..'10^{10}-1' ('-1' upon request acknowledgement)
Conditions	Provided with the actual number of cancelled orders when the Bulk Cancel Ack Report (K) is sent at the end of the bulk cancellation.
Used In	BULK CANCEL ACK REPORT (K)

TRADECHANGETYPE

Field Name	TradeChangeType ~~TCS~~
Description	Type of MO action on trade. Indicates whether Marker Operations has busted or corrected a trade.
Format	Char
Length	1
Possible Values	'1' Trade busted '2' Trade corrected
Used In	BUST/CORRECT (C)

TRADINGSESSIONID

Field Name	TradingSessionID ~~TCS~~
Description	Session ID or combination of session IDs for which the order is valid. *Note: For European Markets, multiple Trading Sessions in a single calendar day is not currently supported.* *For this reason, this field is forced to '123' (All sessions) by the UTP trading engine when processing the D and G messages, and is not provided in the Execution report. However, Members may already provide this field in the D and G messages even it is not used by UTP at the moment. The field is checked by the gateway and messages are rejected when syntax or value is invalid.*

Field Name	TradingSessionID ~~TCS~~
Format	String
Length	4
Possible Values	'1' Early session '2' Core session '3' Late session '12' Early and Core sessions '13' Early and Late sessions '23' Core and Late sessions '123' All sessions
Conditions	In New Order (D), New Order (e) and Cancel/Replace Order (G): optional (default value '123'). Note: UTP (not CCG) currently forces this field to '123' (see description). In Extended Response (x): currently never provided. In Trading Session Status (h): always set to '2' (Core session).
Used In	NEW ORDER (D) NEW ORDER (e) CANCEL/REPLACE ORDER (G) TRADING SESSION STATUS (h) EXTENDED RESPONSE (x)

TransactID

Field Name	TransactID TCS
Description	MiFID trade reference. Unique identifier of the trade provided by the issuer.
Format	String
Length	30
Possible Values	Numerical
Conditions	Mandatory
Used In	TCS TRADE ENTRY (T) TCS TRADE ENTRY NOTICE (t)

TransactionTypeIndicator

Field Name	TransactionTypeIndicator TCS
Description	Transaction type indicator.
Format	Char
Length	1
Possible Values	Null Not provided 'P' Plain Vanilla Trade 'D' Dark Trade 'B' Benchmark Trade 'T' Technical Trade 'G' Give-up/Give-in Trade 'E' Ex/Cum Dividend Trade 'F' Trade with Condition

Field Name	TransactionTypeIndicator TCS
Conditions	Available for the following TCS operation types: Regulated operation types: '0' Out of Market OTC operation types: 'M' OTC Publication 'N' OTC Reporting and Publication 'K' OTC Trade
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

TransactTime

Field Name	TransactTime **ALL**
Description	Transaction time. Indicates the time the order request was initiated / released by the trader / trading system, or the time of execution or order creation.
Format	Int
Length	4
Possible Values	Seconds since 01/01/1970 at 00:00 UTC; '-1' if not significant.
Conditions	Set to '-1' (not significant) in Order Cancel/Replace Reject (8) and Bulk Cancel Ack Report (K). Else always provided.
Used In	ONE SIDE ONLY PERIOD ACK (P) ONE SIDE ONLY PERIOD NOTICE (N) REQUEST FOR SIZE ACKNOWLEDGEMENT (s) ORDER ACK (a) ORDER FILL (2) CANCEL REQUEST ACK (6) ORDER KILLED (4) BULK CANCEL ACK REPORT (K) CANCEL/REPLACE REQUEST ACK (E) ORDER REPLACED (5) ORDER CANCEL/REPLACE REJECT (8) BUST/CORRECT (C) EXTENDED RESPONSE (x) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

TransparencyInd

Field Name	TransparencyInd RM
Description	Execution and Transparency type Indicator. Indicator that highlights if the trade execution has been performed in the LIT or in the Dark.
Format	Char
Length	1
Possible Values	'0' Lit Trade / Regular Trade '1' Dark trade with immediate publication

Field Name	TransparencyInd RM
	'2' Dark trade with deferred publication
Conditions	Applicable only for orders eligible to the Dark liquidity
Used In	ORDER FILL (2)

U

UndisclosedExecInst

Field Name	UndisclosedExecInst RM
Description	Undisclosed ExectInst. ExectInst related to the undisclosed part of an Iceberg order eligible to a matching in the Dark.
Format	Char
Length	1
Possible Values	'L' Limit 'M' Peg Midpoint 'R' Primary Peg 'P' Market Peg
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity.
Used In	NEW ORDER (e)

UndisclosedPrice

Field Name	UndisclosedPrice RM
Description	Undisclosed limit price for the undisclosed part of an Iceberg order. Optional price a member car give to the undisclosed part of an Iceberg order if this one is eligible to the Dark liquidity.
Format	Int
Length	4
Possible Values	Price
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity.
Used In	NEW ORDER (e)

UserName

Field Name	UserName **ALL**
Description	User name for session.
Format	String
Length	11
Possible Values	Alphanumerical
Conditions	Mandatory.
Used In	LOGON (A)

UTPExID

Field Name	UTPExID ~~TCS~~
Description	Trade reference ID by instrument & day. Field used as a reference identifier for a trade, uniqueness is guaranteed within a single trading day and for a given 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 2 Order Fill (2) and the 2 Extended Response (x) sent for the 2 sides of the trade, and if this trade is cancelled, x is again reported in the Order Fill (2) and the 2 Extended Response (x) sent for the 2 sides of the trade.*
Format	Int
Length	8
Possible Values	Numerical
Conditions	Always provided.
Used In	ORDER FILL (2) BUST/CORRECT (C) EXTENDED RESPONSE (x)

V

Venue

Field Name	Venue TCS
Description	Venue ID. Identifies the venue where the trade was executed.
Format	String
Length	11
Possible Values	MIC code BIC code 'SI' Systematic Internalizer) 'OTC' Over the counter 'XSMP' SmartPool
Conditions	Mandatory when OperationTypeIndicator = 'K', 'R', 'L', 'M' or 'N'.
Used In	TCS TRADE ENTRY (T) TCS DECLARATION (d) TCS TRADE ENTRY NOTICE (t) TCS NOTICE (n)

VWAPBegTime

Field Name	VWAPBegTime TCS
Description	Start time of VWAP calculation. Indicates the start time of VWAP calculation, when the TCS trade must be checked upon VWAP price on a given time range.
Format	Int
Length	4
Possible Values	Seconds since 01/01/1970 at 00:00; '-1' if not significant.
Conditions	Mandatory when OperationTypeIndicator = 'E'.

Field Name	VWAPBegTime TCS
Used In	TCS DECLARATION (d) TCS NOTICE (n)

VWAPEndTime

Field Name	VWAPEndTime TCS
Description	End time of VWAP calculation. Indicates the end time of VWAP calculation, when the TCS trade must be checked upon VWAP price on a given time range.
Format	Int
Length	4
Possible Values	Seconds since 01/01/1970 at 00:00; '-1' if not significant.
Conditions	Mandatory when OperationTypeIndicator = 'E'.
Used In	TCS DECLARATION (d) TCS NOTICE (n)

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

REVIEW LOG

DOCUMENT NAME	Euronext Cash Regulated Markets
PROJECT NAME	CCG Client Specifications – Binary Interface
LOCATION	
REVISION VERSION	2.5.1

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.5.1	27 March 2017	IT Solutions – BA Team TCH	- RM TCS specify that the Bust/Correct (C) message may also be sent by the Drop Copy process to notify trade cancellation.
2.5.0	22 Feb. 2017	IT Solutions – BA Team TCH	- RM TCS detail the Order Fill (2) message sent by the Drop Copy process to notify the order issuer the Clearing organization (CCP) handling the trade. - In the IMSCompID field definition, add the case where the CCP ID is populated in the Order Fill (2) message.
2.4.0	23 Nov. 2016	IT Solutions – BA Team BSA	- Message 'Bulk Quote (B)' updated with a new field: RFEIndicator
2.3.0	12 Jul. 2016	IT Solutions – BA Team BSA	- Revision number updated - New message 'New Order (e)' added - Message 'Order Ack (a)' updated with a new field: DarkIcebergEligible - Message 'Order Fill (2)' updated with a new field: TransparencyInd - New fields added within the 'New Order (e)' message: DisplayQtyRdm, UndisclosedPrice, UndisclosedExecInst, DarkIndicator, DisplayedOrderInteraction, MinQtyType, DefTradReq, SweepOrder - Definition update for MinQty, ExecInst and PegDifference
2.28	22 Jan. 2016 28 Jan. 2016	IT Solutions – BA Team TCH	RM In the IMSCompID field definition, add the case of non-clearable instrument where the counterpart Firm ID is populated in the Order Fill (2) and Extended Response (x) messages. SP Remove Best-bid peg and Best-offer peg values from the possible value range of the ExecInst field. Modify the Rule80A field definition (possible values and conditions).
2.27	07 Sep. 2015	IT Solutions – BA Team BSA	Fixed definition of OrderID: unique per day per instrument.
2.26	27 Aug. 2015	IT Solutions – BA Team FBO	Fixed definition of ClOrdID: unicity per broker/instrument, removed any reference to routing. Updated document template.
2.25	30 Jun. 2015	IT Solutions – BA Team VPO	- Added new possible value 'Z' for OrdStatus
2.24	2 Oct. 2014	IT Solutions – BA Team TCH	- Detail all cases (including Public Auctions Market (VPU)) where the counterpart field IMSCompID is filled in messages Order Fill (2) and Extended Response (x).
2.23	7 July 2014	IT Solutions – BA Team PCH	- Added fields ClientIDType, ClientIDMiFID, ClientIDMiFIDCross and ClientIDTypeCross in message TCS Notice (n). - Modified filler field lengths and added new filler at end of message

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
			TCS Notice (n).
2.22	3 June 2014	IT Solutions – BA Team PCH	- Corrected new message Request for Size (r) by adding field MsgSeqNum and reordered int fields. - Corrected new message Request for size acknowledgment (s) by adding field MsgSeqNum and reordered int fields.
2.21	22 Apr. 2014	IT Solutions – BA Team PCH	- Added new message Request for Size (r) - Added new message Request for size acknowledgment (s) - Modified STPIndicator field format from Int to Char - Corrected the field format for OrdStatus in the Order Killed (4) from Int to Char. - Removed NAE trading engine from specifications.
2.20	31 Mar. 2014	IT Solutions – BA Team PCH	- Added new field STP Indicator in New Order (D) and Cancel/Replace Order (G). (replaced filler field) - Added STPIndicator field description - Added new possible value 'P' for OrdStatus - Added new field OrdStatus to the message Order Killed (4) (replaced filler field)
2.19	27 Mar. 2014	IT Solutions – BA Team TCH	NW Rename **TAKO** (Trading After Knock-Out) service as **PAKO** (Payment After Knock-Out) service throughout the document.
2.18	30 Aug. 2013	IT Solutions – BA Team TCH	NW Specify that the Generic Response (y) message is also used as the acknowledgement to the Liquidity Provider Command (Z) message. NW Correct LPActionCode field description in the Liquidity Provider Command (Z) message.
2.17	31 Jul. 2013	IT Solutions – BA Team TCH	NW Add Liquidity Provider Command (Z) message for the KIBI/KOBI/TAKO initiative. NW Add LPActionCode field description. Replace in all messages Instrument ID by Instrument Trading Code.
2.16	14 Mar. 2013	Euronext IT	PM Added Primary Market segment order restrictions, notably to Conditions section of Field Descriptions for the following fields: Side, OrderType, TimeInForce, Rule80A. Added the unavailability of Cancel/Replace Order (G) message for Primary Market segment Buy orders. Added IMSCompID rule for Primary Market segment in Conditions section of Field Description.
2.15	15 Jan. 2013	Euronext IT	TCS In TCS Notice (n), the value range of field PreMatchingIndicator has been extended following pre-matching facility enhancement. Fix: value of ProtocolVersion in One Side Only Period (O) message. Fix: possible values of OperationTypeIndicator and TransactionTypeIndicator fields.
2.14b	30 Nov. 2012	Euronext IT	Fix: in Trading Session Status (h) message, new possible value '2' for OrdEntryAllowed allowing to precise whether order entry has been automatically ('0') or manually ('2') forbidden.
2.14a	16 Oct. 2012	Euronext IT	Fix: type and/or length of fields OrigClOrdID and OrderID incorrectly specified in some structures using these fields (definitions in Field Descriptions section were correct however). In particular, field offsets and overall length of Order Cancel Request (F) impacted.
2.14	11 Oct. 2012	Euronext IT	Fix: new protocol version '4' with TCS support (ProtocolVersion field in message header). TCS Fix: DefTradInd presence conditions depending on the operation type.

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.13	20 Sep. 2012	Euronext IT	TCS Value range of scale fields extended to '0'..'6'. RM New possible values for Rule80A to support the RMF (Retail Matching Facility). NW Removed deprecated 'R' value (Quote Recall) from AFQReason possible values. ~~TCS~~ Fix in Order Characteristics table, regarding combinations of limit order type, time in force IOC / FOK and MinQty / MaxFloor. Cosmetic: new branding.
2.12	2 Jul. 2012	Euronext IT	TCS In TCS Declaration (d) and TCS Notice (n), addition of the fields DefTradInd, Account and Account2. Request For Execution (M) is available only on NW. TCS In TCS Trade Entry Notice (t) and TCS Notice (n), the flag ByPassControlFlag is forced to '1' if OperationTypeIndicator = 'L'. TCS New indicator TransactionTypeIndicator in TCS Trade Entry (T), TCS Declaration (d), TCS Trade Entry Notice (t) and TCS Notice (n). TCS TCS Message Reject (j) message usage : this message is also used to give more information about the rejection TCS Price Input (p). SettlementFlag is mandatory if OperationTypeIndicator ≠ 'L', 'M' or 'N'. PM Added Primary Market segment order restrictions to Conditions section of Field Descriptions for the following fields: Side, OrderType, TimeInForce, Rule80A. Added the unavailability of Cancel/Replace Order (G) for Primary Market segment Buy orders. In Order Characteristics section, addition of PM scope to Market To Limit order type.
2.11	14 Mar. 2012	Euronext IT	Order Status Request (H): added the missing OnBehalfOfCompID field. Filler length adjusted accordingly. Replaced the useless field Side by a filler. Class Event (Q): final filler length is now 1 byte.
2.10	5 Dec. 2011	Euronext IT	Added Order Status Request (H) and Class Event (Q) messages.

