

Document title

## **EURONEXT CASH REGULATED MARKETS**

Document type or subject

### **CCG Client Specifications – FIX 4.2 Interface**

Revision number/ Version number

Revision Number: 2.27

Date

23 Feb 2016

Number of pages

118

Author

Euronext

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## PREFACE

### ABOUT THIS DOCUMENT

This document sets out the message specifications for the Common Customer Gateway (CCG), based on the Financial Information Exchange (FIX) protocol, version 4.2. More specifically, it describes the contents of the CCG's message headers and trailers, the contents of the administrative (or session) messages and application messages, and provides detailed field descriptions.

### ASSOCIATED DOCUMENTS











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### 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	Logo	Meaning
	Regulated Market		<i>All but</i> Regulated Market
	New Warrant Market Model		<i>All but</i> New Warrant Market Model
	SmartPool MTF		<i>All but</i> SmartPool MTF
	Primary Market segment		<i>All but</i> Primary Market segment
	Trade Confirmation System		<i>All but</i> Trade Confirmation System

### HISTORY

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

REVISION NO.	DATE	CHANGE DESCRIPTION
2.27	23 Feb. 2016	<p> In the <a href="#">ContraBroker</a> field definition, add the case of non-clearable instrument where the counterpart Firm ID is populated in the <a href="#">Execution Report (8)</a> message.</p> <p> Remove Best-bid peg and Best-offer peg values from the possible value range of the <a href="#">ExecInst</a> field.</p> <p>Modify the <a href="#">Rule80A</a> field definition (possible values and conditions).</p>

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## 1. MESSAGE FORMAT

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

This section describes:

- Conventions used for field format definition;
- Standard header and trailer of the private (or directed) messages used to communicate with the Common Customer Gateway (CCG) application, which provides access to members to a UTP (Universal Trading Platform) in its cash market version (including Regulated Market, Warrants, SmartPool) and TCS.

### 1.1 FIELD FORMATS

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

According to FIX 4.2, all tags must have a value specified.

Table below provides the mapping for the types specified in the “Type” column of message tables and the FIX types described in the official FIX 4.2 specifications document<sup>1</sup>.

Format	Length	FIX Type
Char	1	Char
String	N>1	String
Bool	1	Boolean
Int	N	Int
Qty	N	Qty
Price	N	Price
Float	N	Float
PrOff	N	PriceOffset
TmSt	17	UTCTimestamp, format YYYYMMDD-HH:MM:SS
TmStMs	24	UTCTimestamp, format YYYYMMDD-HH:MM:SS.μμμμμμ
Date	8	UTCDate, format YYYYMMDD

**Alphanumerical fields:** authorized characters for are the following ones:

‘0’..‘9’ ‘a’..‘z’ ‘A’..‘Z’ ‘ ’ ‘#’ ‘\$’ ‘&’ ‘(’ ‘)’ ‘+’ ‘-’ ‘.’ ‘:’ ‘/’ ‘;’ ‘<’ ‘=’ ‘>’ ‘@’ ‘[’ ‘]’ ‘^’ ‘\_’ ‘`’ ‘~’ ‘{’ ‘}’

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

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

- When a value is provided (e.g. ‘1’ for Char type, or ‘17’ for TmSt type), it indicates that the field value must have the exact length indicated;

<sup>1</sup> Fix-42-with\_errata\_20010501.doc.

- When *N* is used (e.g. **String** or **Price** types), it indicates that the related FIX type has no defined length according to FIX specifications. However, a value is usually provided in the message structures, indicating the maximum length of the field value according to UTP or TCS (the value may actually be shorter).

Please refer to the official FIX 4.2 specifications document (chapter “FIX MESSAGE FORMAT AND DELIVERY”, section “Data Types”) for further details.

## 1.2 MESSAGE REPRESENTATION

In some messages, a subset of consecutive fields (a repeating group) can be repeated a variable number of times. The number of times a repeating group is repeated is specified by the numerical field (the counter).

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

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

## 1.3 MESSAGE HEADER & TRAILER

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

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

### 1.3.1 Message Header

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

Tag	Field	Format	Len	Req	Description	Values	Pge
8	BeginString	<b>String</b>	7	✓	Beginning of message identifier.	Cf. FIX 4.2.	60
9	BodyLength	<b>Int</b>	5	✓	Message length.	Integer	61

Tag	Field	Format	Len	Req	Description	Values	Pge
35	MsgType	<a href="#">String</a>	2	✓	Message type.	Administrative messages: 'A', 'O', '1', '2', '3', '4', '5' Inbound application messages: 'D', 'F', 'G', 'H', 'q', 'UB', 'UI', 'UO', 'UD', 'UT', 'UF', 'Ur' Outbound application messages: '8', '9', 'h', 'j', 'r', 'U3', 'UL', 'UM', 'UN', 'UP', 'Uy', 'Up', 'Ua', 'U8', 'Ut', 'Uj', 'Us'	87
34	MsgSeqNum	<a href="#">Int</a>	15	✓	Message sequence number.	Sequential integer.	86
49	SenderCompID	<a href="#">String</a>	11	✓	Identifier of the message sender.	Inbound: Firm ID Outbound: 'EURONEXT'	103
56	TargetCompID	<a href="#">String</a>	11	✓	Message receptor ID.	(see message structures) Inbound: 'EURONEXT' Outbound: Firm ID	108
115	OnBehalfOfCompID	<a href="#">String</a>	11	+	ID of the issuing firm.	Firm ID	90
128	DeliverToCompID	<a href="#">String</a>	11	+	ID of the firm to which the order belongs in outbound message.	Firm ID	74
142	SenderLocationID	<a href="#">String</a>	11	+	Firm's front-end server ID.	Front-end server ID (agreed with Exchange)	103
52	SendingTime	<a href="#">TmSt</a>	17	✓	Time of message transmission.	YYYYMMDD-hh:mm:ss	104
43	PossDupFlag	<a href="#">Bool</a>	1	o	Possible message retransmission indicator.	'N' Original transmission (default) 'Y' Possible duplicate	98
97	PossResend	<a href="#">Bool</a>	1	o	Indicator of message containing information already sent.	'N' Original transmission 'Y' Possible resend	98

## Header Usage

The header identifies the type, length, destination, sequence number, time and point of origin of each CCG-FIX.4.2 message.

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

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

- [PossDupFlag](#) - if a message with this sequence number has been previously received, ignore message, if not, process normally.
- [PossResend](#) - forward message to application and determine if previously received (i.e. verify order ID and parameters). Note that this field can be set by the gateway only (if set by the client application, a [Reject \(3\)](#) message is sent back by the CCG).

---

### 1.3.2 Message Trailer

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

Tag	Field	Format	Len	Req	Description	Values	Pge
10	Checksum	String	3	✓	Simple checksum.	Numerical	63

#### Trailer Usage

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



## 2. ADMINISTRATIVE MESSAGES

### 2.1 LOGON (A)

Client  CCG

Available on     

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
98	EncryptMethod	<a href="#">Int</a>	1	✓	Method of encryption for the new FIX session.	'0' None/other	74
108	HeartBtInt	<a href="#">Int</a>	5	✓	Heartbeat interval (s).	Numerical	81
141	ResetSeqNumFlag	<a href="#">Bool</a>	1	○	Sequence number reset flag.	'N' No reset (default) 'Y' Reset sequence numbers	102
789	NextExpectedMsgSeqNum	<a href="#">Int</a>	15	+	Next expected message sequence number.	Integer	88
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

The issuer of this message can be either the client application or the CCG.

This message is used to establish a CCG-FIX.4.2 session logon.

### 2.2 HEARTBEAT (0)

Client  CCG

Available on     

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
112	TestReqID	<a href="#">String</a>	24	+	Test request message ID.	Numerical	110
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

The issuer of this message can be either the client application or the CCG.

The Heartbeat message monitors the status of the communication link during inactivity periods. The [HeartBlnt](#) field of the [Logon \(A\)](#) message is used to declare at logon the timeout interval for generating heartbeats. If [HeartBlnt](#) is set to zero then no regular heartbeat messages are generated.

When either end of the connection has not sent any data for [HeartBlnt value](#) seconds, it transmits a Heartbeat message. When either end of the connection has not received any data for [[HeartBlnt value](#) + “some reasonable transmission time”] seconds, it transmits a [Test Request \(1\)](#) message. If there is still no Heartbeat message received after [[HeartBlnt value](#) + “some reasonable transmission time”] seconds then the connection must be considered lost. On the CCG side, “some reasonable transmission time” is set to 5 seconds.

#### Note

A [Test Request \(1\)](#) message can be sent independently of the [HeartBlnt](#) value, which forces a Heartbeat message. Heartbeats issued as the result of sending a [Test Request \(1\)](#) message must contain the [TestReqID](#) value transmitted in the [Test Request \(1\)](#) message. This is used to verify that the Heartbeat is the result of the Test Request and not the result of a regular timeout.

## 2.3 TEST REQUEST (1)

Client  CCG

Available on     

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
112	TestReqID	<a href="#">String</a>	24	+	Test request message ID.	Numerical	110
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

The issuer of this message can be either the client application or the CCG.

This message forces a [Heartbeat \(0\)](#) message from the opposite side. The test request message checks the sequence numbers or verifies the status of the communication line.

The opposite application responds to the Test Request with a [Heartbeat \(0\)](#) message containing the [TestReqID](#). The [TestReqID](#) is used to verify that the opposite application is generating the [Heartbeat \(0\)](#) as the result of a Test Request and not the result of a normal timeout.

Any string can be used as the [TestReqID](#).

## 2.4 RESEND REQUEST (2)

Client  CCG

Available on     

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
7	BeginSeqNo	<a href="#">Int</a>	15	✓	Sequence number beginning of messages to be resent.	Integer	59
16	EndSeqNo	<a href="#">Int</a>	5	✓	Sequence number ending of messages to be resent.	Integer	75
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

The issuer of this message is either the client application or the CCG.

This message is sent by the receiving application to initiate the retransmission of messages. This function is used when a gap in the sequence numbers is detected, if the receiving application loses a message, or as a function of the initialization process.

The resend request is used to request a single message, a range of messages, or all messages subsequent to a particular message:

- To request a single message: [BeginSeqNo](#) = [EndSeqNo](#).
- To request a range of messages: [BeginSeqNo](#) = first message of range, [EndSeqNo](#) = last message of range.
- To request all messages subsequent to a particular message: [BeginSeqNo](#) = first message of range, [EndSeqNo](#) = '0' (represents infinity).

In all messages that are sent as the result of a Resend Request, the [PossDupFlag](#) field must be set to 'Y'. Messages lacking the [PossDupFlag](#) field or with [PossDupFlag](#) set to 'N' are treated as original transmissions.

Upon receipt of a Resend Request, the resending application responds in one of three ways. It can:

- Retransmit the requested messages (in order) with the original sequence numbers and [PossDupFlag](#) set to 'Y'.
- Issue a message with the [PossDupFlag](#) set to 'Y' to replace the retransmission of Administrative or Application messages.
- Combine these two possibilities.

## 2.5 REJECT (3)

Client Available on     

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
45	RefSeqNum	<a href="#">Int</a>	15	✓	Reference sequence number of the rejected message.	Integer	101
371	RefTagID	<a href="#">Int</a>	5	○	Field tag reference.	Integer	101
372	RefMsgType	<a href="#">String</a>	2	○	Message type reference.	Value received in the rejected inbound message, if any.	101
373	SessionRejectReason	<a href="#">Int</a>	2	○	Session reject reason code.	(See field description)	104
58	Text	<a href="#">String</a>	100	○	Request status or error text.	Alphanumerical	110
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

The issuer of this message can only be the CCG, which generates the message as per FIX.4.2 specifications (if the CCG receives this message from the client application, it ignores it).

## 2.6 SEQUENCE RESET (4)

Client Available on     

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
123	GapFillFlag	<a href="#">Bool</a>	1	+	Sequence reset mode indicator.	'N' Sequence reset, ignore <a href="#">MsgSeqNum</a> 'Y' Gap fill message, <a href="#">MsgSeqNum</a> field valid	80
36	NewSeqNo	<a href="#">Int</a>	15	✓	New sequence number.	Integer	87
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

The issuer of this message can either be the client application or the CCG. This message can be sent in two modes according to the [GapFillFlag](#) value: the GapFill mode if [GapFillFlag](#) = 'Y' and the Reset mode if [GapFillFlag](#) = 'N' or if [GapFillFlag](#) is not present.

But:

- This message is not used by the CCG in Reset mode.
- This message, if received from a client by the CCG and in Reset mode, is not accepted, and the CCG responds with a [Logout \(5\)](#) message.
- The sequence reset message can be used in the following situations:
  - During normal resend processing, the sending application may choose not to send a message (e.g. an aged order). The Sequence Reset can be used to mark the place of that message.
  - During normal resend processing, a number of administrative messages are not resent; the Sequence Reset message is used to fill the sequence gap created.

In both cases:

- [GapFillFlag](#) must be set to 'Y'.
- [PossDupFlag](#) must be set to 'Y'.
- [MsgSeqNum](#) must conform to standard message sequencing rules (i.e. the [MsgSeqNum](#) of the SequenceReset-GapFill message must represent the beginning [MsgSeqNum](#) in the GapFill range because the remote side is expecting that as the next message).

## 2.7 LOGOUT (5)

Client  CCG

Available on RM NW SP PM TCS

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
58	Text	<a href="#">String</a>	100	o	Request status or error text.	Alphanumeric	110
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message is used to initiate and confirm a nominal termination of a CCG-FIX.4.2 session. A session disconnection without exchange of these messages is interpreted as an abnormal condition.

### 3. APPLICATION MESSAGES

Application messages are inbound (requests sent by members to CCG) or outbound (responses and unsolicited messages sent by CCG to members), not both.

Supported inbound application messages are as follows:

- [New Order Single \(D\)](#) TCS
- [Order Cancel Request \(F\)](#) TCS
- [Order Mass Cancel Request \(q\)](#) TCS
- [Order Status Request \(H\)](#) TCS
- [Price Input \(UI\)](#) RM NW
- [Bulk Quote \(UB\)](#) NW
- [One Side Only Period \(UO\)](#) NW
- [TCS Declaration \(UD\)](#) TCS
- [TCS Trade Entry \(UT\)](#) TCS
- [TCS C&R \(UF\)](#) TCS
- [TCS Price Input \(Up\)](#) TCS
- [Request for Size \(Ur\)](#) RM

Supported outbound application messages are as follows:

- [Execution Report \(8\)](#) TCS
- [Order Cancel Reject \(9\)](#) TCS
- [Order Mass Cancel Report \(r\)](#) TCS
- [Trading Session Status \(h\)](#) TCS
- [Business Message Reject \(i\)](#)
- [Bulk Quote Ack \(UJ\)](#) NW
- [One Side Only Period Ack \(UP\)](#) NW
- [One Side Only Period Notice \(UN\)](#) NW
- [Quote Request \(UL\)](#) NW
- [Request for Execution \(UM\)](#) NW
- [Request Ack Message \(Uy\)](#) RM NW
- [TCS Notice \(U8\)](#) TCS
- [TCS Price Ack \(Ua\)](#) TCS
- [TCS Trade Entry Notice \(Ut\)](#) TCS
- [TCS Message Reject \(Uj\)](#) TCS

### 3.1 NEW ORDER SINGLE (D)

Client ► CCG

Available on RM NW SP PM

#### MESSAGE FIELDS

✓ Required | + Conditionally required | ○ Optional | ✗ Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell '8' Cross <span>SP</span> <span>PM</span>	105
40	OrdType	<a href="#">Char</a>	1	✓	Order type.	(See field description)	95
59	TimeInForce	<a href="#">Char</a>	1	○	Time in force validity.	(See field description)	111
18	ExecInst	<a href="#">Char</a>	1	+	Execution instruction.	(See field description)	76
44	Price	<a href="#">Price</a>	10	+	Instrument price per unit of quantity (share).	Price	99
99	StopPx	<a href="#">Price</a>	10	+	Stop price.	Price	106
38	OrderQty	<a href="#">Qty</a>	9	✓	Total order quantity.	Quantity	93
110	MinQty	<a href="#">Qty</a>	9	+	Minimum quantity to be executed.	Quantity	86
111	MaxFloor	<a href="#">Qty</a>	9	+	Disclosed quantity.	Quantity (ignored if '0')	84
126	ExpireTime	<a href="#">TmSt</a>	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	79
432	ExpireDate	<a href="#">Date</a>	8	+	Expiration date.	YYYYMMDD	78
211	PegDifference	<a href="#">PrOff</a>	10	+	Price difference for a peg order.	'0'	97
60	TransactTime	<a href="#">TmSt</a>	17	+	Transaction time.	YYYYMMDD-hh:mm:ss	114
9941	TechnicalOrdType	<a href="#">Char</a>	1	○	Order technical origin.	(See field description)	109
9930	ConfirmFlag	<a href="#">Char</a>	1	○	Confirmation indicator.	'0' Not confirmed (default) '1' Confirmed	69
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71

Tag	Field	Format	Len	Req	Description	Values	Pge
9933	NoClearingEntries	<a href="#">Int</a>	1	✓	Number of entries in clearing data repeating group.	'1' or '2'	88
47	Rule80A	<a href="#">Char</a>	1	✓	Order origin.	(See field description)	102
1	Account	<a href="#">String</a>	12	○	Client Account Number of the investor account.	Alphanumerical	58
109	ClientID	<a href="#">String</a>	8	○	Client identifier.	Alphanumerical	65
9952	FreeText	<a href="#">String</a>	18	○	Free text.	Alphanumerical	80
439	ClearingFirm	<a href="#">String</a>	8	○	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
77	OpenClose	<a href="#">Char</a>	1	○	Posting action.	'O' Open 'C' Close	91
9938	ClearingHandlingType	<a href="#">Char</a>	1	○	Clearing operation mode.	(blank) Systematic posting 'O' Manual mode '1' Automatic extraction '2' Automatic allocation	65
386	NoTradingSessions	<a href="#">Int</a>	1	○	Number of entries in Trading Session IDs repeating group.	'1'..'3'	89
336	TradingSessionID	<a href="#">String</a>	3	+	Session ID or combination of session IDs for which the order is valid.	(See field description)	112
10077	STPIndicator	<a href="#">Int</a>	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
	<a href="#">Message Trailer</a>			✓			8

## MESSAGE USAGE

The New Order Single message is used to create a new order.

The following fields constitute the clearing date information: [Rule80A](#), [Account](#), [ClearingFirm](#), [ClientID](#), [FreeText](#), [OpenClose](#) and [ClearingHandlingType](#).

For a cross order, [NoClearingEntries](#) must be set to '2' and two sets of clearing data must be used to provide the buyer and seller counterpart clearing information: the first set for buyer and the second set for seller.

## Conditionally Required Fields

Please refer to section [Order Characteristics](#) (p.54) for specific conditions concerning the [Price](#), [StopPx](#), [MinQty](#) and [MaxFloor](#) fields.



### 3.2 ORDER CANCEL REQUEST (F)

Client ► CCG

Available on RM NW SP PM

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
37	OrderID	<a href="#">String</a>	24	○	Engine order ID.	Alphanumeric	92
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
41	OrigClOrdID	<a href="#">String</a>	30	✓	Original client order ID.	<a href="#">ClOrdID</a> of the order to be modified / cancelled	95
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

The Order Cancel Request message requests the cancellation of the entire remaining quantity of an existing order.

The [OrderID](#) values ‘-777’ and ‘-888’ are forbidden and rejected with the appropriate message [Business Message Reject \(j\)](#) with [BusinessRejectReason](#) set to ‘0’ and text “Invalid value tag OrderID (37)”. These values are reserved to manage internal network disconnection.

#### Important Notes

If a Broker wants its orders to be automatically cancelled on a network disconnection (SLE or CCG disconnection), it has to be dully declared in the relevant table managed by the CCG administrator.

When an Automated Bulk Cancellation due to network disconnection is performed, the cancellation involves only orders entered on the current day. All still active orders, entered the previous days, remain in the order book.

### 3.3 ORDER MASS CANCEL REQUEST (q)

Client ► CCG

Available on RM NW SP PM

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6

Tag	Field	Format	Len	Req	Description	Values	Pge
11	ClOrdID	String	30	o	Client order ID.	Alphanumeric	67
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	107
9945	ClassID	String	2	+	Class ID.	Alphanumeric	63
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell	105
9941	TechnicalOrdType	Char	1	+	Order technical origin.	(See field description)	109
47	Rule80A	Char	1	+	Order origin.	(See field description)	102
9960	CancelByLocationID	String	11	+	Identifier of the issuing front-end server whose orders are to be cancelled.	OnBehalfOfLocationID value	62
	Message Trailer			✓			8

### MESSAGE USAGE

The Order Mass Cancel Request message requests the cancellation of the entire remaining quantity of a group of orders that match criteria within the request. The Order Mass Cancellation function is also called Bulk Cancel. The following conditions must be met:

- Either the [ClassID](#) field or the [Symbol](#) field must be populated;
- Optional additional criteria are specified with the [CancelByLocationID](#), [Side](#), [TechnicalOrdType](#) and [Rule80A](#) fields. If no optional criteria are specified, all remaining orders of the issuing firm are cancelled for the populated ClassID or Symbol.

## 3.4 ORDER CANCEL/REPLACE REQUEST (G)

Client ► CCG

Available on RM NW SP PM

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
37	OrderID	String	24	o	Engine order ID.	Alphanumeric	92
11	ClOrdID	String	30	✓	Client order ID.	Alphanumeric	67
41	OrigClOrdID	String	30	✓	Original client order ID.	<a href="#">ClOrdID</a> of the order to be modified / cancelled	95
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
54	Side	Char	1	✓	Order side.	'1' Buy '2' Sell	105
40	OrdType	Char	1	✓	Order type.	(See field description)	95
59	TimeInForce	Char	1	o	Time in force validity.	(See field description)	111
18	ExecInst	Char	1	+	Execution instruction.	(See field description)	76
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	99

Tag	Field	Format	Len	Req	Description	Values	Pge
99	StopPx	Price	10	+	Stop price.	Price	106
38	OrderQty	Qty	9	✓	Total order quantity.	Quantity	93
111	MaxFloor	Qty	9	+	Disclosed quantity.	Quantity (ignored if '0')	84
126	ExpireTime	TmSt	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	79
432	ExpireDate	Date	8	+	Expiration date.	YYYYMMDD	78
211	PegDifference	PrOff	10	+	Price difference for a peg order.	'0'	97
9941	TechnicalOrdType	Char	1	o	Order technical origin.	(See field description)	109
9930	ConfirmFlag	Char	1	o	Confirmation indicator.	'0' Not confirmed (default) '1' Confirmed	69
47	Rule80A	Char	1	✓	Order origin.	(See field description)	102
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	58
109	ClientID	String	8	o	Client identifier.	Alphanumerical	65
9952	FreeText	String	18	o	Free text.	Alphanumerical	80
439	ClearingFirm	String	8	o	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
77	OpenClose	Char	1	o	Posting action.	'O' Open 'C' Close	91
9938	ClearingHandlingType	Char	1	o	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	65
9949	MIC	String	4	o	Market identification code.	ISO 10383 standard	85
15	Currency	String	3	o	Currency code.	ISO 4217 standard	71
386	NoTradingSessions	Int	1	o	Number of entries in Trading Session IDs repeating group.	'1'..'3'	89
336	TradingSessionID	String	3	o	Session ID or combination of session IDs for which the order is valid.	(See field description)	112
10077	STPIndicator	Int	1	o	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
	Message Trailer			✓			8

## 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 ORDER STATUS REQUEST (H)

Client ► CCG

Available on RM NW SP PM

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
37	OrderID	<a href="#">String</a>	24	+	Engine order ID.	Alphanumeric	92
11	ClOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumeric	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9956	FilterOnGatewayID	<a href="#">String</a>	11	○	Filter on gateway (CCG) ID.	Gateway ID (agreed with Exchange)	79
9957	FilterOnLocationID	<a href="#">String</a>	11	○	Filter on Firm's front-end server ID.	Firm's front-end server ID	79
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

The Order Status request is used by a Firm to retrieve order(s) by receiving [Order Status Request status response](#) 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 ([SenderLocationID](#)) 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 one 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 valued, [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 one 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 [SenderLocationID](#) that issued the order, this one is migrated to the [SenderLocationID](#) 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 [SenderLocationID](#) 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.

## 3.6 PRICE INPUT (UI)

Client ► CCG

Available on RM NW

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	CLOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumerical	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
44	Price	<a href="#">Price</a>	10	+	Instrument price per unit of quantity (share).	Price	99
9950	InputPxType	<a href="#">Char</a>	1	✓	Type of input price.	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price	82
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85

Tag	Field	Format	Len	Req	Description	Values	Pge
15	Currency	String	3	o	Currency code.	ISO 4217 standard	71
	Message Trailer			✓			8

### 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 [Request Ack Message \(Uy\)](#) 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.

## 3.7 BULK QUOTE (UB)








Client ► CCG

Available on 

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✓			6
11	ClOrdID	String	30	o	Client order ID.	Alphanumerical	67
47	Rule80A	Char	1	✓	Order origin.	(See field description)	102
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	58
9941	TechnicalOrdType	Char	1	o	Order technical origin.	(See field description)	109
439	ClearingFirm	String	8	o	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
109	ClientID	String	8	o	Client identifier.	Alphanumerical	65
9952	FreeText	String	18	o	Free text.	Alphanumerical	80
77	OpenClose	Char	1	o	Posting action.	'O' Open 'C' Close	91

Tag	Field	Format	Len	Req	Description	Values	Pge
9938	ClearingHandlingType	<a href="#">Char</a>	1		Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	65
295	NoQuoteEntries	<a href="#">Int</a>	3		Number of entries in Quotes repeating group.	'1'..'150'	89
55	Symbol	<a href="#">String</a>	12		Instrument Trading Code.	ISIN or ISIN-like	107
132	BidPx	<a href="#">Price</a>	10		Bid price.	Price	60
134	BidSize	<a href="#">Qty</a>	9		Quantity of bid.	Quantity	60
133	OfferPx	<a href="#">Price</a>	10		Offer price.	Price	90
135	OfferSize	<a href="#">Qty</a>	9		Quantity of offer.	Quantity	90
	<a href="#">Message Trailer</a>						8

## MESSAGE USAGE

This message is used by Liquidity Providers to send several quotes (bid and ask orders) on several instruments in one unique message. A given Liquidity Provider 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 Liquidity Provider 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 repeating group 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 message has a variable size.

### Important Note

In a Bulk Quote (UB) 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.

For a given instrument, the Bid quote must be strictly less than the Ask quote. The quantity specified for a one-sided Quote must be numeric and a multiple of the Instrument's lot size; otherwise it is rejected with the associated error code. The price must be filled, numeric, not null, and a multiple of the Instrument's tick size.

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

- A quote that has a quantity and a price and is already in the order book is considered as a modification.
- Quote modifications lead to the same loss of priority rules as order modifications.
- A quote with a quantity set to zero means the quote is cancelled.
- 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](#), [BidSize](#), [OfferPx](#) and [OfferSize](#)), the trading engine responds with the [Bulk Quote Ack \(UJ\)](#) message and rejects only the invalid quotes.

When an error is detected in any field except a repeated field, the trading engine responds with the [Order Cancel Reject \(9\)](#) message and rejects the entire Bulk Quote — including all the quotes in the Bulk Quote message request.

When the message is valid, the trading engine responds to the request with the [Bulk Quote Ack \(UJ\)](#) message.

When a given ISIN quote is duplicated in a Bulk Quote message, the Bulk Quote is wholly rejected with an error code '20512' (Duplicated Symbol).

If the first ISIN code mentioned in the Bulk Quote is wrong, the Bulk Quote is rejected with a [Business Message Reject \(j\)](#) whose [BusinessRejectReason](#) = '2' (Unknown Symbol).

### 3.8 ONE SIDE ONLY PERIOD (UO)

Client ► CCG

Available on 

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell	105
	<a href="#">Message Trailer</a>			✓			8


#### MESSAGE USAGE

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



### 3.9 LIQUIDITY PROVIDER COMMAND (UZ)

Client ► CCG

Available on 

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumerical	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71
10076	LPActionCode	<a href="#">Char</a>	1	✓	LP Action Code.	'1' Knock-In By Issuer (KIBI) '2' Knock-Out By Issuer (KOBI) '3' <b>Payment After Knock-Out (PAKO)</b>	84
	<a href="#">Message Trailer</a>			✓			8

#### 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 [Request Ack Message \(Uy\)](#) message.

### 3.10 BULK QUOTE ACK (UJ)

Client ◀ CCG

Available on 

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
47	Rule80A	<a href="#">Char</a>	1	✓	Order origin.	(See field description)	102
11	ClOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumerical	67
1	Account	<a href="#">String</a>	12	+	Client Account Number of the investor account.	Alphanumerical	58
9941	TechnicalOrdType	<a href="#">Char</a>	1	+	Order technical origin.	(See field description)	109

Tag	Field	Format	Len	Req	Description	Values	Pge
439	ClearingFirm	<a href="#">String</a>	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
109	ClientID	<a href="#">String</a>	8	+	Client identifier.	Alphanumerical	65
9952	FreeText	<a href="#">String</a>	18	+	Free text.	Alphanumerical	80
77	OpenClose	<a href="#">Char</a>	1	+	Posting action.	'0' Open 'C' Close	91
9938	ClearingHandlingType	<a href="#">Char</a>	1	+	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	65
295	NoQuoteEntries	<a href="#">Int</a>	3	✓	Number of entries in Quotes repeating group.	'1'..'150'	89
55	Symbol	<a href="#">String</a>	12	+	Instrument Trading Code.	ISIN or ISIN-like	107
9934	BidErrorCode	<a href="#">Int</a>	5	o	Bid error code.	Numerical	60
9935	OfferErrorCode	<a href="#">Int</a>	5	o	Offer error code.	Numerical	90
	<a href="#">Message Trailer</a>			✓			8

## MESSAGE USAGE


This message is used by the Trading Engine to respond to the [Bulk Quote \(UB\)](#) 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 Reject \(9\)](#) 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 (UP)

Client Available on 

#### MESSAGE FIELDS


✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
60	TransactTime	<a href="#">TmSt</a>	17	✓	Transaction time.	YYYYMMDD-hh:mm:ss	114
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell	105
58	Text	<a href="#">String</a>	40	✓	Request status or error text.	Alphanumeric	110
9955	ErrorCode	<a href="#">Int</a>	5	✓	Error code in case of rejection.	Numerical	75
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

This message is used by the Trading engine to acknowledge a [One Side Only Period \(UO\)](#).

### 3.12 ONE SIDE ONLY PERIOD NOTICE (UN)

Client Available on 

#### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9936	SecurityStatus	<a href="#">Char</a>	1	✓	Instrument status.	'O' Inherited 'H' Halted 'C' Closed	103
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell	105
9937	PeriodStatus	<a href="#">Char</a>	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
60	TransactTime	<a href="#">TmSt</a>	17	✓	Transaction time.	YYYYMMDD-hh:mm:ss	114


Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message is used by the Trading engine to inform market participants when a “One-Side-Only” period begins and when it ends.

## 3.13 QUOTE REQUEST (UL)

Client 

Available on 

### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9939	AFQReason	<a href="#">Char</a>	1	✓	Reason why the Ask for Quote has been set.	(See field description)	59
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message is used by the Trading engine to ask a Liquidity Provider for an instrument quoting when needed. It can be sent in the following cases, when:

- The quote has been cancelled by the LP of the instrument;
- The quote has been cancelled by Market Operations;
- There is no quote M minutes before the instrument auction;
- There is no quote S seconds before the instrument auction;
- Quoting is requested upon quote recall mechanism;
- The quote has completely matched.

These cases are identified in the message by the [AFQReason](#) field value.

### 3.14 REQUEST FOR SIZE (Ur)

Client ► CCG

Available on RM

#### MESSAGE FIELDS

✓ Required | + Conditionally required | ○ Optional | ✗ Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
54	Side	<a href="#">Char</a>	1	+	Order side.	'1' Buy '2' Sell	105
38	OrderQty	<a href="#">Qty</a>	9	✓	Total order quantity.	Quantity	93
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71
	<a href="#">Message Trailer</a>			✓			8

#### 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 Acknowledgement \(Us\)](#) message 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 Single \(D\)](#)

### 3.15 REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)

Client ◀ CCG

Available on RM

#### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	✓	Client order ID.	Alphanumeric	67
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
9949	MIC	<a href="#">String</a>	4	○	Market identification code.	ISO 10383 standard	85
15	Currency	<a href="#">String</a>	3	○	Currency code.	ISO 4217 standard	71
54	Side	<a href="#">Char</a>	1	+	Order side.		105
38	OrderQty	<a href="#">Qty</a>	9	✓	Total order quantity.	Quantity	93
9955	ErrorCode	<a href="#">Int</a>	5	✓	Error code in case of rejection.	Numerical	75
58	Text	<a href="#">String</a>	40	+	Request status or error text.	Alphanumeric	110

Tag	Field	Format	Len	Req	Description	Values	Pge
60	TransactTime	TmSt	17	✓	Transaction time.	YYYYMMDD-hh:mm:ss	114
	<a href="#">Message Trailer</a>			✓			8


### MESSAGE USAGE

This message is an acknowledgement or rejection response to a [Request for Size \(Ur\)](#) 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 (UM)

Client 

Available on 

### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
	<a href="#">Message Trailer</a>			✓			8

### 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 \(UB\)](#) with new prices.
- Confirms the quotes by issuing a [Bulk Quote \(UB\)](#) with the same prices.
- Ignores the request.

## 3.17 EXECUTION REPORT (8)

Client Available on    

## MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumeric	67
41	OrigClOrdID	<a href="#">String</a>	30	+	Original client order ID.	<a href="#">ClOrdID</a> of the order to be modified / cancelled	95
37	OrderID	<a href="#">String</a>	24	+	Engine order ID.	Alphanumeric	92
17	ExecID	<a href="#">String</a>	24	✓	Execution report ID.	Sequential	75
20	ExecTransType	<a href="#">Char</a>	1	✓	Transaction type.	(See field description)	77
60	TransactTime	<a href="#">TmSt</a>	17	✓	Transaction time.	YYYYMMDD-hh:mm:ss	114
103	OrdRejReason	<a href="#">Int</a>	1	+	Order rejection reason.	(See field description)	94
39	OrdStatus	<a href="#">Char</a>	1	✓	Order status.	(See field description)	94
150	ExecType	<a href="#">Char</a>	1	✓	Execution type.	(See field description)	78
19	ExecRefID	<a href="#">String</a>	24	+	Trade reference ID by trading unit and day.	Alphanumeric	77
31	LastPx	<a href="#">Price</a>	10	+	Price of last fill.	Price	82
32	LastShares	<a href="#">Qty</a>	9	+	Quantity of last fill.	Quantity	83
6	AvgPx	<a href="#">Price</a>	10	✓	Average price of fills.	Price	59
55	Symbol	<a href="#">String</a>	12	+	Instrument Trading Code.	ISIN or ISIN-like	107
54	Side	<a href="#">Char</a>	1	+	Order side.	'1' Buy '2' Sell	105
40	OrdType	<a href="#">Char</a>	1	+	Order type.	(See field description)	95
59	TimeInForce	<a href="#">Char</a>	1	+	Time in force validity.	(See field description)	111
126	ExpireTime	<a href="#">TmSt</a>	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	79
432	ExpireDate	<a href="#">Date</a>	8	+	Expiration date.	YYYYMMDD	78
18	ExecInst	<a href="#">Char</a>	1	+	Execution instruction.	(See field description)	76
44	Price	<a href="#">Price</a>	10	+	Instrument price per unit of quantity (share).	Price	99
99	StopPx	<a href="#">Price</a>	10	+	Stop price.	Price	106
38	OrderQty	<a href="#">Qty</a>	9	+	Total order quantity.	Quantity	93
151	LeavesQty	<a href="#">Qty</a>	9	✓	Remaining quantity.	Quantity	83
14	CumQty	<a href="#">Qty</a>	9	✓	Cumulated quantity.	Quantity	71
211	PegDifference	<a href="#">PrOff</a>	10	+	Price difference for a peg order.	'0'	97
9941	TechnicalOrdType	<a href="#">Char</a>	1	+	Order technical origin.	(See field description)	109
47	Rule80A	<a href="#">Char</a>	1	+	Order origin.	(See field description)	102
1	Account	<a href="#">String</a>	12	+	Client Account Number of the investor account.	Alphanumeric	58

Tag	Field	Format	Len	Req	Description	Values	Pge
109	ClientID	String	8	+	Client identifier.	Alphanumeric	65
9952	FreeText	String	18	+	Free text.	Alphanumeric	80
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
77	OpenClose	Char	1	o	Posting action.	'O' Open 'C' Close	91
9938	ClearingHandlingType	Char	1	+	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	65
9731	UTPEXID	Int	24	+	Trade reference ID by instrument & day.	Numerical	114
9730	LiquidityIndicator	Char	1	+	Effect indicator on liquidity.	'A' Add liquidity - passive 'R' Remove liquidity - aggressive 'X' Routed ◀ Future use 'O' Cross <del>SP</del> , Opening trade <del>SP</del> or Trade creation by MO	83
336	TradingSessionID	String	3	o	Session ID or combination of session IDs for which the order is valid.	(See field description)	112
9955	ErrorCode	Int	5	+	Error code in case of rejection.	Numerical	75
58	Text	String	40	✓	Request status or error text.	Alphanumeric	110
382	NoContraBrokers	Int	1	+	Number of entries in contra-broker repeating group.	'1'	88
375	ContraBroker	String	8	+	ID of the Counterpart Firm in specific cases.	Firm ID	69
9962	CollarRejType	Char	1	+	Hit collar type in case of rejection.	'L' Low collar 'H' High collar	69
9963	CollarRejPx	Price	10	+	Price of collar hit in case of rejection.	Price	68
111	MaxFloor	Qty	9	+	Disclosed quantity.	Quantity (ignored if '0')	84
9949	MIC	String	4	+	Market identification code.	ISO 10383 standard	85
15	Currency	String	3	+	Currency code.	ISO 4217 standard	71
	Message Trailer			✓			8

## MESSAGE USAGE

The Execution Report message is sent by the trading engine in the following situations:

- Responses to [New Order Single \(D\)](#) requests;
- Responses to [Order Cancel/Replace Request \(G\)](#) messages in case of acceptance (an [Order Cancel Reject \(9\)](#) is returned instead in case of rejection);
- Responses to [Order Cancel Request \(F\)](#) messages in case of acceptance (an [Order Cancel Reject \(9\)](#) is returned instead in case of rejection);



- Responses to [Order Mass Cancel Request \(q\)](#) messages in case of acceptance (an [Order Cancel Reject \(9\)](#) is returned instead in case of rejection);
- Responses to [Order Status Request \(H\)](#) messages;
- Relay of unsolicited reports.

### Responses to New Order Requests

- **New Order Request creation response:** the Execution Report message is used to respond to a [New Order Single \(D\)](#) message when the request is accepted and the order created.
- **New Order Request rejection response:** the Execution Report message is used to respond to a [New Order Single \(D\)](#) message when the request is rejected.

### Responses to Order Cancel/Replace Requests

The Execution Report message is used to respond to an [Order Cancel/Replace Request \(G\)](#) message when the request is accepted and the modified order cancelled then the modifying order created. In this case, two Execution Report messages are successively sent:

- **Order Cancel/Replace Request pending response:** the first Execution Report message is used to respond to the [Order Cancel/Replace Request \(G\)](#) when the request is accepted and is being processed and holds information associated with the order to be modified.
- **Order Cancel/Replace Request replaced response:** the second Execution Report message is used to indicate that the order cancellation/replacement is done and holds information associated with the new order.

#### Note

When an [Order Cancel/Replace Request \(G\)](#) is rejected, an [Order Cancel Reject \(9\)](#) response is sent instead of an Execution Report message.

### Responses to Order Cancel Requests

The Execution Report message is used to respond to an [Order Cancel Request \(F\)](#) message when the request is accepted and the order cancelled. In this case, two Execution Report messages are successively sent:

- **Order Cancel Request pending response:** the first Execution Report message is used to respond to the [Order Cancel Request \(F\)](#) when the request is accepted and is being processed.
- **Order Cancel Request cancelled response:** the second Execution Report message is used to indicate that the order cancellation is done.

#### Note

When an [Order Cancel Request \(F\)](#) is rejected, an [Order Cancel Reject \(9\)](#) response is sent instead of an Execution Report message.

## Responses to Order Cancel Requests

The Execution Report message is used to respond to an [Order Mass Cancel Request \(q\)](#) message when the request is accepted and the orders cancelled. In this case, one Execution Report message is sent for each cancelled order:

**Order Mass Cancel Request Response:** this Execution Report message is sent for each cancelled order following an [Order Mass Cancel Request \(q\)](#) message.

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### Note

When an [Order Mass Cancel Request \(q\)](#) is rejected, an [Order Cancel Reject \(9\)](#) response is sent instead of an Execution Report message.

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### Note

In case of an [Order Mass Cancel Request \(q\)](#) following a CCG disconnection, the field [ClOrdID](#) is not filled in each Execution Report: the reference of the cancelled order is held by the field [OrigClOrdID](#).

## Responses to Order Status Requests

- **Order Status Request status response:** the Execution Report message is used to respond to an [Order Status Request \(H\)](#) message when the request is accepted and holds the order status.
- **Order Status Request rejection response:** the Execution Report message is used to respond to an [Order Status Request \(H\)](#) message when the request is rejected.

## Unsolicited Reports

The Execution Report message may be used to relay order execution reports:

- **Order Partial Fill execution report:** the Execution Report message is used to relay the notification of an order's partial fill.
- **Order Fill execution report:** the Execution Report message is used to relay the notification of an order's full fill.

The Execution Report message may be used to relay Trading Desk Operations reports:

- **Trading Desk order creation report:** the Execution Report message is used to relay the notification of an order creation by Trading Desk Operations.
- **Trading Desk trade creation reports:** two Execution Report messages are used to relay the notification of a trade creation by Trading Desk Operations (one message per order involved).
- **Trading Desk trade cancellation reports:** two Execution Report messages are used to relay the notification of a trade cancellation by Trading Desk Operations (one message per order involved).

**Order Expiration report:** the Execution Report message is used to relay the notification of an order's expiration.

**Order Collar rejection report:** the Execution Report message is used to relay the notification of an order's rejection for collars.

**Order Book Retransmission reports:** in case of disaster recovery, Execution Report messages are used to retransmit order books (one message per order).

**Order PAKO Cancellation report:** the Execution Report message is used to relay the notification of an order's cancellation when an instrument is moving into Payment After Knock-Out (PAKO) period.

#### Note

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

### Notion of Order Information Reports

Each of these different Execution Report sending cases provides, among all fields listed in the Execution Report message description, only some of them and not the same ones according to the case (for example [Trading Desk trade cancellation reports](#) report information linked to orders having been executed and whose execution is cancelled, but not all the information reported in [Order execution reports](#) linked to the same orders when they had been executed).

Most of these Execution Report sending cases can be grouped in a “higher-level case”, the “**Order Information report**” case. It is often referenced in the [Field Descriptions](#) section (p.55) for the fields identified as used in the Execution Report message, to specify their “Condition” part, as it includes Execution Report sending cases reporting commonly held information, depending on the “order” mentioned in the group name [Order execution reports](#). This “Order Information reports” is constituted of:

- **New Order Request creation response:** in this case, the order is the one created.
- **Order Cancel/Replace responses:** in this case, the orders are firstly the order requested to be modified but not yet modified, and secondly the modifying order.
- **Order Cancel Request responses:** in this case, the order is the one cancelled.
- **Trading Desk order creation report:** in this case, the order is the one created.
- **Order execution reports:** in this case, the order is the one executed.
- **Order expiration reports:** in this case, the order is the one expired.
- **Trade Creation reports:** in this case, the orders are the two orders executed in this trade.

Only the [New Order Request rejection response](#) and [Trading Desk Trade Cancellation reports](#) are not included in the “Order Information reports” Execution Reports group.

Each Execution Report contains three fields which are used to communicate both the current state of the order as understood by the broker and the purpose of the message: [OrdStatus](#) (tag 39), [ExecType](#) (tag 150) and [ExecTransType](#) (tag 20).

In an Execution Report, the [OrdStatus](#) is used to convey the current state of the order. If an order simultaneously exists in more than one order state, the value with highest precedence is reported in this field. Table below provides the order status sorted by precedence:

**Table 1: Order Status Precedence**

Precedence	Order Status	Description
8	Pending Cancel	Order with a <a href="#">Order Cancel Request (F)</a> pending, used to confirm receipt of an Order Cancel request. <i>Does not indicate that the order has been cancelled.</i>
7	Pending Replace	Order with a <a href="#">Order Cancel/Replace Request (G)</a> pending, used to confirm receipt of an Order Cancel/Replace request. <i>Does not indicate that the order has been replaced.</i>

Precedence	Order Status	Description
6	Done for Day	Order not, or partially, filled; no further executions forthcoming for the trading day.
5	Filled	Order completely filled (no remaining quantity).
4	Cancelled	Cancelled order with or without executions.
4	Expired	Order has been cancelled in broker's system due to time in force instructions.
3	Partially filled	Outstanding order with executions and remaining quantity.
2	Replaced	Replaced order with or without executions.
1	New	Outstanding order with no executions.
1	Rejected	Order has been rejected by broker. Note: an order can be rejected subsequent to order acknowledgment, i.e. an order can pass from New to Rejected status.

The [ExecType](#) is used to identify the purpose of the Execution Report message. To transmit a change in [OrdStatus](#) for an order, the trading engine sends an Execution Report with the new [OrdStatus](#) value in both the [ExecType](#) and the [OrdStatus](#) fields to signify this message is changing the state of the order. The only exception to this rule is that when rejecting a [Order Cancel Request \(F\)](#) or a [Order Cancel/Replace Request \(G\)](#), the [Order Cancel Reject \(9\)](#) message is used both to reject the request and to communicate the current [OrdStatus](#). An [ExecType](#) of "Pending Cancel" or "Pending Replace" is used to indicate that a cancel or cancel/Replace request is being processed. An [ExecType](#) of "Cancelled" or "Replace" is used to indicate that the cancel or cancel/replace request has been successfully processed.

Any fills which occur and need to be communicated to the customer while an order is "pending" and waiting to achieve a new state (i.e. via a [Order Cancel/Replace Request \(G\)](#)) contains the "original" (current order prior to state change request) order parameters (i.e. [ClOrdID](#), [OrderQty](#), [Price](#), etc.) These fills will cause the [CumQty](#) and [AvgPx](#) to be updated. An order cannot be considered replaced until it has been explicitly accepted and confirmed to have reached the replaced status via an Execution Report with [ExecType](#) set to "Replace", at which time the effect of the replacement ([ClOrdID](#), new quantity or limit price, etc.) will be seen. Note that due to the precedence rules above, in reports where [ExecType](#) is set to "Replace", [OrdStatus](#) may not be "Replaced". For example, for an order first partially filled and then replaced, in the Execution Report where [ExecType](#) is set to "Replace", [OrdStatus](#) is "Partially Filled".

Requests to cancel or cancel/replace an order are only acted upon when there is an outstanding order quantity. Requests to replace the [OrderQty](#) to a level less than the [CumQty](#) will be rejected by the trading engine. Requests to modify a filled order will be rejected. The [OrderQty](#), [CumQty](#), [LeavesQty](#) and [AvgPx](#) fields should be calculated to reflect the cumulative result of all versions of an order. For example, if partially filled order A were replaced by order B, the [OrderQty](#), [CumQty](#), [LeavesQty](#) and [AvgPx](#) fields on order B's fills should represent the cumulative result of order A plus those on order B.

The general rule is:  $\text{OrderQty} = \text{CumQty} + \text{LeavesQty}$ .

There can be exceptions to this rule when [ExecType](#) and/or [OrdStatus](#) are "Cancelled", "Done for Day" (e.g. on a day order), "Expired" or "Rejected" in which case the order is no longer active and [LeavesQty](#) should be 0.

Execution Report messages are transmitted with a transaction type ([ExecTransType](#)) "Not Trade Cancellation", "Trade Cancellation" or "Status". Transaction type "Trade Cancellation" modifies the state of the message identified in field [ExecRefID](#), and is used to cancel a previously reported execution.

- The "Not Trade Cancellation" transaction type indicates that this message represents a new order, a change in status of the order, or a new fill against an existing order. The combination of the

[ExecTransType](#), [ExecType](#) and [OrdStatus](#) fields will indicate how the message is to be applied to an order.

- The “Trade Cancellation” transaction type applies at the execution level. The “Trade Cancellation” transaction will be used to cancel an execution which has been reported in error. The cancelled execution will be identified in the [ExecRefID](#) field.
- The “Status” transaction type indicates that this message just reports the status of an order.

### Execution Report Message Signature Tags

As described in the previous section, the Execution Report message can be sent in several different situations. The table hereafter allows identifying what the exact situation was that led to the sending of the message, and what exactly is being reported by the message.

The second column describes the general sending cases described in the previous Message Usage section and sub-cases when applicable. The third column reminds the associated designations, given in this document, of the general sending cases.

Next columns give the values of fields allowing to identify the cases described by means of tags [150](#), [20](#) and [39](#). In a given line, the signature of the described “General Execution Report sending case” or “sub-case” is the set of fields/values combinations in the line.

**Table 2: Signature Tags of the Execution Report Message**

Case #	Description Execution Report is sent...	Associated Designation	ExecType	ExecTransType	OrdStatus	Text
<u>1</u>	... in response to a <a href="#">New Order Single (D)</a> request received and accepted, to report this order creation, or to report an order creation by the Trading Desk.	<a href="#">New Order Request creation response</a> , or <a href="#">Trading Desk order creation report</a>	0	0	0	New order
<u>2</u>	...in response to a <a href="#">New Order Single (D)</a> request received and rejected, to report the order rejection.	<a href="#">New order Request rejection response</a>	8	0	8	(Depends on the rejection reason)
<u>3</u>	... in 1 <sup>st</sup> response to an <a href="#">Order Cancel/Replace Request (G)</a> received and accepted, to report the acceptance of the request and the pending modification.	<a href="#">Order Cancel/Replace pending response</a>	E	0	E	Cancel/Replace pending
<u>4</u>	... in 2 <sup>nd</sup> response to an <a href="#">Order Cancel/Replace Request (G)</a> received and accepted, to report the order modification.	▼ Subcases ▼	5	0	▼	Replaced
4.1	Order partially filled, then modified.	<a href="#">Order Cancel/ Replace replaced response</a>			1	
4.2	Order, whose status is not Partial Fill, modified.				5	
<u>5</u>	... in response to an <a href="#">Order Cancel Request (F)</a> sent from a member and accepted, to report the acceptance of the request and the pending cancellation.	<a href="#">Order Cancel Request pending response</a>	6	0	6	Cancel pending
<u>6</u>	... in response to an <a href="#">Order Cancel Request (F)</a> received and accepted, to report the order cancellation.	▼ Subcases ▼	4	0	▼	▼
6.1	The cancel request is a request sent from a member	<a href="#">Order Cancel Request cancelled response</a>			4	Cancelled by User
6.2	The cancel request is a request sent from the Trading Desk				S	Cancelled by Trading Desk
<u>7</u>	... in response to an <a href="#">Order Mass Cancel Request (q)</a> received and accepted, to report the order rejection.	▼ Subcases ▼	4	0	▼	▼
7.1	The mass cancel request is a request sent from a member	<a href="#">Order Mass Cancel responses</a>			4	Cancel Bulk
7.2	The mass cancel request is a request sent from the Trading Desk				S	Cancelled by Trading Desk

Case #	Description Execution Report is sent...	Associated Designation	ExecType	ExecTransType	OrdStatus	Text
8	... to report an order execution.	▼ Subcases ▼	▼		▼	▼
8.1	Order partial execution	<a href="#">Order execution reports</a>	1	0	1	Partial Fill
8.2	Order full execution		2		2	Fill
9	... to report an order expiration or automatic cancellation.	▼ Subcases ▼	▼		▼	▼
9.1	Order expired (VFA/VFC order eliminated at the end of the auction, GTT/GTD order eliminated at its expiration time/date, etc.)	<a href="#">Order expiration report</a>	3	0	3	(Depends on sub-sub-cases)
9.2	IOC order partially filled then cancelled at its entry		4		4	Expire remaining IOC
9.3	Order eliminated by a Corporate Event		0		0	Cancelled due to OST
9.4	Order eliminated at PS		C		C	(Depends on sub-sub-cases)
9.5	Order eliminated at PAKO		4		4	Cancelled due to TAKO
10	... to report a trade creation by the Trading Desk.	<a href="#">Trade creation reports</a>	G	0	2	Fill
11	... to report a trade cancellation by the Trading Desk.	▼ Subcases ▼			▼	Trade break
11.1	Order partially filled, then the trade leading to this order execution is cancelled.	<a href="#">Trade cancellation reports</a>	2	1	1	
11.2	Order filled, then the trade leading to this order execution is cancelled.				2	
11.3	VFA or VFC order partially filled at auction, then cancelled, then the trade leading to this order execution is cancelled.				3	
11.4	IOC order partially filled then cancelled at its entry, then the trade leading to this order execution is cancelled.				4	
11.5	Order partially filled, then modified, then the trade leading to the order partial fill execution is cancelled.				5	
11.6	Order partially filled then rejected for collars at its entry, then the trade leading to this order execution is cancelled.				8	
12	... to report an order retransmission	▼ Subcases ▼	▼		▼	Order Status
12.1	Order without any execution	<a href="#">Order execution reports</a>	0	3	0	
12.2	Order partially filled		1		1	

### 3.18 ORDER CANCEL REJECT (9)

Client ◀ CCG

Available on RM NW SP PM

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumerical	67

Tag	Field	Format	Len	Req	Description	Values	Pge
41	OrigClOrdID	String	30	+	Original client order ID.	ClOrdID of the order to be modified / cancelled	95
37	OrderID	String	24		Engine order ID.	Alphanumerical	92
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
18	ExecInst	Char	1	✓	Execution instruction.	(See field description)	76
39	OrdStatus	Char	1	✓	Order status.	(See field description)	94
995 5	ErrorCode	Int	5	✓	Error code in case of rejection.	Numerical	75
58	Text	String	40	✓	Request status or error text.	Alphanumerical	110
102	CxlRejReason	Int	1	✓	Reason for Cancel Rejection.	'0' Too late to cancel '1' Unknown order '2' Broker option '3' Order already in Pending Cancel or Pending Replace status	72
434	CxlRejResponseTo	Char	1	✓	Origin of Cancel Rejection.	'1' Cancel Order request '2' Cancel/Replace Order request	73
	Message Trailer			✓			8

### MESSAGE USAGE

The message is sent by the trading engine upon receipt of a cancel request or cancel / replace request message which cannot be honored. Requests to change price or decrease quantity are executed only when an outstanding quantity exists. Filled orders cannot be changed.

This message is also sent by the trading engine in response to a [Bulk Quote \(UB\)](#) when an error is detected in a not repeated field (see [Bulk Quote \(UB\)](#) message usage for further details).

When rejecting a cancel / replace Request, the Order Cancel Reject message provides the [ClOrdID](#) and [OrigClOrdID](#) values which were specified on the cancel / replace request message for identification.

The [Execution Report \(8\)](#) message responds to accepted cancel request and cancel / replace request messages.

## 3.19 ORDER MASS CANCEL REPORT (r)

Client  CCG

Available on    

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	67
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	107



Tag	Field	Format	Len	Req	Description	Values	Pge
9945	ClassID	<a href="#">String</a>	2	+	Class ID.	Alphanumerical	63
530	MaxCancelRequestType	<a href="#">Char</a>	1	✓	Usage indicator of mass cancellation criteria.	'7' Cancel all orders belonging to the specified class or symbol '8' Cancel all orders matching specified criteria	84
54	Side	<a href="#">Char</a>	1	+	Order side.		105
9941	TechnicalOrdType	<a href="#">Char</a>	1	+	Order technical origin.	(See field description)	109
47	Rule80A	<a href="#">Char</a>	1	+	Order origin.	(See field description)	102
9960	CancelByLocationID	<a href="#">String</a>	11	+	Identifier of the issuing front-end server whose orders are to be cancelled.	<a href="#">OnBehalfOfLocationID</a> value	62
533	TotalAffectedOrders	<a href="#">Int</a>	9	✓	Number of orders cancelled upon mass cancel request.	'0'..'10 <sup>10</sup> -1' or '-1' upon request acknowledgement	112
	<a href="#">Message Trailer</a>			✓			8

## MESSAGE USAGE

This message is used to:

- Acknowledge an [Order Mass Cancel Request \(q\)](#) (in case of Bulk Cancel request rejection, the [Order Cancel Reject \(9\)](#) message is used). In this case the [TotalAffectedOrders](#) field is set to '-1'.
- Report the end of the mass cancels processing. In this case the [TotalAffectedOrders](#) field is set to the number of orders cancelled by the Mass Cancel request.

Following the sending of the Order Mass Cancel Report acknowledgment message, and before the sending of the Order Mass Cancel Report message, an [Execution Report \(8\)](#) message is sent for each order concerned by the mass cancel. This message reports the cancellation of the order and is sent to the order issuer. As such, the Order Mass Cancel Report message allows the issuer of the request, who is possibly different from any issuer of any other cancelled orders, to get an answer to his or her request.

## 3.20 TRADING SESSION STATUS (h)

Client 

Available on    

## MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
9945	ClassID	<a href="#">String</a>	2	+	Class ID.	Alphanumerical	63
9947	ClassStatus	<a href="#">String</a>	4	+	Class status.	(See field description)	64



Tag	Field	Format	Len	Req	Description	Values	Pge
336	TradingSessionID	<a href="#">String</a>	3	✓	Session ID or combination of session IDs for which the order is valid.	(See field description)	112
9977	MktPhaseChgTime	<a href="#">TmSt</a>	17	+	Time of market phase change.	YYYYMMDD-hh:mm:ss	86
9948	OrdEntryAllowed	<a href="#">Char</a>	1	+	Order entry allowed indicator.	'0' Order entry automatically forbidden '1' Order entry allowed '2' Order entry manually forbidden	92
	<a href="#">Message Trailer</a>			✓			8

### 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.

### 3.21 BUSINESS MESSAGE REJECT (j)

Client 

Available on     

### MESSAGE FIELDS



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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
45	RefSeqNum	<a href="#">Int</a>	15	✓	Reference sequence number of the rejected message.	Integer	101
379	BusinessRejectRefID	<a href="#">String</a>	30	+	ID of the rejected message.	<a href="#">ClOrdID</a> of the rejected message.	61
372	RefMsgType	<a href="#">String</a>	2	+	Message type reference.	Value received in the rejected inbound message, if any.	101
380	BusinessRejectReason	<a href="#">Char</a>	1	✓	Code identifying the business message reject reason.	(See field description)	61
58	Text	<a href="#">String</a>	100	+	Request status or error text.	Alphanumerical	110
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message is used to reject an inbound message which fulfills session level rules and cannot be rejected via any other means. If the message fails a session-level rule, it is rejected with a [Reject \(3\)](#) message.

### 3.22 REQUEST ACK MESSAGE (Uy)

Client Available on  

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
11	ClOrdID	<a href="#">String</a>	30	+	Client order ID.	Alphanumeric	67
372	RefMsgType	<a href="#">String</a>	2	✓	Message type reference.	Value received in the rejected inbound message, if any.	101
9955	ErrorCode	<a href="#">Int</a>	5	✓	Error code in case of rejection.	Numerical	75
58	Text	<a href="#">String</a>	40	+	Request status or error text.	Alphanumeric	110
	<a href="#">Message Trailer</a>			✓			8

#### MESSAGE USAGE

This message is a generic response to a request.

- [ClOrdID](#) and [RefMsgType](#) fields identify the request message and its type (response to [Price Input \(UI\)](#) message, [Liquidity Provider Command \(UZ\)](#) message or a [Request for Size \(Ur\)](#) message);
- [ErrorCode](#) provides the reason in case of request rejection. If the request is accepted, [ErrorCode](#) is set to '0' (success);
- [Text](#) is a human readable translation of [ErrorCode](#).

### 3.23 CLASS EVENT (UQ)

Client Available on    

#### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
10071	ClassEvent	<a href="#">Char</a>	1	✓	Class event type.	'F' Failover of a trading unit 'C' Cleanup ◀ <i>Future use</i> 'E' End of retransmission ◀ <i>Future use</i>	63
9945	ClassID	<a href="#">String</a>	2	✓	Class ID.	Alphanumeric	63

Tag	Field	Format	Len	Req	Description	Values	Pge
10072	Timestamp	<a href="#">TmStMs</a>	24	+	Event timestamp.	YYYYMMDD-hh:mm:ss.µµµµµµ	112
	<a href="#">Message Trailer</a>			✓			8

## 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 [Execution Report \(8\)](#) 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 [Execution Report \(8\)](#) messages;
- Finally, a Class Event message is sent for each class concerned by retransmission, with event type **E** (End of retransmission).

## 3.24 TCS DECLARATION (UD)

Client ► CCG

Available on 

## MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	16	✓	Client order ID.	Alphanumeric	67
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell '8' Cross	105
38	OrderQty	<a href="#">Qty</a>	16	✓	Total order quantity.	Quantity	93
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
44	Price	<a href="#">Price</a>	10	+	Instrument price per unit of quantity (share).	Price	99
439	ClearingFirm	<a href="#">String</a>	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64

Tag	Field	Format	Len	Req	Description	Values	Pge
204	CustomerOrFirm	<a href="#">Int</a>	2	✓	Type of order sent by Broker.	(See field description)	72
9970	SettlementFlag	<a href="#">Char</a>	1	+	Settlement flag.	'0' No settlement '1' Settlement	105
9971	GuaranteeFlag	<a href="#">Char</a>	1	+	Guarantee flag.	'0' Trade not guaranteed '1' Trade guaranteed	81
10055	SettlPeriod	<a href="#">Int</a>	2	+	Settlement delay.	'00'..'30'	105
58	Text	<a href="#">String</a>	10	o	Request status or error text.	Alphanumerical	110
453	NoPartyIDs	<a href="#">Int</a>	1	✓	Number of entries in Parties repeating group.	'1'..'3'	89
448	PartyID	<a href="#">String</a>	11	+	Party ID.	Depends on <a href="#">PartyRole</a> .	96
447	PartyIDSource	<a href="#">String</a>	11	*	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	96
452	PartyRole	<a href="#">String</a>	2	+	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	97
9951	OperationTypeIndicator	<a href="#">Char</a>	1	✓	Type of TCS trade.	(See field description)	91
10026	VWAPBegTime	<a href="#">TmSt</a>	17	+	Start time of VWAP calculation.	YYYYMMDD-hh:mm:ss	115
10027	VWAPEndTime	<a href="#">TmSt</a>	17	+	End time of VWAP calculation.	YYYYMMDD-hh:mm:ss	115
381	GrossTradeAmt	<a href="#">Price</a>	9	+	Total amount of a TCS declaration.	Amount	81
15	Currency	<a href="#">String</a>	3	o	Currency code.	ISO 4217 standard	71
10054	OtherFactor	<a href="#">Char</a>	1	+	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	96
10058	QuantNotation	<a href="#">String</a>	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	100
10029	Venue	<a href="#">String</a>	11	+	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	115
231	ContractMultiplier	<a href="#">Float</a>	20	o	Price multiplier coefficient for instrument unit price.	Numerical	70
10062	ClientIDMiFID	<a href="#">String</a>	12	o	Buying client ID.	Alphanumerical	66
10068	ClientIDMiFIDCross	<a href="#">String</a>	12	o	Selling client ID (Used for cross trades only).	Alphanumerical	66
10069	ClientIDType	<a href="#">Char</a>	1	+	Type of buying client ID.	(See field description)	67
10070	ClientIDTypeCross	<a href="#">Char</a>	1	+	Type of selling client ID (Used for cross trades only).	(See field description)	67


Tag	Field	Format	Len	Req	Description	Values	Pge
10056	DefTradInd	Char	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	73
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	58
10075	AccountCounterparty	String	12	o	Client Account Number of the counterpart investor account.	Alphanumerical	58
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	113
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

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

## 3.25 TCS TRADE ENTRY (UT)

Client ► CCG

Available on 

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	String	16	✓	Client order ID.	Alphanumerical	67
54	Side	Char	1	✓	Order side.	'1' Buy '2' Sell '8' Cross	105
38	OrderQty	Qty	9	✓	Total order quantity.	Quantity	93
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
44	Price	Price	10	✓	Instrument price per unit of quantity (share).	Price	99


Tag	Field	Format	Len	Req	Description	Values	Pge
204	CustomerOrFirm	<a href="#">Int</a>	2	✓	Type of order sent by Broker.	(See field description)	72
453	NoPartyIDs	<a href="#">Int</a>	1	✓	Number of entries in Parties repeating group.	'1'..'3'	89
448	PartyID	<a href="#">String</a>	11	+	Party ID.	Depends on <a href="#">PartyRole</a> .	96
447	PartyIDSource	<a href="#">String</a>	11	*	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	96
452	PartyRole	<a href="#">String</a>	2	+	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	97
9951	OperationTypeIndicator	<a href="#">Char</a>	1	✓	Type of TCS trade.	(See field description)	91
15	Currency	<a href="#">String</a>	3	o	Currency code.	ISO 4217 standard	71
10054	OtherFactor	<a href="#">Char</a>	1	✓	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	96
10058	QuantNotation	<a href="#">String</a>	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	100
10029	Venue	<a href="#">String</a>	11	+	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	115
438	ContraTradeTime	<a href="#">TmSt</a>	17	+	Execution date and time of a MiFID trade in TCS.	YYYYMMDD-hh:mm:ss	70
10053	ByPassControlFlag	<a href="#">Char</a>	1	+	Control indicator of the price and quantity of a MiFID trade.	'0' Control if <a href="#">OperationTypeIndicator</a> = 'M' or 'N' '1' No control	62
9924	TransactID	<a href="#">String</a>	30	✓	MiFID trade reference.	Numerical	113
231	ContractMultiplier	<a href="#">Float</a>	20	o	Price multiplier coefficient for instrument unit price.	Numerical	70
10056	DefTradInd	<a href="#">Char</a>	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	73
10055	SettlPeriod	<a href="#">Int</a>	2	+	Settlement delay.	'00'..'30'	105
10062	ClientIDMiFID	<a href="#">String</a>	12	o	Buying client ID.	Alphanumerical	66
10068	ClientIDMiFIDCross	<a href="#">String</a>	12	o	Selling client ID (Used for cross trades only).	Alphanumerical	66
10069	ClientIDType	<a href="#">Char</a>	1	+	Type of buying client ID.	(See field description)	67
10070	ClientIDTypeCross	<a href="#">Char</a>	1	+	Type of selling client ID (Used for cross trades only).	(See field description)	67
10074	TransactionTypeIndicator	<a href="#">Char</a>	1	o	Transaction type indicator.	(See field description)	113
	<a href="#">Message Trailer</a>			✓			8

**MESSAGE USAGE**

This message UT (ex SLE-0428) is used for TCS Trade Entry.

**3.26 TCS C&R (UF)**

Client ► CCG

Available on 

**MESSAGE FIELDS**

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
37	OrderID	<a href="#">String</a>	16	✓	Engine order ID.	Alphanumerical	92
11	ClOrdID	<a href="#">String</a>	16	✓	Client order ID.	Alphanumerical	67
9973	TCSMsgType	<a href="#">String</a>	4	✓	TCS message type ID.	'0402' TCS declaration cancellation '0403' TCS declaration refusal '0404' TCS trade cancellation	109
	<a href="#">Message Trailer</a>			✓			8

**MESSAGE USAGE**


The TCS C&R message (UF) 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 tag 9973 [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).

**3.27 TCS PRICE INPUT (Up)**

Client ► CCG

Available on 

**MESSAGE FIELDS**

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	16	✓	Client order ID.	Alphanumerical	67


Tag	Field	Format	Len	Req	Description	Values	Pge
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
44	Price	Price	10	✓	Instrument price per unit of quantity (share).	Price	99
10073	ByPassIndicator	Char	1	✓	Control indicator of a NAV+/- against a % deviation.	'0' Deviation control '1' No control	62
	Message Trailer			✓			8

### MESSAGE USAGE

This message 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' (ex SLE-0425).

## 3.28 TCS PRICE ACK (Ua)

Client  CCG

Available on  TCS

### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided


Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✓			6
11	ClOrdID	String	16	✓	Client order ID.	Alphanumeric	67
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
44	Price	Price	10	✓	Instrument price per unit of quantity (share).	Price	99
	Message Trailer			✓			8

### MESSAGE USAGE

This message is used by TCS trading engine to acknowledge a [TCS Price Input \(Up\)](#) (ex SLE-0426).

## 3.29 TCS NOTICE (U8)

Client  CCG

Available on  TCS

### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✓			6
11	ClOrdID	String	16	✓	Client order ID.	Alphanumeric	67



Tag	Field	Format	Len	Req	Description	Values	Pge
37	OrderID	String	16	✓	Engine order ID.	Alphanumeric	92
60	TransactTime	TmSt	17	+	Transaction time.	YYYYMMDD-hh:mm:ss	114
150	ExecType	Char	1	✓	Execution type.	(See field description)	78
20	ExecTransType	Char	1	✓	Transaction type.	(See field description)	77
39	OrdStatus	Char	1	✓	Order status.	(See field description)	94
378	ExecRestatementReason	Char	1	+	Reason of an execution report of type restated.	'4' Broker option	77
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	107
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell '8' Cross	105
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	99
38	OrderQty	Qty	16	+	Total order quantity.	Quantity	93
9972	PreviousDayFlag	Char	1	+	Flag indicator whether declaration matched at D or D-1.	'1' Previous day '2' Current day	99
9946	MemberID	String	8	+	Member ID.	Alphanumeric	85
76	ExecBroker	String	8	+	Member ID.	Alphanumeric	75
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	64
375	ContraBroker	String	8	+	ID of the Counterpart Firm in specific cases.	Firm ID	69
9974	CounterpartMandatorID	String	8	+	Member identification.	Alphanumeric	71
204	CustomerOrFirm	Int	2	+	Type of order sent by Broker.	(See field description)	72
9970	SettlementFlag	Char	1	+	Settlement flag.	'0' No settlement '1' Settlement	105
9971	GuaranteeFlag	Char	1	+	Guarantee flag.	'0' Trade not guaranteed '1' Trade guaranteed	81
10055	SettlPeriod	Int	2	+	Settlement delay.	'00'..'30'	105
58	Text	String	10	+	Request status or error text.	Alphanumeric	110
9951	OperationTypeIndicator	Char	1	+	Type of TCS trade.	(See field description)	91
10026	VWAPBegTime	TmSt	17	+	Start time of VWAP calculation.	YYYYMMDD-hh:mm:ss	115
10027	VWAPEndTime	TmSt	17	+	End time of VWAP calculation.	YYYYMMDD-hh:mm:ss	115
381	GrossTradeAmt	Price	9	+	Total amount of a TCS declaration.	Amount	81

Tag	Field	Format	Len	Req	Description	Values	Pge
10042	PreMatchingIndicator	<a href="#">Char</a>	1	+	Pre-matching delay indicator for a TCS trade.	(See field description)	98
453	NoPartyIDs	<a href="#">Int</a>	1	+	Number of entries in Parties repeating group.	'1'..'3'	89
448	PartyID	<a href="#">String</a>	11	+	Party ID.	Depends on <a href="#">PartyRole</a> .	96
447	PartyIDSource	<a href="#">String</a>	11	+	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	96
452	PartyRole	<a href="#">String</a>	2	+	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	97
15	Currency	<a href="#">String</a>	3	+	Currency code.	ISO 4217 standard	71
10054	OtherFactor	<a href="#">Char</a>	1	+	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	96
10058	QuantNotation	<a href="#">String</a>	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	100
10029	Venue	<a href="#">String</a>	11	+	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	115
231	ContractMultiplier	<a href="#">Float</a>	20	+	Price multiplier coefficient for instrument unit price.	Numerical	70
10043	EliminationIndicator	<a href="#">Char</a>	1	+	Type of TCS declaration elimination.	(See field description)	74
1	Account	<a href="#">String</a>	12	o	Client Account Number of the investor account.	Alphanumeric	58
10075	AccountCounterparty	<a href="#">String</a>	12	o	Client Account Number of the counterpart investor account.	Alphanumeric	58
10056	DefTradInd	<a href="#">Char</a>	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	73
10074	TransactionTypeIndicator	<a href="#">Char</a>	1	o	Transaction type indicator.	(See field description)	113
10062	ClientIDMiFID	<a href="#">String</a>	12	o	Buying client ID.	Alphanumeric	66
10069	ClientIDType	<a href="#">Char</a>	1	o	Type of buying client ID.	(See field description)	67
10068	ClientIDMiFIDCross	<a href="#">String</a>	12	o	Selling client ID (Used for cross trades only).	Alphanumeric	66
10070	ClientIDTypeCross	<a href="#">Char</a>	1	o	Type of selling client ID (Used for cross trades only).	(See field description)	67
137	MiscFeeAmt	<a href="#">Price</a>	10	o	Miscellaneous Fee Value	Price	86
	<a href="#">Message Trailer</a>			✓			8

**MESSAGE USAGE**

This message is used as a response to a TCS Declaration (UD) or TCS C&R (UF). It is used especially for:


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

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

**Table 3: TCS Notice Broadcast Cases**

TCS Notice Message (U8)					TCS Declaration (UD)		Event
ExecType (150)	ExecTransType (20)	OrdStatus (39)	ExecRestatementReason (378)	SLE Equivalent	Declaration Status	Trade Status	
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

### 3.30 TCS TRADE ENTRY NOTICE (Ut)

Client Available on 

#### MESSAGE FIELDS

✓ Always provided | + Conditionally provided | ○ Optional | ✗ Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	<a href="#">String</a>	16	✓	Client order ID.	Alphanumeric	67
17	ExecID	<a href="#">String</a>	24	✓	Execution report ID.	Sequential	75
54	Side	<a href="#">Char</a>	1	✓	Order side.	'1' Buy '2' Sell '8' Cross	105
38	OrderQty	<a href="#">Qty</a>	9	✓	Total order quantity.	Quantity	93
44	Price	<a href="#">Price</a>	10	✓	Instrument price per unit of quantity (share).	Price	99
55	Symbol	<a href="#">String</a>	12	✓	Instrument Trading Code.	ISIN or ISIN-like	107
204	CustomerOrFirm	<a href="#">Int</a>	2	✓	Type of order sent by Broker.	(See field description)	72
453	NoPartyIDs	<a href="#">Int</a>	1	✓	Number of entries in Parties repeating group.	'1'..'3'	89
448	PartyID	<a href="#">String</a>	11	✓	Party ID.	Depends on <a href="#">PartyRole</a> .	96
447	PartyIDSource	<a href="#">String</a>	11	✓	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	96
452	PartyRole	<a href="#">String</a>	2	✓	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	97
60	TransactTime	<a href="#">TmSt</a>	17	✓	Transaction time.	YYYYMMDD-hh:mm:ss	114
9951	OperationTypeIndicator	<a href="#">Char</a>	1	✓	Type of TCS trade.	(See field description)	91
15	Currency	<a href="#">String</a>	3	✓	Currency code.	ISO 4217 standard	71
10054	OtherFactor	<a href="#">Char</a>	1	+	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	96
10058	QuantNotation	<a href="#">String</a>	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	100
10029	Venue	<a href="#">String</a>	11	✓	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	115
438	ContraTradeTime	<a href="#">TmSt</a>	17	+	Execution date and time of a MiFID trade in TCS.	YYYYMMDD-hh:mm:ss	70


Tag	Field	Format	Len	Req	Description	Values	Pge
10053	ByPassControlFlag	Char	1	+	Control indicator of the price and quantity of a MiFID trade.	'0' Control if <a href="#">OperationTypeIndicator</a> = 'M' or 'N' '1' No control	62
9924	TransactID	String	30	✓	MiFID trade reference.	Numerical	113
231	ContractMultiplier	Float	20	✓	Price multiplier coefficient for instrument unit price.	Numerical	70
10056	DefTradInd	Char	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	73
10055	SettlPeriod	Int	2	✓	Settlement delay.	'00'..'30'	105
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	113
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message Ut is used as a response to a [TCS Trade Entry \(UT\)](#) message (ex SLE-0429).

### 3.31 TCS MESSAGE REJECT (Uj)

Client 

Available on 

### MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	<a href="#">Message Header</a>			✓			6
11	ClOrdID	String	16	✓	Client order ID.	Alphanumeric	67
9975	TCSErrorCode	String	6	✓	TCS error message ID.	Numerical	109
58	Text	String	100	+	Request status or error text.	Alphanumeric	110
	<a href="#">Message Trailer</a>			✓			8

### MESSAGE USAGE

This message (ex SLE-0418) is used to give more information about the rejection of a TCS Declaration or Trade Entry which is on a functional point of view incorrect. The content of the message is reachable via the [TCSErrorCode](#) field.

## 4. ORDER CHARACTERISTICS

Table 4: Order Attribute Combinations

									Mandatory	Optional (default)
									Ignored	Forbidden
Type	Validity	Side	Prices			Quantities		Order Names		
OrdType	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 <span>SP</span> <span>PM</span>	
		7 VFC	1 Buy 2 Sell						Market On Close Order <span>RM</span>	
2 Limit		0 Day 1 GTC 2 VFA 6 GTD / GTT	1 Buy 2 Sell	Price			Qty	Qty	Limit Order <span>SP</span>	
		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 <span>RM</span>	
	X Cross		8 Cross	Price					Cross Order <span>SP</span> <span>PM</span>	
3 Stop		0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell		Price				Stop Order <span>RM</span> <span>NW</span>	
4 Stop Limit		0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell	Price	Price				Stop Limit Order <span>RM</span> <span>NW</span>	
P Pegged	R Primary Peg	0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell	Price		Price <sup>2</sup>			Primary Pegged Order <span>RM</span>	
	M Mid-price Peg	0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell	Price				Qty	Mid-Point Pegged Order <span>SP</span>	
	x Best-bid Peg	0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell	Price				Qty	Best Bid Pegged Order <span>SP</span>	
	z Best-offer Peg	0 Day 1 GTC 6 GTD / GTT	1 Buy 2 Sell	Price				Qty	Best Offer Pegged Order <span>SP</span>	
K Market To Limit		0 Day 1 GTC 2 VFA 3 IOC 6 GTD / GTT	1 Buy 2 Sell					Qty	Market To Limit Order <span>RM</span> <span>PM</span>	
		4 FOK	1 Buy 2 Sell						Market To Limit Order <span>RM</span>	
		7 VFC	1 Buy 2 Sell						MTL On Close Order <span>RM</span>	

<sup>2</sup> 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

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## A

## ACCOUNT

Field Name	Account <b>ALL</b>
FIX Tag	<b>1</b>
Description	Client Account Number of the investor account.
Format	<a href="#">String</a>
Length	12
Possible Values	Alphanumerical
Conditions	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a>: optional.</p> <p>In <a href="#">Order Mass Cancel Request (g)</a>: ignored (possible future used as bulk cancel optional criterion).</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, provided with the Account value associated with the order;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the Account value of the request.</li> </ul> <p>In <a href="#">Bulk Quote Ack (UJ)</a>, and <a href="#">TCS Notice (U8)</a> as acknowledgment of a declaration: provided with the Account value of the request.</p> <p>In <a href="#">TCS Declaration (UD)</a>: optional.</p> <p><a href="#">TCS Notice (U8)</a> as notification of a declaration to the counterparty: not provided.</p>
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

## ACCOUNTCOUNTERPARTY

Field Name	AccountCounterparty <b>TCS</b>
FIX Tag	<b>10075</b>
Description	Client Account Number of the counterpart investor account.
Format	<a href="#">String</a>
Length	12
Possible Values	Alphanumerical
Conditions	<p>In <a href="#">TCS Declaration (UD)</a>: optional, ignored if <a href="#">Side</a> ≠ '8' (Cross)</p> <p>In <a href="#">TCS Notice (U8)</a>: populated with the account counterparty of the declaration if <a href="#">Side</a> = '8' (Cross); else not populated.</p>
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

**AFQReason**

<b>Field Name</b>	AFQReason <b>NW</b>
<b>FIX Tag</b>	<b>9939</b>
<b>Description</b>	Reason why the Ask for Quote has been set. Indicates the reason why the <a href="#">Quote Request (UL)</a> message has been sent by the Trading Engine to the Liquidity Provider.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'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
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">QUOTE REQUEST (UL)</a>

**AvgPx**

<b>Field Name</b>	AvgPx <b>TCS</b>
<b>FIX Tag</b>	<b>6</b>
<b>Description</b>	Average price of fills. Calculated average price of all fills on a given order.
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10
<b>Possible Values</b>	Price
<b>Conditions</b>	Always provided, set to '0' if the order has never been executed.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

**B****BEGINSeqNo**

<b>Field Name</b>	BeginSeqNo <b>ALL</b>
<b>FIX Tag</b>	<b>7</b>
<b>Description</b>	Sequence number beginning of messages to be resent.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	15
<b>Possible Values</b>	Integer
<b>Conditions</b>	Mandatory
<b>Used In</b>	<a href="#">RESEND REQUEST (2)</a>

**BEGINSTRING**

<b>Field Name</b>	BeginString <b>ALL</b>
<b>FIX Tag</b>	<b>8</b>
<b>Description</b>	Beginning of message identifier. Identifies the beginning of message and the protocol version. Must be the first field in message. Always unencrypted.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	7
<b>Possible Values</b>	Cf. FIX 4.2.
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

**BIDERRORCODE**

<b>Field Name</b>	BidErrorCode <b>NW</b>
<b>FIX Tag</b>	<b>9934</b>
<b>Description</b>	Bid error code.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	5
<b>Possible Values</b>	Numerical
<b>Conditions</b>	Always provided. '00000' means no error.
<b>Used In</b>	<a href="#">BULK QUOTE ACK (UJ)</a>

**BIDPx**

<b>Field Name</b>	BidPx <b>NW</b>
<b>FIX Tag</b>	<b>132</b>
<b>Description</b>	Bid price.
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10
<b>Possible Values</b>	Price
<b>Conditions</b>	Either this BidPx field, or <a href="#">OfferPx</a> , or both, must be populated.
<b>Used In</b>	<a href="#">BULK QUOTE (UB)</a>

**BIDSIZE**

<b>Field Name</b>	BidSize <b>NW</b>
<b>FIX Tag</b>	<b>134</b>
<b>Description</b>	Quantity of bid.
<b>Format</b>	<a href="#">Qty</a>
<b>Length</b>	9
<b>Possible Values</b>	Quantity

<b>Field Name</b>	BidSize <b>NW</b>
<b>Conditions</b>	Optional ('0' default value). Cancels the quote if set to '0'.
<b>Used In</b>	<a href="#">BULK QUOTE (UB)</a>

**BODYLENGTH**

<b>Field Name</b>	BodyLength <b>ALL</b>
<b>FIX Tag</b>	<b>9</b>
<b>Description</b>	Message length. Message length, in bytes, forward to checksum field. Must be second field in message. Always unencrypted.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	5
<b>Possible Values</b>	Integer
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

**BUSINESSREJECTREASON**

<b>Field Name</b>	BusinessRejectReason <b>ALL</b>
<b>FIX Tag</b>	<b>380</b>
<b>Description</b>	Code identifying the business message reject reason.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Other '1' Unknown ID '2' Unknown symbol '3' Unsupported message type '4' Application not available '5' Conditionally required field missing
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">BUSINESS MESSAGE REJECT (j)</a>

**BUSINESSREJECTREFID**

<b>Field Name</b>	BusinessRejectRefID <b>ALL</b>
<b>FIX Tag</b>	<b>379</b>
<b>Description</b>	ID of the rejected message. This field is valued with the <a href="#">ClOrdID</a> value of the rejected message when there is one.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	30
<b>Possible Values</b>	<a href="#">ClOrdID</a> of the rejected message.
<b>Conditions</b>	Provided when the rejected message holds a <a href="#">ClOrdID</a> .
<b>Used In</b>	<a href="#">BUSINESS MESSAGE REJECT (j)</a>

**ByPassControlFlag**

<b>Field Name</b>	ByPassControlFlag <b>TCS</b>
<b>FIX Tag</b>	<b>10053</b>
<b>Description</b>	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 ( <a href="#">OperationTypeIndicator</a> = 'M' or 'N').
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Control if <a href="#">OperationTypeIndicator</a> = 'M' or 'N' '1' No control
<b>Conditions</b>	Mandatory if <a href="#">OperationTypeIndicator</a> = 'M' or 'N', forced to '1' if <a href="#">OperationTypeIndicator</a> = 'L'.
<b>Used In</b>	<a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

**ByPassIndicator**

<b>Field Name</b>	ByPassIndicator <b>TCS</b>
<b>FIX Tag</b>	<b>10073</b>
<b>Description</b>	Control indicator of a NAV+/- against a % deviation. Indicates if a NAV+/- should be checked against a percentage deviation from the last known NAV+/-.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Deviation control '1' No control
<b>Conditions</b>	Optional; default value '0'.
<b>Used In</b>	<a href="#">TCS PRICE INPUT (Up)</a>

**C****CancelByLocationID**

<b>Field Name</b>	CancelByLocationID <b>TCS</b>
<b>FIX Tag</b>	<b>9960</b>
<b>Description</b>	Identifier of the issuing front-end server whose orders are to be cancelled. Used as criterion for selecting the orders to cancel in case of bulk cancellation.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	<a href="#">OnBehalfOfLocationID</a> value
<b>Conditions</b>	In <a href="#">Order Mass Cancel Request (q)</a> : optional criterion. In <a href="#">Order Mass Cancel Report (r)</a> : provided with the value hold by the <a href="#">Order Mass Cancel Request (q)</a> , if any.
<b>Used In</b>	<a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a>

## CHECKSUM


Field Name	Checksum <b>ALL</b>
FIX Tag	<b>10</b>
Description	Simple checksum. Always 3 bytes, always unencrypted, always last field in message.
Format	<a href="#">String</a>
Length	3
Possible Values	Numerical
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	<a href="#">Message Trailer</a>

## CLASSEVENT















Field Name	ClassEvent <b>TCS</b>
FIX Tag	<b>10071</b>
Description	Class event type. Provides the nature of the event regarding the specified class: <ul style="list-style-type: none"> <li>■ Failover of a trading unit: the <a href="#">Timestamp</a> 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.</li> <li>■ <i>Future use</i> ► <i>Cleanup: the order books of all instruments belonging to the class should be emptied; new order books will be retransmitted as next step.</i></li> <li>■ <i>Future use</i> ► <i>End of retransmission: the order books of all instruments belonging to the class have been retransmitted.</i></li> </ul>
Format	<a href="#">Char</a>
Length	1
Possible Values	'F' Failover of a trading unit 'C' Cleanup ◀ <i>Future use</i> 'E' End of retransmission ◀ <i>Future use</i>
Conditions	Always provided.
Used In	<a href="#">CLASS EVENT (UQ)</a>

## CLASSID

Field Name	ClassID <b>TCS</b>
FIX Tag	<b>9945</b>
Description	Class ID. Identifier of an instrument class.
Format	<a href="#">String</a>
Length	2
Possible Values	Alphanumerical
Conditions	In <a href="#">Order Mass Cancel Request (q)</a> : mutually exclusive with <a href="#">Symbol</a> . In <a href="#">Execution Report (8)</a> : in <a href="#">Order Mass Cancel Request response</a> , provided with the value hold by the <a href="#">Order Mass Cancel Request (q)</a> , if any; else, not provided. In <a href="#">Trading Session Status (h)</a> : always provided.

<b>Field Name</b>	ClassID 
<b>Used In</b>	<a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a> <a href="#">TRADING SESSION STATUS (h)</a> <a href="#">CLASS EVENT (UQ)</a>

## CLASSSTATUS

<b>Field Name</b>	ClassStatus 
<b>FIX Tag</b>	9947
<b>Description</b>	<p>Class status.</p> <p>Represents the current market trading phase for instruments belonging to that class and whose status is inherited.</p>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	4
<b>Possible Values</b>	<p>'EAMO' Early Monitoring</p> <p>'COCA' Core Call   </p> <p>'COAU' Core Auction  </p> <p>'COCO' Core Continuous </p> <p>'SPCO' SP Continuous </p> <p>'CLCA' Closing Call  </p> <p>'CLAU' Closing Auction  </p> <p>'CTAL' Core Trading At Last </p> <p>'LTAL' Late Trading At Last </p> <p>'LAMO' Late Monitoring</p> <p>'HALT' Halted</p> <p>'CLSD' Closed</p>
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">TRADING SESSION STATUS (h)</a>

## CLEARINGFIRM

<b>Field Name</b>	ClearingFirm <b>ALL</b>
<b>FIX Tag</b>	439
<b>Description</b>	<p>Give-up Firm ID.</p> <p>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).</p>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	8
<b>Possible Values</b>	Firm ID (agreed upon clearing value)
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a>: optional.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>In <a href="#">Order Information reports</a>, provided with the ClearingFirm value associated with the order, if any;</li> <li>In <a href="#">New Order Request rejection response</a>, provided with the ClearingFirm value of the request, if any;</li> <li>In <a href="#">Trading Desk Trade Cancellation reports</a>, never provided.</li> </ul> <p>In <a href="#">Bulk Quote Ack (UJ)</a>, provided with the ClearingFirm value of the request, if any.</p> <p>Else not provided.</p>



<b>Field Name</b>	ClearingFirm <b>ALL</b>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

## CLEARINGHANDLINGTYPE

<b>Field Name</b>	ClearingHandlingType <b>TCS</b>
<b>FIX Tag</b>	<b>9938</b>
<b>Description</b>	<p>Clearing operation mode.</p> <p>Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred, following a given order.</p> <ul style="list-style-type: none"> <li>■ 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.</li> <li>■ Automatic posting: the clearing system immediately posts the trade to the designated account.</li> <li>■ 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.</li> <li>■ 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.</li> </ul>
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a>: optional (absence of this field is interpreted as systematic posting).</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, provided with the ClearingHandlingType value associated with the order, if any;</li> <li>■ In <a href="#">New Order Request rejection</a> response, provided with the ClearingHandlingType value of the request, if any;</li> <li>■ In <a href="#">Trading Desk Trade Cancellation</a> reports, never provided.</li> </ul> <p>In <a href="#">Bulk Quote Ack (UJ)</a>, provided with the ClearingHandlingType value of the request, if any.</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a>

## CLIENTID

<b>Field Name</b>	ClientID <b>TCS</b>
<b>FIX Tag</b>	<b>109</b>

<b>Field Name</b>	ClientID <b>TCS</b>
<b>Description</b>	Client identifier. Field used to identify the client (investor).
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	8
<b>Possible Values</b>	Alphanumerical
<b>Conditions</b>	In <a href="#">New Order Single (D)</a> , <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a> : optional. In <a href="#">Execution Report (8)</a> : <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, provided with the ClientID value associated with the order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the ClientID value of the request, if any;</li> <li>■ In <a href="#">Trading Desk Trade Cancellation reports</a>, never provided.</li> </ul> In <a href="#">Bulk Quote Ack (UJ)</a> , provided with the ClientID value of the request, if any. Else not provided.
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a>

## CLIENTIDMiFID

<b>Field Name</b>	ClientIDMiFID <b>TCS</b>
<b>FIX Tag</b>	<b>10062</b>
<b>Description</b>	Buying client ID. Identifies the buying client for MiFID reporting.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	12
<b>Possible Values</b>	Alphanumerical
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a>

## CLIENTIDMiFIDCross

<b>Field Name</b>	ClientIDMiFIDCross <b>TCS</b>
<b>FIX Tag</b>	<b>10068</b>
<b>Description</b>	Selling client ID (Used for cross trades only). Identifies the selling client for MiFID reporting.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	12
<b>Possible Values</b>	Alphanumerical
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a>

**CLIENTIDTYPE**

<b>Field Name</b>	ClientIDType <b>TCS</b>
<b>FIX Tag</b>	<b>10069</b>
<b>Description</b>	Type of buying client ID. Specifies the type of identification code for a buying client for MiFID reporting.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'B' BIC code 'G' For "AG" type client ID 'I' Internal code 'N' NIF code 'P' ID for "Banco de Portugal" 'R' FRN code
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a>

**CLIENTIDTYPECROSS**

<b>Field Name</b>	ClientIDTypeCross <b>TCS</b>
<b>FIX Tag</b>	<b>10070</b>
<b>Description</b>	Type of selling client ID (Used for cross trades only). Specifies the type of identification code for a selling client for MiFID reporting.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'B' BIC code 'G' For "AG" type client ID 'I' Internal code 'N' NIF code 'P' ID for "Banco de Portugal" 'R' FRN code
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a>

**ClORDID**

<b>Field Name</b>	ClOrdID <b>ALL</b>
<b>FIX Tag</b>	<b>11</b>
<b>Description</b>	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 ( <a href="#">OnBehalfOfCompID</a> ) and per instrument. Orders may also be identified by the <a href="#">OrderID</a> field.

<b>Field Name</b>	CIOrdID <b>ALL</b>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	30 <a href="#">TCS</a> / 16 <a href="#">TCS</a>
<b>Possible Values</b>	Alphanumeric
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel Request (F)</a>, <a href="#">Order Mass Cancel Request (q)</a>, <a href="#">Order Cancel/Replace Request (G)</a>, <a href="#">One Side Only Period (UO)</a> and <a href="#">Liquidity Provider Command (UZ)</a>: mandatory.</p> <p>In <a href="#">Bulk Quote (UB)</a>: optional.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">New Order Request creation response</a>, provided with the CIOrdID of the request, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the CIOrdID of the request, except in case of rejection for "CIOrdID not valuated" reason.</li> <li>■ In <a href="#">Order Cancel/Replace Request responses</a>, <a href="#">Order Cancel Request responses</a> and <a href="#">Order Mass Cancel Request responses</a>, always provided with the CIOrdID of the request, if any;</li> <li>■ In <a href="#">Unsolicited Reports</a>, always provided with the CIOrdID value associated with the order object of the report.</li> </ul> <p>In <a href="#">Order Cancel Reject (9)</a> and <a href="#">Bulk Quote Ack (UJ)</a>, provided with the CIOrdID value of the request, if any.</p> <p>Else not provided.</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ORDER STATUS REQUEST (H)</a> <a href="#">PRICE INPUT (UI)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">ONE SIDE ONLY PERIOD (UO)</a> <a href="#">LIQUIDITY PROVIDER COMMAND (UZ)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a> <a href="#">REQUEST ACK MESSAGE (Uy)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS C&amp;R (UF)</a> <a href="#">TCS PRICE INPUT (Up)</a> <a href="#">TCS PRICE ACK (Ua)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a> <a href="#">TCS MESSAGE REJECT (Uj)</a>

## COLLARREJPX

<b>Field Name</b>	CollarRejPx <b>RM</b>
<b>FIX Tag</b>	<b>9963</b>
<b>Description</b>	<p>Price of collar hit in case of rejection.</p> <p>Hit collar price in case of order rejection due to collar breach.</p>
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10

<b>Field Name</b>	CollarRejPx <b>RM</b>
<b>Possible Values</b>	Price
<b>Conditions</b>	<a href="#">Execution Report (8)</a> : filled only in <a href="#">Order Collar Rejection reports</a> in case of rejection due to collar logic.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

## COLLARREJTYPE

<b>Field Name</b>	CollarRejType <b>RM</b>
<b>FIX Tag</b>	<b>9962</b>
<b>Description</b>	Hit collar type in case of rejection. Hit collar (high or low) in case of order rejection due to collar breach.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'L' Low collar 'H' High collar
<b>Conditions</b>	<a href="#">Execution Report (8)</a> : filled only in <a href="#">Order Collar Rejection reports</a> in case of rejection due to collar logic.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

## CONFIRMFLAG

<b>Field Name</b>	ConfirmFlag <b>TCS</b>
<b>FIX Tag</b>	<b>9930</b>
<b>Description</b>	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.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Not confirmed (default) '1' Confirmed
<b>Conditions</b>	Optional (default value: '0').
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a>

## CONTRABROKER

<b>Field Name</b>	ContraBroker <b>ALL</b>
<b>FIX Tag</b>	<b>375</b>

<b>Field Name</b>	ContraBroker <b>ALL</b>
<b>Description</b>	<p>ID of the Counterpart Firm in specific cases.</p> <p>The counterpart identifier is provided in the execution report in case the notified trade is the result of :</p> <ul style="list-style-type: none"> <li>■ <b>RM</b> the Internal Matching Service (IMS),</li> <li>■ <b>RM</b> the Systematic Internalization (SI) facility,</li> <li>■ <b>RM</b> the Internal Clearing Service (ICS),</li> <li>■ <b>PM</b> a transaction performed on the Primary Market segment and not broadcast to the Clearing House,</li> <li>■ <b>RM</b> a transaction performed on the Public Auctions Market (VPU),</li> <li>■ <b>TCS</b> a transaction performed on TCS,</li> <li>■ <b>RM</b> a transaction performed on a non-clearable instrument.</li> </ul>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	8
<b>Possible Values</b>	Firm ID
<b>Conditions</b>	Parts of the optional ContraBrokers repeating group introduced by <a href="#">NoContraBrokers</a> . Provided only when <a href="#">NoContraBrokers</a> is present.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS NOTICE (U8)</a>

## CONTRADETIME

<b>Field Name</b>	ContraTradeTime <b>TCS</b>
<b>FIX Tag</b>	<b>438</b>
<b>Description</b>	<p>Execution date and time of a MiFID trade in TCS.</p> <p>Indicates the trading day and time on which the transaction was executed. The date can differ from the current day.</p>
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	Mandatory if <a href="#">OperationTypeIndicator</a> = 'L' or 'N'.
<b>Used In</b>	<a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## CONTRACTMULTIPLIER

<b>Field Name</b>	ContractMultiplier <b>TCS</b>
<b>FIX Tag</b>	<b>231</b>
<b>Description</b>	<p>Price multiplier coefficient for instrument unit price.</p> <p>Number of units of the financial instrument which are contained in a trading lot.</p>
<b>Format</b>	<a href="#">Float</a>
<b>Length</b>	20
<b>Possible Values</b>	Numerical
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## COUNTERPARTMANDATORID

Field Name	CounterpartMandatorID <b>TCS</b>
FIX Tag	<b>9974</b>
Description	Member identification. Identifies the beneficiary of the transaction on the counterparty side when counterparty member is trading on behalf of another establishment.
Format	<a href="#">String</a>
Length	8
Possible Values	Alphanumerical
Used In	<a href="#">TCS NOTICE (U8)</a>

## CUMQTY

Field Name	CumQty <b>TCS</b>
FIX Tag	<b>14</b>
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	<a href="#">Qty</a>
Length	9
Possible Values	Quantity
Conditions	Always provided. Set to '0' if the order has never been executed yet.
Used In	<a href="#">EXECUTION REPORT (8)</a>

## CURRENCY

Field Name	Currency <b>ALL</b>
FIX Tag	<b>15</b>
Description	Currency code. Identifies currency used for price. <i>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.</i>
Format	<a href="#">String</a>
Length	3
Possible Values	ISO 4217 standard
Conditions	Inbound messages: optional. Outbound messages: conditionally provided.

<b>Field Name</b>	Currency <b>ALL</b>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ORDER STATUS REQUEST (H)</a> <a href="#">PRICE INPUT (UI)</a> <a href="#">LIQUIDITY PROVIDER COMMAND (UZ)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## CUSTOMERORFIRM

<b>Field Name</b>	CustomerOrFirm <b>TCS</b>
<b>FIX Tag</b>	<b>204</b>
<b>Description</b>	Type of order sent by Broker. Indicates the type of client which is the final owner of the order (client, house, LP, RP, etc.)
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	2
<b>Possible Values</b>	'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
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## CXLREJREASON

<b>Field Name</b>	CxlRejReason <b>TCS</b>
<b>FIX Tag</b>	<b>102</b>



<b>Field Name</b>	CxlRejReason <b>TCS</b>
<b>Description</b>	Reason for Cancel Rejection.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Too late to cancel '1' Unknown order '2' Broker option '3' Order already in Pending Cancel or Pending Replace status
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">ORDER CANCEL REJECT (9)</a>

**CXLREJRESPONSETO**

<b>Field Name</b>	CxlRejResponseTo <b>TCS</b>
<b>FIX Tag</b>	<b>434</b>
<b>Description</b>	Origin of Cancel Rejection. Identifies the type of request that a Cancel Reject is in response to.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'1' Cancel Order request '2' Cancel/Replace Order request
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">ORDER CANCEL REJECT (9)</a>

**D****DEFTRADIND**

<b>Field Name</b>	DefTradInd <b>TCS</b>
<b>FIX Tag</b>	<b>10056</b>
<b>Description</b>	Trade publication type indicator. Indicates if the publication is immediate or differed. Required for OTC trades related to publication with <a href="#">OperationTypeIndicator</a> = 'O' (trade outside the book), 'E' (VWAP transaction), 'R' (Second listing place trade), 'K' (OTC trade), 'M' (publication) or 'N' (reporting and publication).
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Immediate '1' Differed
<b>Conditions</b>	Mandatory when <a href="#">OperationTypeIndicator</a> = 'O', 'E', 'R', 'K', 'M' or 'N'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

**DELIVERTOComplID**

<b>Field Name</b>	DeliverToComplID <b>ALL</b>
<b>FIX Tag</b>	<b>128</b>
<b>Description</b>	ID of the firm to which the order belongs in outbound message. ID of the firm targeted to receive the message. This field holds the same information as the one held by <a href="#">OnBehalfOfComplID</a> in inbound messages.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	(see message structures) Firm ID
<b>Conditions</b>	<ul style="list-style-type: none"> <li>Input (administrative or application) messages: ignored</li> <li>Output administrative messages: never provided;</li> </ul> Output application messages: always provided with the reference identifier of the firm (mandatory <a href="#">OnBehalfOfComplID</a> field in inbound application messages)
<b>Used In</b>	<a href="#">Message Header</a>

**E****ELIMINATIONIndicator**

<b>Field Name</b>	EliminationIndicator <b>TCS</b>
<b>FIX Tag</b>	<b>10043</b>
<b>Description</b>	Type of TCS declaration elimination.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	(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
<b>Used In</b>	<a href="#">TCS NOTICE (U8)</a>

**ENCRYPTMethod**

<b>Field Name</b>	EncryptMethod <b>ALL</b>
<b>FIX Tag</b>	<b>98</b>
<b>Description</b>	Method of encryption for the new FIX session.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' None/other
<b>Conditions</b>	<ul style="list-style-type: none"> <li>Inbound <a href="#">Logon (A)</a>: mandatory;</li> <li>Outbound <a href="#">Logon (A)</a>: always provided.</li> </ul>
<b>Used In</b>	<a href="#">LOGON (A)</a>

## ENDSEQNo

Field Name	EndSeqNo <b>ALL</b>
FIX Tag	<b>16</b>
Description	Sequence number ending of messages to be resent. Message sequence number of last message in range to be resent. If request is for a single message, <a href="#">BeginSeqNo</a> = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = '0' (representing infinity).
Format	<a href="#">Int</a>
Length	5
Possible Values	Integer
Conditions	Mandatory
Used In	<a href="#">RESEND REQUEST (2)</a>

## ERRORCODE

Field Name	ErrorCode <b>ALL</b>
FIX Tag	<b>9955</b>
Description	Error code in case of rejection. Provides the engine error code when a request is rejected for functional reason.
Format	<a href="#">Int</a>
Length	5
Possible Values	Numerical
Conditions	Always provided, significant (>0) only in case of rejection, else defaults to '0' (no error).
Used In	<a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">REQUEST ACK MESSAGE (Uy)</a>

## EXECBROKER

Field Name	ExecBroker <b>TCS</b>
FIX Tag	<b>76</b>
Description	Member ID. Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	<a href="#">String</a>
Length	8
Possible Values	Alphanumerical
Used In	<a href="#">TCS NOTICE (U8)</a>

## EXEClD

Field Name	ExecID <b>ALL</b>
FIX Tag	<b>17</b>

<b>Field Name</b>	ExecID <b>ALL</b>
<b>Description</b>	<p>Execution report ID.</p> <p>Unique identifier for Execution Report assigned by UTP by Member (<a href="#">OnBehalfOfComplD</a>) and by Trading Unit of the UTP trading engine. Uniqueness per Firm and TU will be guaranteed within a single trading day only.</p> <p><b>Note:</b> this field is an Execution Report identifier, with “Execution Report” term to be understood as the message type ‘8’ 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 <a href="#">ExecRefID</a> and <a href="#">UTPEXID</a> are reference identifiers of order executions/trades.</p>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	24
<b>Possible Values</b>	Sequential
<b>Conditions</b>	Always provided. Set to ‘0’ for <a href="#">ExecTransType</a> = ‘3’.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## EXECINST

<b>Field Name</b>	ExecInst <b>TCS</b> <b>PM</b>
<b>FIX Tag</b>	<b>18</b>
<b>Description</b>	<p>Execution instruction.</p> <p>Field used as instruction for order handling on exchange trading floor.</p> <p><i>Note: the type of this field is char, and not MultipleValueString as in standard FIX specifications.</i></p>
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	<p>‘R’ Primary Peg <b>RM</b></p> <p>‘X’ Cross <b>SP</b></p> <p>‘M’ Mid-price Peg <b>SP</b></p>
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a>:</p> <ul style="list-style-type: none"> <li><b>RM</b> Must be ‘R’ if <a href="#">OrdType</a> = ‘P’ (Pegged)</li> <li><b>SP</b> Must be ‘M’ if <a href="#">OrdType</a> = ‘P’ (Pegged)</li> <li><b>SP</b> Must be ‘X’ if <a href="#">OrdType</a> = ‘2’ and <a href="#">Side</a> = ‘8’ (Cross);</li> </ul> <p>Forbidden in other cases.</p> <p>In <a href="#">Order Cancel/Replace Request (G)</a>:</p> <ul style="list-style-type: none"> <li><b>RM</b> must be ‘R’ if <a href="#">OrdType</a> = ‘P’ (Pegged);</li> <li><b>SP</b> Must be ‘M’ if <a href="#">OrdType</a> = ‘P’ (Pegged)</li> <li>Forbidden in other cases (Cross Orders cannot be modified).</li> </ul> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>In <a href="#">Order Information reports</a>, provided with the ExecInst value associated with the concerned order, if any;</li> <li>In <a href="#">New Order Request rejection response</a>, provided with the ExecInst specified value in the request, if any;</li> <li>In <a href="#">Order Status Request rejection response</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, never provided.</li> </ul> <p>In <a href="#">Order Cancel Reject (9)</a>, never provided.</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a>

## EXECREFID

Field Name	ExecRefID <del>TCS</del>
FIX Tag	19
Description	<p>Trade reference ID by trading unit and day.</p> <p>Field used as a reference identifier for a trade performed on a given Trading Unit (TU); uniqueness is guaranteed within a single day by TU. Provided in case of fill, partial fill or trade cancellation.</p> <p>For example, let <math>x</math> be the reference ID of a given trade; <math>x</math> is reported in the two Execution Reports sent for the two sides of the trade, and if this trade is cancelled, <math>x</math> is again reported in the two Execution Reports sent for the two sides of the trade.</p> <p><i>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, <a href="#">UTPEXID</a> is a Trade Reference Identifier unique for a given instrument and for a given day.</i></p> <p><i>Note #2: this field is a Trade Reference Identifier; on the other side, <a href="#">ExecID</a> is an Execution Report (to be understood as the message type '8' and not as a "trade report") Reference Identifier.</i></p>
Format	<a href="#">String</a>
Length	24
Possible Values	Alphanumerical
Conditions	In <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> , provided with the reference identifier of the concerned execution, unique for the current day across all instruments handled by the TU. Not provided in other cases.
Used In	<a href="#">EXECUTION REPORT (8)</a>

## EXECRESTATEMENTREASON

Field Name	ExecRestatementReason <del>TCS</del>
FIX Tag	378
Description	<p>Reason of an execution report of type restated.</p> <p>Code to identify the reason for a <a href="#">TCS Notice (U8)</a> sent with <a href="#">ExecType</a> = 'D' (Restated) or used when communicating an unsolicited cancel.</p>
Format	<a href="#">Char</a>
Length	1
Possible Values	'4' Broker option
Used In	<a href="#">TCS NOTICE (U8)</a>

## EXECTRANSType

Field Name	ExecTransType <del>ALL</del>
FIX Tag	20
Description	Transaction type.
Format	<a href="#">Char</a>
Length	1
Possible Values	<p>(see message structures)</p> <p>'0' New</p> <p>'1' Cancel</p> <p>'2' Correct <i>Future use</i></p> <p>'3' Status <del>TCS</del></p>
Conditions	Always '1' in <a href="#">Trading Desk Trade Cancellation reports</a> ; always '0' in other cases.

<b>Field Name</b>	ExecTransType <b>ALL</b>
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS NOTICE (U8)</a>

**EXECTYPE**

<b>Field Name</b>	ExecType <b>ALL</b>
<b>FIX Tag</b>	<b>150</b>
<b>Description</b>	Execution type. Field used to describe the specific execution report (i.e. Pending Cancel) while <a href="#">OrdStatus</a> will always identify the current order status (i.e. Partially Filled).
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' New '1' Partially filled <b>TCS</b> '2' Filled '3' Done for Day <b>TCS</b> '4' Cancelled '5' Replaced <b>TCS</b> '6' Pending Cancel '8' Rejected <b>TCS</b> 'C' Expired 'D' Restated <b>TCS</b> 'E' Pending Replace <b>TCS</b> 'G' Trade Creation by Market Operation <b>TCS</b> 'S' Cancelled by Market Operation <b>TCS</b> 'O' Eliminated by corporate event <b>TCS</b>
<b>Conditions</b>	Always provided. Please refer to <a href="#">Execution Report Message Signature Tags</a> section (p.37) for further details and possible values.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS NOTICE (U8)</a>

**EXPIREDATE**

<b>Field Name</b>	ExpireDate <b>TCS PM</b>
<b>FIX Tag</b>	<b>432</b>
<b>Description</b>	Expiration date. Date of expiration of an order with <a href="#">TimeInForce</a> = '6' (Good Till Date/Time), expressed in local market date. Maximum expiration data is one year minus one day, counting from current date (if MMDD part < current date, then YYYY = current year + 1, else YYYY = current year).
<b>Format</b>	<a href="#">Date</a>
<b>Length</b>	8
<b>Possible Values</b>	YYYYMMDD
<b>Conditions</b>	Allowed only for platforms supporting GTD orders ( <b>RM</b> <b>NW</b> ): <ul style="list-style-type: none"> <li>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>, mandatory if <a href="#">TimeInForce</a> = '6' (GTD) and <a href="#">ExpireTime</a> absent; ignored for other <a href="#">TimeInForce</a> values;</li> <li>In <a href="#">Execution Report (8)</a>, provided in <a href="#">Order Information reports</a> and <a href="#">New Order Request rejection response</a> if present in the request; not provided in other cases.</li> </ul>

<b>Field Name</b>	ExpireDate <span>TCS</span> <span>PM</span>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

**EXPIRETIME**


<b>Field Name</b>	ExpireTime <span>TCS</span> <span>PM</span>
<b>FIX Tag</b>	<b>126</b>
<b>Description</b>	Expiration time. Time of expiration of an order with <a href="#">TimeInForce</a> = '6' (Good Till Date/Time), expressed in local market time. The date part must be the current local date.
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	Allowed only for platforms supporting GTT orders ( <span>RM</span> <span>SP</span> ): <ul style="list-style-type: none"> <li>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>, mandatory if <a href="#">TimeInForce</a> = '6' (GTD) and <a href="#">ExpireTime</a> absent; ignored for other <a href="#">TimeInForce</a> values;</li> <li>In <a href="#">Execution Report (8)</a>, provided in <a href="#">Order Information reports</a> and <a href="#">New Order Request rejection response</a> if present in the request; not provided in other cases.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

**F****FILTERONGATEWAYID**


<b>Field Name</b>	FilterOnGatewayID <span>TCS</span>
<b>FIX Tag</b>	<b>9956</b>
<b>Description</b>	Filter on gateway (CCG) ID. Field used as a filter in the <a href="#">Order Status Request (H)</a> . It can be used to filter the orders whose <a href="#">Order Status Request Status response</a> is requested, and/or to indicate the new gateway (CCG) value to be associated with the order(s). <i>Please refer to <a href="#">Order Status Request (H)</a> message usage for more information.</i>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	Gateway ID (agreed with Exchange)
<b>Used In</b>	<a href="#">ORDER STATUS REQUEST (H)</a>

**FILTERONLOCATIONID**

<b>Field Name</b>	FilterOnLocationID <span>TCS</span>
<b>FIX Tag</b>	<b>9957</b>

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

**FREE TEXT**

<b>Field Name</b>	FreeText 
<b>FIX Tag</b>	<b>9952</b>
<b>Description</b>	Free text. Manually entered by the trader issuing the order.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	18
<b>Possible Values</b>	Alphanumerical
<b>Conditions</b>	In <a href="#">New Order Single (D)</a> , <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a> requests: optional. In <a href="#">Execution Report (8)</a> : <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, provided with the FreeText value associated with the order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the FreeText value of the request, if any;</li> <li>■ Else not provided.</li> </ul> In <a href="#">Bulk Quote Ack (UJ)</a> , provided with the FreeText value of the request, if any. Else not provided.
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a>

**G****GAPFILLFLAG**

<b>Field Name</b>	GapFillFlag <b>ALL</b>
<b>FIX Tag</b>	<b>123</b>
<b>Description</b>	Sequence reset mode indicator. Field used to indicate that the <a href="#">Sequence Reset (4)</a> message is replacing administrative or application messages that will not be resent.
<b>Format</b>	<a href="#">Bool</a>
<b>Length</b>	1
<b>Possible Values</b>	'N' Sequence reset, ignore <a href="#">MsgSeqNum</a> 'Y' Gap fill message, <a href="#">MsgSeqNum</a> field valid



<b>Field Name</b>	GapFillFlag <b>ALL</b>
<b>Conditions</b>	Inbound <a href="#">Sequence Reset (4)</a> : optional, absence of this field is interpreted as sequence reset, ignore <a href="#">MsgSeqNum</a> . Outbound <a href="#">Sequence Reset (4)</a> : always provided with 'Y'.
<b>Used In</b>	<a href="#">SEQUENCE RESET (4)</a>

**GUARANTEEFLAG**

<b>Field Name</b>	GuaranteeFlag <b>TCS</b>
<b>FIX Tag</b>	<b>9971</b>
<b>Description</b>	Guarantee flag. Indicates if the TCS trade is guaranteed or not (for clearing issues).
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Trade not guaranteed '1' Trade guaranteed
<b>Conditions</b>	
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

**GROSSTRADEAMT**

<b>Field Name</b>	GrossTradeAmt <b>TCS</b>
<b>FIX Tag</b>	<b>381</b>
<b>Description</b>	Total amount of a TCS declaration. Indicates the global amount of a declaration when the latter is expressed as an amount ( <a href="#">OperationTypeIndicator</a> = 'I' for Dutch Funds)
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	9
<b>Possible Values</b>	Amount
<b>Conditions</b>	When <a href="#">OperationTypeIndicator</a> = 'I', a trade/declaration on Dutch Funds is expressed as an amount. If expressed as a quantity, this field should not be provided.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

**H****HEARTBTINT**

<b>Field Name</b>	HeartBtInt <b>ALL</b>
<b>FIX Tag</b>	<b>108</b>
<b>Description</b>	Heartbeat interval (s). Field used to declare the timeout interval for generating heartbeats (same value used by both sides). The HeartBtInt value should be agreed upon by both sides and specified by the logon initiator and sent back by the logon acceptor. Heartbeats can be disabled by setting HeartBtInt to '0' (zero).
<b>Format</b>	<a href="#">Int</a>

<b>Field Name</b>	HeartBtInt <b>ALL</b>
<b>Length</b>	5
<b>Possible Values</b>	Numerical
<b>Conditions</b>	Inbound <a href="#">Logon (A)</a> : mandatory. Outbound <a href="#">Logon (A)</a> : always provided.
<b>Used In</b>	<a href="#">LOGON (A)</a>

## I

## INPUTPxTYPE

<b>Field Name</b>	InputPxType <b>TCS</b> <b>PM</b>
<b>FIX Tag</b>	<b>9950</b>
<b>Description</b>	Type of input price. <ul style="list-style-type: none"> <li>■ 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.</li> <li>■ 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).</li> <li>■ 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).</li> </ul>
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price
<b>Conditions</b>	Mandatory.
<b>Used In</b>	<a href="#">PRICE INPUT (UI)</a>

## L

## LASTPx

<b>Field Name</b>	LastPx <b>TCS</b>
<b>FIX Tag</b>	31
<b>Description</b>	Price of last fill.
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10
<b>Possible Values</b>	Price
<b>Conditions</b>	In <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> , provided with the price of the concerned execution. In other cases, always set to '0' (zero). Not provided for <a href="#">ExecTransType</a> = '3' (Status).
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>



## LASTSHARES

Field Name	LastShares <del>TCS</del>
FIX Tag	32
Description	Quantity of last fill. Quantity of shares bought/sold on the last fill.
Format	<u>Qty</u>
Length	9
Possible Values	Quantity
Conditions	In <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> , provided with the quantity of the concerned execution. In other cases, always set to '0' (zero). Not provided for <a href="#">ExecTransType</a> = '3' (Status).
Used In	<a href="#">EXECUTION REPORT (8)</a>

## LEAVESQTY

Field Name	LeavesQty <del>TCS</del>
FIX Tag	151
Description	Remaining quantity. Amount of shares open for further execution. If <a href="#">OrdStatus</a> is Canceled, DoneForTheDay, Expired, Calculated or Rejected (in which case the order is no longer active), then LeavesQty could be '0', otherwise LeavesQty = <a href="#">OrderQty</a> - <a href="#">CumQty</a> .
Format	<u>Qty</u>
Length	9
Possible Values	Quantity
Conditions	Always provided, with '0' if the order has no remaining quantity or is no longer active.
Used In	<a href="#">EXECUTION REPORT (8)</a>

## LIQUIDITYINDICATOR

Field Name	LiquidityIndicator <del>TCS</del>
FIX Tag	9730
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	<u>Char</u>
Length	1
Possible Values	'A' Add liquidity - passive 'R' Remove liquidity - aggressive 'X' Routed  <i>Future use</i> 'O' Cross <del>SP</del> , Opening trade <del>SP</del> or Trade creation by MO
Conditions	Provided only in <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> .  Not provided for trades generated during uncrossing. In other cases, never provided.

<b>Field Name</b>	LiquidityIndicator <b>TCS</b>
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

## LPActionCode

<b>Field Name</b>	LPActionCode <b>NW</b>
<b>FIX Tag</b>	<b>10076</b>
<b>Description</b>	LP Action Code. Action the LP wants to apply on the specified instrument of warrant type.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'1' Knock-In By Issuer (KIBI) '2' Knock-Out By Issuer (KOBI) '3' <b>Payment After Knock-Out (PAKO)</b>
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">LIQUIDITY PROVIDER COMMAND (UZ)</a>

## M

### MaxCancelRequestType

<b>Field Name</b>	MaxCancelRequestType <b>TCS</b>
<b>FIX Tag</b>	<b>530</b>
<b>Description</b>	Usage indicator of mass cancellation criteria. Specifies if the order mass cancellation is to be applied on all orders belonging to the specified <a href="#">ClassID</a> or <a href="#">Symbol</a> , or if one or more criteria are to be applied on this request.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'7' Cancel all orders belonging to the specified class or symbol '8' Cancel all orders matching specified criteria
<b>Conditions</b>	In <a href="#">Order Mass Cancel Request (q)</a> : ignored (UTP always uses both the class or symbol specified and the optional criteria if specified). In <a href="#">Order Mass Cancel Report (r)</a> : always provided.
<b>Used In</b>	<a href="#">ORDER MASS CANCEL REPORT (r)</a>

### MaxFloor

<b>Field Name</b>	MaxFloor <b>TCS</b> <b>SP</b> <b>BM</b> <b>PM</b>
<b>FIX Tag</b>	<b>111</b>
<b>Description</b>	Disclosed quantity. Maximum number of shares to be shown on the exchange.
<b>Format</b>	<a href="#">Qty</a>
<b>Length</b>	9
<b>Possible Values</b>	Quantity (ignored if '0')

<b>Field Name</b>	MaxFloor <span>TCS</span> <span>SP</span> <span>BM</span> <span>PM</span>
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>:</p> <ul style="list-style-type: none"> <li>■ Optional;</li> <li>■ Authorized only if <a href="#">OrdType</a> = '2' (Limit) and <a href="#">Side</a> = '1' (buy) or '2' (sell)</li> <li>■ Forbidden if <a href="#">TimeInForce</a> = '3' (IOC) or '4' (FOK)</li> </ul> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In Order <a href="#">Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, provided with the MaxFloor value associated with the order, if any;</li> <li>■ In New <a href="#">Order Request rejection response</a>, provided with the MaxFloor value of the request, if any;</li> <li>■ Else not provided.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

## MEMBERID

<b>Field Name</b>	MemberID <span>TCS</span>
<b>FIX Tag</b>	9946
<b>Description</b>	Member ID. Identifies the member firm that sent the message.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	8
<b>Possible Values</b>	Alphanumerical
<b>Used In</b>	<a href="#">TCS NOTICE (U8)</a>

## MIC

<b>Field Name</b>	MIC <span>TCS</span>
<b>FIX Tag</b>	9949
<b>Description</b>	Market identification code. Identifier for a market place as defined by the ISO 10383 standard.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	4
<b>Possible Values</b>	ISO 10383 standard
<b>Conditions</b>	Inbound messages: optional. Outbound messages: conditionally provided.
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ORDER STATUS REQUEST (H)</a> <a href="#">PRICE INPUT (UI)</a> <a href="#">LIQUIDITY PROVIDER COMMAND (UZ)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a>

## MINQTY

Field Name	MinQty <del>TCS</del> <del>BM</del> <del>PM</del>
FIX Tag	110
Description	Minimum quantity to be executed.
Format	<a href="#">Qty</a>
Length	9
Possible Values	Quantity
Conditions	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>:</p> <ul style="list-style-type: none"> <li>■ Optional;</li> <li>■ Authorized only if <a href="#">OrdType</a> = '2' (Limit) or 'K' (Market to Limit) and <a href="#">Side</a> = '1' (Buy) or '2' (Sell)</li> <li>■ Forbidden if <a href="#">TimeInForce</a> = '4' (FOK)</li> <li>■ Authorized in continuous mode only.</li> </ul> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, provided with the MinQty value associated with the order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the MinQty value of the request, if any;</li> </ul> <p>Else not provided.</p>
Used In	<a href="#">NEW ORDER SINGLE (D)</a>

## MISCFEAMT

Field Name	MiscFeeAmt <a href="#">TCS</a>
FIX Tag	137
Description	Miscellaneous Fee Value. Fees related to the funds share creation and redemption applied by the Asset Manager.
Format	<a href="#">Price</a>
Length	10
Possible Values	Price
Conditions	Conditionally provided.
Used In	<a href="#">TCS NOTICE (U8)</a>

## MKTPHASECHGTIME

Field Name	MktPhaseChgTime <del>TCS</del>
FIX Tag	9977
Description	Time of market phase change.
Format	<a href="#">TmSt</a>
Length	17
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Conditionally provided.
Used In	<a href="#">TRADING SESSION STATUS (h)</a>

## MSGSEQNUM

Field Name	MsgSeqNum <b>ALL</b>
FIX Tag	34

<b>Field Name</b>	MsgSeqNum <b>ALL</b>
<b>Description</b>	Message sequence number. Internal message sequence number.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	15
<b>Possible Values</b>	Sequential integer.
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

## MSGTYPE

<b>Field Name</b>	MsgType <b>ALL</b>
<b>FIX Tag</b>	<b>35</b>
<b>Description</b>	Message type. Always third field in message. Always unencrypted.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	2
<b>Possible Values</b>	Administrative messages: 'A', '0', '1', '2', '3', '4', '5' Inbound application messages: 'D', 'F', 'G', 'H', 'q', 'UB', 'UI', 'UO', 'UD', 'UT', 'UF', 'UR' Outbound application messages: '8', '9', 'h', 'j', 'r', 'U3', 'UL', 'UM', 'UN', 'UP', 'Uy', 'Up', 'Ua', 'U8', 'Ut', 'Uj', 'Us'
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

## N

### NEWSEQNO

<b>Field Name</b>	NewSeqNo <b>ALL</b>
<b>FIX Tag</b>	<b>36</b>
<b>Description</b>	New sequence number. If Sequence Reset is in Reset mode: contains the sequence number of the next message to be transmitted. If Sequence Reset is in Gap Fill mode: contains the sequence number of the highest administrative message in this group, +1.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	15
<b>Possible Values</b>	Integer
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">SEQUENCE RESET (4)</a>

**NEXTEXPECTEDMSGSEQNUM**

<b>Field Name</b>	NextExpectedMsgSeqNum <b>ALL</b>
<b>FIX Tag</b>	<b>789</b>
<b>Description</b>	Next expected message sequence number. Next expected MsgSeqNum value to be received. Used to support a new message sequence numbers check way at logon.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	15
<b>Possible Values</b>	Integer
<b>Conditions</b>	Inbound <a href="#">Logon (A)</a> : mandatory. Outbound <a href="#">Logon (A)</a> : provided with the value indicated in logon request, if any; else not provided.
<b>Used In</b>	<a href="#">LOGON (A)</a>

**NOCLEARINGENTRIES**

<b>Field Name</b>	NoClearingEntries <b>TCS</b>
<b>FIX Tag</b>	<b>9933</b>
<b>Description</b>	Number of entries in clearing data repeating group.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	1
<b>Possible Values</b>	'1' or '2'
<b>Conditions</b>	Must be '1' if <a href="#">Side</a> = '1' (buy) or '2' (sell). Must be '2' if <a href="#">Side</a> = '8' (cross). In this case, the first entry of the clearing data repeating group is associated to the buy side and the second entry to the sell side. For each entry of the clearing data repeating group, at least the mandatory field <a href="#">Rule80A</a> must be provided. Extra entries of the clearing data repeating group are ignored.
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a>

**NOCONTRABROKERS**

<b>Field Name</b>	NoContraBrokers <b>TCS</b>
<b>FIX Tag</b>	<b>382</b>
<b>Description</b>	Number of entries in contra-broker repeating group. Provided only in case of internalized trade (IMS). When provided, the <a href="#">ContraBroker</a> field (the only field in the repeating group) is also provided.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	1
<b>Possible Values</b>	'1'
<b>Conditions</b>	In <a href="#">Order Execution reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> , provided in case of IMS execution; else not provided.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>



## NoPARTYIDs

Field Name	NoPartyIds <b>TCS</b>
FIX Tag	453
Description	Number of entries in Parties repeating group. The Parties repeating group includes <a href="#">PartyID</a> , <a href="#">PartyIDSource</a> and <a href="#">PartyRole</a> .
Format	<a href="#">Int</a>
Length	1
Possible Values	(see message structures) '1'..'3'
Conditions	At least one Parties entry in the repeating group is mandatory in the <a href="#">TCS Declaration (UD)</a> .
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## NoQUOTEENTRIES

Field Name	NoQuoteEntries <b>NW</b>
FIX Tag	295
Description	Number of entries in Quotes repeating group.
Format	<a href="#">Int</a>
Length	3
Possible Values	'1'..'150'
Conditions	In <a href="#">Bulk Quote (UB)</a> : mandatory. In <a href="#">Bulk Quote Ack (UJ)</a> : always provided with the value of the request.
Used In	<a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a>

## NoTRADINGSESSIONS

Field Name	NoTradingSessions <b>TCS</b>
FIX Tag	386
Description	Number of entries in Trading Session IDs repeating group.
Format	<a href="#">Int</a>
Length	1
Possible Values	'1'..'3'
Conditions	Optional. When provided, for each entry of the Trading Session IDs repeating group, at least the mandatory field <a href="#">TradingSessionID</a> must be provided. Extra entries of the Trading Session IDs are ignored by the gateway. <i>Note: the concept of Session is disabled for now in UTP. Hence UTP ignores this field and assumes the '123' (all sessions) value.</i>
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a>

## O

## OFFERERRORCODE

Field Name	OfferErrorCode <b>NW</b>
FIX Tag	<b>9935</b>
Description	Offer error code.
Format	<a href="#">Int</a>
Length	5
Possible Values	Numerical
Conditions	Always provided, set to '0' if there is no error.
Used In	<a href="#">BULK QUOTE ACK (UJ)</a>

## OFFERPx

Field Name	OfferPx <b>NW</b>
FIX Tag	<b>133</b>
Description	Offer price.
Format	<a href="#">Price</a>
Length	10
Possible Values	Price
Conditions	Either <a href="#">BidPx</a> field, or this OfferPx field, or both, must be populated.
Used In	<a href="#">BULK QUOTE (UB)</a>

## OFFERSIZE

Field Name	OfferSize <b>NW</b>
FIX Tag	<b>135</b>
Description	Quantity of offer. Cancels a quote if set to '0'.
Format	<a href="#">Qty</a>
Length	9
Possible Values	Quantity
Conditions	Optional (default value is '0').
Used In	<a href="#">BULK QUOTE (UB)</a>

## ONBEHALFOFCompID

Field Name	OnBehalfOfCompID <b>ALL</b>
FIX Tag	<b>115</b>
Description	ID of the issuing firm. Identifier of the firm to which the order belongs in inbound messages. In outbound application messages, the information is sent back into the <a href="#">DeliverToCompID</a> field.
Format	<a href="#">String</a>

<b>Field Name</b>	OnBehalfOfCompID <b>ALL</b>
<b>Length</b>	11
<b>Possible Values</b>	Firm ID
<b>Conditions</b>	<p>Inbound administrative messages: ignored.</p> <p>Outbound administrative messages: never provided.</p> <p>Inbound application messages: mandatory:</p> <ul style="list-style-type: none"> <li>■ In case of direct access, must be the same as the <a href="#">SenderCompID</a> (reference identifier of the Firm) given at logon;</li> <li>■ In case of Service Bureau access, must be the reference identifier of the Firm on behalf of which the Service Bureau sends the message.</li> </ul> <p>Outbound application messages: never provided.</p>
<b>Used In</b>	<a href="#">Message Header</a>

## OPENCLOSE

<b>Field Name</b>	OpenClose <b>TCS</b>
<b>FIX Tag</b>	<b>77</b>
<b>Description</b>	<p>Posting action.</p> <p>Indicates whether the resulting position after a trade should be an opening or a closing position.</p>
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	<p>'O'    Open</p> <p>'C'    Close</p>
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a>: optional.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, provided with the OpenClose value associated with the order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the OpenClose value of the request, if any;</li> <li>■ Else not provided.</li> </ul> <p>In <a href="#">Bulk Quote Ack (UJ)</a>, provided with the OpenClose value of the request, if any.</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a>

## OPERATIONTYPEINDICATOR

<b>Field Name</b>	OperationTypeIndicator <b>TCS</b>
<b>FIX Tag</b>	<b>9951</b>
<b>Description</b>	<p>Type of TCS trade.</p> <p>Nature of the operation generating the declaration.</p>
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1

<b>Field Name</b>	OperationTypeIndicator <b>TCS</b>
<b>Possible Values</b>	'O' 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
<b>Conditions</b>	Mandatory. In <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Notice (U8)</a> , possible values are 'O', '9', 'a', 'j', 'E', 'I', 'K', 'R'. In <a href="#">TCS Trade Entry (UT)</a> and <a href="#">TCS Trade Entry Notice (Ut)</a> , possible values are 'L', 'M', 'N'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## ORDENTRYALLOWED

<b>Field Name</b>	OrdEntryAllowed <b>TCS</b>
<b>FIX Tag</b>	<b>9948</b>
<b>Description</b>	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.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Order entry automatically forbidden '1' Order entry allowed '2' Order entry manually forbidden
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">TRADING SESSION STATUS (h)</a>

## ORDERID

<b>Field Name</b>	OrderID <b>ALL</b>
<b>FIX Tag</b>	<b>37</b>
<b>Description</b>	Engine order ID. Unique per day per instrument. Unique order identifier assigned by the Exchange.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	24 <b>TCS</b> / 16 <b>TCS</b>
<b>Possible Values</b>	Alphanumerical

Field Name	OrderID <b>ALL</b>
Conditions	<p>In <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Order Cancel Request (F)</a>: optional.</p> <p>In <a href="#">Order Cancel Reject (9)</a>: provided with the OrderID value of the request, if any.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, always provided with the OrderID value associated with the order;</li> <li>■ Else not provided.</li> </ul> <p>In <a href="#">TCS C&amp;R (UF)</a> and <a href="#">TCS Notice (U8)</a>, always provided with the OrderID value associated to the declaration or trade.</p>
Used In	<a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ORDER STATUS REQUEST (H)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">TCS C&amp;R (UF)</a> <a href="#">TCS NOTICE (U8)</a>

## ORDERQTY

Field Name	OrderQty <b>ALL</b>
FIX Tag	<b>38</b>
Description	<p>Total order quantity.</p> <p>Number of shares ordered (or number of orders cancelled in case of Bulk Cancel Ack).</p>
Format	<a href="#">Qty</a>
Length	<p>(see message structures)</p> <p><a href="#">D</a>, <a href="#">G</a>, <a href="#">Ur</a>, <a href="#">Us</a>, <a href="#">8</a>, <a href="#">UT</a>, <a href="#">Ut</a>: 9</p> <p><a href="#">UD</a>, <a href="#">U8</a>: 16</p>
Possible Values	Quantity
Conditions	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a>, <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Trade Entry (UT)</a>: mandatory.</p> <p>In <a href="#">Order Mass Cancel Request (g)</a>: ignored.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>: always provided with the OrderQty value associated with the order or trade.</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the OrderQty value of the request, except in case of rejection for "OrderQty not valuated".</li> </ul> <p>In <a href="#">TCS Notice (U8)</a> and <a href="#">TCS Trade Entry Notice (Ut)</a>: always provided with the OrderQty value associated with the declaration or trade.</p> <p>In <a href="#">TCS Notice (U8)</a> and <a href="#">TCS Declaration (UD)</a> the entered quantity can be with decimals</p>
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

**ORDREJREASON**

<b>Field Name</b>	OrdRejReason <del>TCS</del>
<b>FIX Tag</b>	<b>103</b>
<b>Description</b>	Order rejection reason. Provides a code identifying the reason of order rejection.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Broker option '1' Unknown symbol '2' Exchange closed '3' Order exceeds limit '4' Too late to enter '5' Unknown order '6' Duplicate order '7' Duplicate of a verbally communicated order '8' Stale order
<b>Conditions</b>	Provided only in <a href="#">New Order Request rejection response</a> and <a href="#">Order Collar Rejection report</a> .
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

**ORDSTATUS**

<b>Field Name</b>	OrdStatus <b>ALL</b>
<b>FIX Tag</b>	<b>39</b>
<b>Description</b>	Order status.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'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
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">TCS NOTICE (U8)</a>

## ORDTYPE

Field Name	OrdType <del>TCS</del>
FIX Tag	40
Description	Order type. Price type of the order.
Format	<a href="#">Char</a>
Length	1
Possible Values	'1' Market <del>SP</del> '2' Limit <del>SP</del> '3' Stop <del>RM</del> / Stop on Quote <del>NW</del> '4' Stop Limit <del>RM</del> / Stop on Quote Limit <del>NW</del> 'P' Pegged <del>NW</del> <del>BM</del> <del>PM</del> 'K' Market To Limit <del>RM</del> <del>PM</del>
Conditions	In <a href="#">New Order Single (D)</a> : mandatory. In <a href="#">Order Cancel/Replace Request (G)</a> : mandatory, must differ from 'P' (pegged). In <a href="#">Order Cancel Request (F)</a> : ignored. In <a href="#">Execution Report (8)</a> : <ul style="list-style-type: none"> <li>In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, always provided with the OrdType value associated with the order;</li> <li>In <a href="#">New Order Request rejection response</a>, provided with the OrdType value associated with the request, except in case of rejection for "OrderQty not valued";</li> <li>Else not provided.</li> </ul> PM Market to Limit ('K') is the only value permitted for buy orders on the Primary Market segment. Market ('1') is the only value permitted for sell orders on the Primary Market segment.
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

## ORIGCLORDID

Field Name	OrigClOrdID <del>TCS</del>
FIX Tag	41
Description	Original client order ID. Field used to identify the order to modify or cancel. It refers to the <a href="#">ClOrdID</a> order ID defined by front-end applications.
Format	<a href="#">String</a>
Length	30
Possible Values	<a href="#">ClOrdID</a> of the order to be modified / cancelled
Conditions	Mandatory in <a href="#">Order Cancel Request (F)</a> and <a href="#">Cancel/Replace Order (G)</a> requests if <a href="#">OriginMsg</a> = 'O', else ignored. Else Ignored. Populated in <a href="#">Order Cancel/Replace Reject (8)</a> response if provided in the corresponding request.
Used In	<a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a>

## OTHERFACTOR

Field Name	OtherFactor <b>TCS</b>
FIX Tag	<b>10054</b>
Description	Factors other 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	<a href="#">Char</a>
Length	1
Possible Values	'0' Price of the instrument '1' Price resulting from other price factors
Conditions	Mandatory when <a href="#">OperationTypeIndicator</a> = 'K', 'L', 'M' or 'N'.
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## P

## PARTYID

Field Name	PartyID <b>TCS</b>
FIX Tag	<b>448</b>
Description	Party ID. Used to identify one of the parties related to the trade being reported using the OTC trade reporting facility.
Format	<a href="#">String</a>
Length	11
Possible Values	Depends on <a href="#">PartyRole</a> .
Conditions	In <a href="#">TCS Declaration (UD)</a> , the party IDs component block for which <a href="#">PartyRole</a> = '17' is mandatory. This block is optional for other <a href="#">PartyRole</a> values.
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## PARTYIDSOURCE

Field Name	PartyIDSource <b>TCS</b>
FIX Tag	<b>447</b>
Description	Party ID source. Used to identify the source of the specified <a href="#">PartyID</a> .
Format	<a href="#">String</a>
Length	11
Possible Values	'B' BIC code 'C' Generally accepted market participant ID



<b>Field Name</b>	PartyIDSource <b>TCS</b>
<b>Conditions</b>	In <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Trade Entry (UT)</a> : mandatory. In <a href="#">TCS Notice (U8)</a> and <a href="#">TCS Trade Entry Notice (Ut)</a> : always provided.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## PARTYROLE

<b>Field Name</b>	PartyRole <b>TCS</b>
<b>FIX Tag</b>	<b>452</b>
<b>Description</b>	Type of party.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	2
<b>Possible Values</b>	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID
<b>Conditions</b>	In <a href="#">TCS Declaration (UD)</a> , the partyIDs component block for which PartyRole = '17' is mandatory. This block is optional for other PartyRole values.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## PEGDIFFERENCE

<b>Field Name</b>	PegDifference <del>NW</del> <b>TCS</b> <del>PM</del>
<b>FIX Tag</b>	<b>211</b>
<b>Description</b>	Price difference for a peg order. Used to indicate the signed amount added to the peg reference for a pegged order.
<b>Format</b>	<a href="#">PrOff</a>
<b>Length</b>	10
<b>Possible Values</b>	'0'
<b>Conditions</b>	In <a href="#">New Order Single (D)</a> : mandatory if <a href="#">OrdType</a> = 'P' (Pegged), '0' being the only value currently authorized. In <a href="#">Execution Report (8)</a> : <ul style="list-style-type: none"> <li>In <a href="#">New Order</a> Request <a href="#">rejection response</a>, provided only with <a href="#">OrdType</a> = 'P' in case of rejection for invalid PegDifference reason (≠0).</li> <li>Else not provided.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

**PERIODSTATUS**

<b>Field Name</b>	PeriodStatus <b>NW</b>
<b>FIX Tag</b>	<b>9937</b>
<b>Description</b>	Beginning or ending indicator of a one-side-only period.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'Y' Beginning of a one-side-only period 'Z' End of the one-side-only period
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">ONE SIDE ONLY PERIOD NOTICE (UN)</a>

**POSSDUPFLAG**

<b>Field Name</b>	PossDupFlag <b>ALL</b>
<b>FIX Tag</b>	<b>43</b>
<b>Description</b>	Possible message retransmission indicator. Indicates a possible retransmission of the message with this sequence number.
<b>Format</b>	<a href="#">Bool</a>
<b>Length</b>	1
<b>Possible Values</b>	'N' Original transmission (default) 'Y' Possible duplicate
<b>Conditions</b>	Optional. If not present, to be interpreted as original transmission.
<b>Used In</b>	<a href="#">Message Header</a>

**POSSRESEND**

<b>Field Name</b>	PossResend <b>ALL</b>
<b>FIX Tag</b>	<b>97</b>
<b>Description</b>	Indicator of message containing information already sent. Indicates that the message may contain information that has been sent under another sequence number.
<b>Format</b>	<a href="#">Bool</a>
<b>Length</b>	1
<b>Possible Values</b>	'N' Original transmission 'Y' Possible resend
<b>Conditions</b>	Inbound messages: forbidden. Outbound messages: optional; if not present, to be interpreted as original transmission.
<b>Used In</b>	<a href="#">Message Header</a>

**PREMATCHINGINDICATOR**

<b>Field Name</b>	PreMatchingIndicator <b>TCS</b>
<b>FIX Tag</b>	<b>10042</b>
<b>Description</b>	Pre-matching delay indicator for a TCS trade.
<b>Format</b>	<a href="#">Char</a>

<b>Field Name</b>	PreMatchingIndicator <b>TCS</b>
<b>Length</b>	1
<b>Possible Values</b>	'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
<b>Used In</b>	<a href="#">TCS NOTICE (U8)</a>

## PREVIOUSDAYFLAG

<b>Field Name</b>	PreviousDayFlag <b>TCS</b>
<b>FIX Tag</b>	<b>9972</b>
<b>Description</b>	Flag indicator whether declaration matched at D or D-1.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'1' Previous day '2' Current day
<b>Used In</b>	<a href="#">TCS NOTICE (U8)</a>

## PRICE

<b>Field Name</b>	Price <b>ALL</b>
<b>FIX Tag</b>	<b>44</b>
<b>Description</b>	Instrument price per unit of quantity (share). <b>TCS</b> Used as well when Fund Manager indicates the price of a pre-matched TCS trade with <a href="#">OperationTypeIndicator</a> = 'I' (dealt by quantity).
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10
<b>Possible Values</b>	Price

<b>Field Name</b>	Price <b>ALL</b>
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a> requests:</p> <ul style="list-style-type: none"> <li>■ Mandatory if <a href="#">OrdType</a> set to '2' (Limit) or '4' (Stop Limit);</li> <li>■ Forbidden if <a href="#">OrdType</a> set to '1' (Market), '3' (Stop) or 'K' (Market To Limit);</li> <li>■ Optional if <a href="#">OrdType</a> set to 'P' (Pegged).</li> </ul> <p>In <a href="#">Price Input (UI)</a> request:</p> <ul style="list-style-type: none"> <li>■ Mandatory if: <ul style="list-style-type: none"> <li>- <a href="#">InputPxType</a> = 'V' and the <a href="#">ClassValuationType</a> value defined at the associated class level<sup>3</sup> is 'F', or</li> <li>- <a href="#">InputPxType</a> = 'R' and the <a href="#">FirmConnectionType</a> value defined at the associated firm level is 'Z', or</li> <li>- <a href="#">InputPxType</a> = 'A' and the <a href="#">ClassAlpType</a> value defined at the associated firm level is 'F'.</li> </ul> </li> <li>■ Forbidden if <a href="#">InputPxType</a> = 'V' and the <a href="#">ClassValuationType</a> value defined at the associated class level is 'R'.</li> <li>■ Ignored in other cases.</li> </ul> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In Order <a href="#">Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, provided with the Price value of the associated order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the Price value of the request, if any;</li> <li>■ In Order <a href="#">Status Request rejection response</a>, not provided.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">PRICE INPUT (UI)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS PRICE INPUT (Up)</a> <a href="#">TCS PRICE ACK (Ua)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## Q

### QUANTNOTATION

<b>Field Name</b>	QuantNotation <b>TCS</b>
<b>FIX Tag</b>	<b>10058</b>
<b>Description</b>	<p>Quantity notation.</p> <p>Defines the valuation method of a declaration or a trade on the instrument: number of shares/bonds, or amount of capital traded.</p>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	3
<b>Possible Values</b>	<p>'UNT' Units</p> <p>'FMT' Facial amount</p>
<b>Conditions</b>	Provided when <a href="#">OperationTypeIndicator</a> = 'K', 'L', 'M' or 'N'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

<sup>3</sup> 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).

## R

## REFMSGTYPE

Field Name	RefMsgType <b>ALL</b>
FIX Tag	<b>372</b>
Description	Message type reference. Type of the message being referenced.
Format	<a href="#">String</a>
Length	2
Possible Values	Value received in the rejected inbound message, if any.
Conditions	In <a href="#">Reject (3)</a> : optional. In <a href="#">Business Message Reject (j)</a> , always provided with the value of the <a href="#">MsgType</a> field
Used In	<a href="#">REJECT (3)</a> <a href="#">BUSINESS MESSAGE REJECT (j)</a> <a href="#">REQUEST ACK MESSAGE (Uy)</a>

## REFSEQNUM

Field Name	RefSeqNum <b>ALL</b>
FIX Tag	<b>45</b>
Description	Reference sequence number of the rejected message.
Format	<a href="#">Int</a>
Length	15
Possible Values	Integer
Conditions	Always provided.
Used In	<a href="#">REJECT (3)</a> <a href="#">BUSINESS MESSAGE REJECT (j)</a>

## REFTAGID

Field Name	RefTagID <b>ALL</b>
FIX Tag	<b>371</b>
Description	Field tag reference. Tag number of the FIX field being referenced.
Format	<a href="#">Int</a>
Length	5
Possible Values	Integer
Conditions	Optional.
Used In	<a href="#">REJECT (3)</a>

## RESETSEQNUMFLAG

Field Name	ResetSeqNumFlag <b>ALL</b>
FIX Tag	<b>141</b>
Description	Sequence number reset flag. Indicates that both sides of the FIX session should reset sequence numbers ( <a href="#">MsgSeqNum</a> ).
Format	<a href="#">Bool</a>
Length	1
Possible Values	'N' No reset (default) 'Y' Reset sequence numbers
Conditions	Optional. If not present, to be interpreted as no reset.
Used In	

## RULE80A

Field Name	Rule80A <b>TCS</b>
FIX Tag	<b>47</b>
Description	Order origin. Indicates the capacity of the firm placing the order and hence the associated account type.
Format	<a href="#">Char</a>
Length	1
Possible Values	'1' Client '2' House '3' RLO <b>RM</b> '4' RO <b>RM</b> '6' Liquidity Provider <b>RM</b> <b>PM</b> <b>NW</b> '7' Related Party '8' Riskless Principal <b>SP</b> 'S' SI Order <b>RM</b>
Conditions	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>: mandatory.</p> <p>In <a href="#">Bulk Quote (UB)</a>: mandatory, must be '6' – Liquidity Provider.</p> <p>In <a href="#">Order Mass Cancel Request (q)</a>: optional criterion.</p> <p>In <a href="#">Order Mass Cancel Report (r)</a>: provided with the value of the request, if any.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>In <a href="#">Order Information reports</a>, provided with the Rule80A value of the associated order;</li> <li>In <a href="#">New Order Request rejection response</a>, provided with the Rule80A value of the request, except in case of "Rule80A not valuated" rejection;</li> <li>In <a href="#">Order Status Request rejection response</a>, not provided;</li> <li>Else not provided.</li> </ul> <p>In <a href="#">Bulk Quote Ack (UJ)</a>: always provided.</p> <p><b>RM</b> Non-LP members are not allowed to send <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a> messages with Rule80A = '6'.</p> <p><b>RM</b> Only RLPs (Retail Liquidity Providers) can send '3' (RLO) buy or sell orders, only members acting as RMO (Retail Member Organization) can send '4' (RO) orders on behalf of their retail clients.</p> <p><b>PM</b> '6' (Liquidity Providers) only value permitted for sell orders; '1'(Client), '2' (House) and '7' (Related Party) only values permitted for buy orders.</p>

<b>Field Name</b>	Rule80A <b>TCS</b>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a>

## S

### SECURITYSTATUS

<b>Field Name</b>	SecurityStatus <b>NW</b>
<b>FIX Tag</b>	<b>9936</b>
<b>Description</b>	Instrument status.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'O' Inherited 'H' Halted 'C' Closed
<b>Conditions</b>	Always provided.
<b>Used In</b>	<a href="#">ONE SIDE ONLY PERIOD NOTICE (UN)</a>

### SENDERCOMPID

<b>Field Name</b>	SenderCompID <b>ALL</b>
<b>FIX Tag</b>	<b>49</b>
<b>Description</b>	Identifier of the message sender. Inbound messages: firm ID (direct access) or Service Bureau ID (sent back in <a href="#">TargetCompID</a> in outbound application messages). Outbound messages: gateway ID.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	Inbound: Firm ID Outbound: 'EURONEXT'
<b>Conditions</b>	In inbound messages, mandatory: <ul style="list-style-type: none"> <li>■ Direct access: reference ID of the Firm;</li> <li>■ Service Bureau: reference ID of the Service Bureau.</li> </ul> In outbound messages, always provided with the CCG ID.
<b>Used In</b>	<a href="#">Message Header</a>

### SENDERLOCATIONID

<b>Field Name</b>	SenderLocationID <b>ALL</b>
<b>FIX Tag</b>	<b>142</b>

<b>Field Name</b>	SenderLocationID <b>ALL</b>
<b>Description</b>	Firm's front-end server ID. Identifier of the Firm's front-end server (Trading Application Issuer). Mandatory only in the inbound <a href="#">Logon (A)</a> message. The gateway checks the value against the connection name. In case of failure, a <a href="#">Logout (5)</a> message is issued with the appropriate reject reason.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	Front-end server ID (agreed with Exchange)
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

**SENDINGTIME**

<b>Field Name</b>	SendingTime <b>ALL</b>
<b>FIX Tag</b>	<b>52</b>
<b>Description</b>	Time of message transmission.
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	Inbound messages: mandatory. Outbound messages: always provided.
<b>Used In</b>	<a href="#">Message Header</a>

**SESSIONREJECTREASON**

<b>Field Name</b>	SessionRejectReason <b>ALL</b>
<b>FIX Tag</b>	<b>373</b>
<b>Description</b>	Session reject reason code. Code to identify the reason for a session-level rejection message.
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	2
<b>Possible Values</b>	'0' Invalid tag number '1' Required tag missing '2' Tag not defined for this message type '3' Undefined tag '4' Tag specified without a value '5' Value is incorrect (out of range) for this tag '6' Incorrect data format for value '7' Decryption problem '8' Signature problem '9' CompID problem '10' SendingTime accuracy problem '11' Invalid MsgType
<b>Conditions</b>	Optional
<b>Used In</b>	<a href="#">REJECT (3)</a>



## SETTLEMENTFLAG

Field Name	SettlementFlag <b>TCS</b>
FIX Tag	<b>9970</b>
Description	Settlement flag. Indicates whether the trade must be settled or not.
Format	<a href="#">Char</a>
Length	1
Possible Values	'0' No settlement '1' Settlement
Conditions	Mandatory if OperationTypeIndicator ≠ 'L', 'M' and 'N'.
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

## SETTLPERIOD

Field Name	SettlPeriod <b>TCS</b>
FIX Tag	<b>10055</b>
Description	Settlement delay. Indicates the settlement delay in trading days.
Format	<a href="#">Int</a>
Length	2
Possible Values	'00'..'30'
Conditions	Mandatory if <a href="#">OperationTypeIndicator</a> = 'L', 'M' or 'N'. '00' means default number of days.
Used In	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## SIDE

Field Name	Side <b>ALL</b>
FIX Tag	<b>54</b>
Description	Order side.
Format	<a href="#">Char</a>
Length	1
Possible Values	(see message structures) '0' None (for <a href="#">Request for Size (Ur)</a> messages only) '1' Buy '2' Sell '8' Cross <a href="#">SP</a> <a href="#">PM</a>

<b>Field Name</b>	Side <b>ALL</b>
<b>Conditions</b>	<p><del>SP</del> <del>PM</del> Cross orders are only authorized for new orders, i.e. in inbound message <a href="#">New Order Single (D)</a> and in outbound message <a href="#">Execution Report (8)</a> when related to a new order (<del>SP</del> <del>PM</del> Cross orders are not allowed).</p> <p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">One Side Only Period (UO)</a>: mandatory.</p> <p>In <a href="#">Order Mass Cancel Request (q)</a>: optional criterion.</p> <p>In <a href="#">Order Mass Cancel Report (r)</a>: provided with the value of the request, if any.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, always provided with the Side value of the concerned order;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the Side value indicated in the request, except in case of rejection due to "Side not valuated";</li> <li>■ Else not provided.</li> </ul> <p>In <a href="#">One Side Only Period Ack (UP)</a> and <a href="#">One Side Only Period Notice (UN)</a>: always provided.</p> <p><del>PM</del> 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.</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ONE SIDE ONLY PERIOD (UO)</a> <a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">ONE SIDE ONLY PERIOD NOTICE (UN)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## STOPPx

<b>Field Name</b>	StopPx <b>RM</b> <b>NW</b>
<b>FIX Tag</b>	<b>99</b>
<b>Description</b>	Stop price. Trigger price for stop orders.
<b>Format</b>	<a href="#">Price</a>
<b>Length</b>	10
<b>Possible Values</b>	Price
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>:</p> <ul style="list-style-type: none"> <li>■ Mandatory if <a href="#">OrderType</a> = '3' (Stop) or '4' (Stop Limit)</li> <li>■ Forbidden in other cases.</li> </ul> <p><del>SP</del> <del>PM</del> Stop orders are not allowed)</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, provided with the StopPx value of the associated order, if any;</li> <li>■ In <a href="#">New Order Request rejection response</a>, provided with the StopPx value of the request, except in case of rejection due to "StopPx not valuated".</li> <li>■ Else not provided.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

## STPINDICATOR

Field Name	STPIndicator <b>RM</b>
FIX Tag	<b>10077</b>
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	<b>Int</b>
Length	1
Possible Values	'0' or null – STP Deactivated '1' – STP Activated Other values are rejected.
Conditions	Optional in <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a> Cross Orders (D or G) with STPIndicator = 1 and Rule80A = 6 are rejected.
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a>

## SYMBOL

Field Name	Symbol <b>ALL</b>
FIX Tag	<b>55</b>
Description	Instrument Trading Code. Trading code identifying the instrument.
Format	<b>String</b>
Length	12
Possible Values	ISIN or ISIN-like
Conditions	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a>, <a href="#">Order Cancel Request (F)</a>, <a href="#">Bulk Quote (UB)</a>, <a href="#">One Side Only Period (UO)</a>, <a href="#">Liquidity Provider Command (UZ)</a>, <a href="#">Price Input (UI)</a>, <a href="#">TCS Declaration (UD)</a>, <a href="#">TCS Trade Entry (UT)</a> and <a href="#">TCS Price Input (Up)</a>: mandatory.</p> <p>In <a href="#">Order Status Request (H)</a>: ignored for single retransmission. <i>Future use</i> ► optional for retransmission of a set of orders.</p> <p>In <a href="#">Order Mass Cancel Request (q)</a>: mutually exclusive with <a href="#">ClassID</a>, one and only one of the two fields must be provided.</p> <p>In <a href="#">One Side Only Period Ack (UP)</a>, <a href="#">One Side Only Period Notice (UN)</a>, <a href="#">Quote Request (UL)</a>, <a href="#">Request for Execution (UM)</a>, <a href="#">TCS Price Ack (Ua)</a>, <a href="#">TCS Notice (U8)</a> and <a href="#">TCS Trade Entry Notice (Ut)</a>: always provided.</p> <p>In <a href="#">Order Mass Cancel Report (r)</a>: provided with the Symbol value of the request, if any.</p> <p>In <a href="#">Order Cancel Reject (9)</a>: provided with the Symbol value of the request, except in case of rejection due to "Symbol not valued".</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a>, always provided with the Symbol value of the concerned order;</li> <li>■ In <a href="#">New Order Request rejection</a> response, provided with the Symbol value indicated in the request, except in case of rejection due to "Symbol not valued";</li> <li>■ Else not provided.</li> </ul>

Field Name	Symbol <b>ALL</b>
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL REQUEST (F)</a> <a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">ORDER STATUS REQUEST (H)</a> <a href="#">PRICE INPUT (UI)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">ONE SIDE ONLY PERIOD (UO)</a> <a href="#">LIQUIDITY PROVIDER COMMAND (UZ)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">ONE SIDE ONLY PERIOD NOTICE (UN)</a> <a href="#">QUOTE REQUEST (UL)</a> <a href="#">REQUEST FOR SIZE (Ur)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">REQUEST FOR EXECUTION (UM)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a> <a href="#">REQUEST ACK MESSAGE (Uy)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS PRICE INPUT (Up)</a> <a href="#">TCS PRICE ACK (Ua)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## T

### TARGETCOMPID

Field Name	TargetCompID <b>ALL</b>
FIX Tag	<b>56</b>
Description	<p>Message receptor ID.</p> <p>Inbound messages: gateway ID.</p> <p>Outbound messages: Firm ID (direct access) or Service Bureau ID (same as <a href="#">SenderCompID</a> in inbound application messages).</p>
Format	<a href="#">String</a>
Length	11
Possible Values	<p>(see message structures)</p> <p>Inbound: 'EURONEXT'</p> <p>Outbound: Firm ID</p>
Conditions	<p>Inbound messages: mandatory:</p> <ul style="list-style-type: none"> <li>■ Direct access: reference identifier of the Firm;</li> <li>■ Service Bureau access: reference identifier of the Service Bureau.</li> </ul> <p>Outbound messages: always provided with the identifier of the CCG.</p>
Used In	<a href="#">Message Header</a>

**TCSMsgType**

<b>Field Name</b>	TCSMsgType <b>TCS</b>
<b>FIX Tag</b>	<b>9973</b>
<b>Description</b>	TCS message type ID. Identifies the type of message sent by the broker for cancelling a TCS declaration, refusing a TCS declaration or cancelling a TCS trade.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	4
<b>Possible Values</b>	'0402' TCS declaration cancellation '0403' TCS declaration refusal '0404' TCS trade cancellation
<b>Used In</b>	<a href="#">TCS C&amp;R (UF)</a>

**TCSERRORCODE**

<b>Field Name</b>	TCSErrorCode <b>TCS</b>
<b>FIX Tag</b>	<b>9975</b>
<b>Description</b>	TCS error message ID. Provides the TCS error code when a declaration is rejected for functional reason.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	6
<b>Possible Values</b>	Numerical
<b>Used In</b>	<a href="#">TCS MESSAGE REJECT (Uj)</a>

**TECHNICALORDTYPE**

<b>Field Name</b>	TechnicalOrdType <del>TCS</del>
<b>FIX Tag</b>	<b>9941</b>
<b>Description</b>	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.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'I' Index trading arbitrage 'P' Portfolio strategy 'G' Unwind order 'A' Other orders (default) 'C' Cross margining

Field Name	TechnicalOrdType <b>TCS</b>
Conditions	<p>In <a href="#">New Order Single (D)</a>, <a href="#">Order Cancel/Replace Request (G)</a> and <a href="#">Bulk Quote (UB)</a>: optional. Absence of this field is interpreted as 'A' (other orders).</p> <p>In <a href="#">Order Mass Cancel Request (q)</a>: optional criterion.</p> <p>In <a href="#">Order Mass Cancel Report (r)</a> and <a href="#">Bulk Quote Ack (UJ)</a>: provided with the value of the request, if any.</p> <p>In <a href="#">Execution Report (8)</a>:</p> <ul style="list-style-type: none"> <li>■ In <a href="#">Order Information reports</a>, always provided with the TechnicalOrdType value of the concerned order, if any;</li> <li>■ In <a href="#">New Order Request rejection</a> response, provided with the TechnicalOrdType value indicated in the request, if any;</li> <li>■ Else not provided.</li> </ul>
Used In	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER MASS CANCEL REQUEST (q)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">BULK QUOTE (UB)</a> <a href="#">BULK QUOTE ACK (UJ)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER MASS CANCEL REPORT (r)</a>

## TESTREQID

Field Name	TestReqID <b>ALL</b>
FIX Tag	112
Description	<p>Test request message ID.</p> <p>Identifier included in <a href="#">Test Request (1)</a> message to be returned in resulting heartbeat.</p>
Format	<a href="#">String</a>
Length	24
Possible Values	Numerical
Conditions	<p>In inbound <a href="#">Test Request (1)</a>: mandatory.</p> <p>In outbound <a href="#">Test Request (1)</a>: always provided.</p> <p>In inbound <a href="#">Heartbeat (0)</a>: mandatory in message responding to a <a href="#">Test Request (1)</a> issued by the gateway; must be the same value as the request. Ignored in messages not responding to a <a href="#">Test Request (1)</a>.</p> <p>In outbound <a href="#">Heartbeat (0)</a>: always provided in message responding to a <a href="#">Test Request (1)</a> issued by the member, with the same value as in the request. Never provided in messages not responding to a <a href="#">Test Request (1)</a>.</p>
Used In	<a href="#">HEARTBEAT (0)</a> <a href="#">TEST REQUEST (1)</a>

## TEXT

Field Name	Text <b>ALL</b>
FIX Tag	58
Description	<p>Request status or error text.</p> <p>Provides a status of the originating request or a textual explanation in case of request rejection.</p>
Format	<a href="#">String</a>
Length	<p>(see message structures)</p> <p><a href="#">UD</a>, <a href="#">U8</a>: 10</p> <p><a href="#">8</a>, <a href="#">9</a>, <a href="#">UP</a>, <a href="#">Uy</a>: 40</p> <p><a href="#">j</a>, <a href="#">3</a>, <a href="#">5</a> <a href="#">Uj</a>: 100</p>

<b>Field Name</b>	Text <b>ALL</b>
<b>Possible Values</b>	Alphanumerical
<b>Conditions</b>	In <a href="#">Execution Report (8)</a> , <a href="#">Order Cancel Reject (9)</a> , <a href="#">Request Ack Message (Uy)</a> and <a href="#">One Side Only Period Ack (UP)</a> : always provided. In <a href="#">Reject (3)</a> , <a href="#">Logout (5)</a> and <a href="#">Business Message Reject (j)</a> : provided when possible, with a message giving the rejection or logout reason.
<b>Used In</b>	<a href="#">REJECT (3)</a> <a href="#">LOGOUT (5)</a> <a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">ORDER CANCEL REJECT (9)</a> <a href="#">BUSINESS MESSAGE REJECT (j)</a> <a href="#">REQUEST ACK MESSAGE (Uy)</a> <a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS MESSAGE REJECT (Uj)</a>

## TIMEINFORCE

<b>Field Name</b>	TimeInForce <b>TCS</b>
<b>FIX Tag</b>	<b>59</b>
<b>Description</b>	Time in force validity. Specifies how long the order remains in effect. Absence of this field is interpreted as '0' (Day).
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	'0' Day '1' GTC (Good Till Cancel) <b>RM</b> <b>PM</b> '2' VFA (Valid For Auction) <b>RM</b> '3' IOC (Immediate Or Cancel) '4' FOK (Fill Or Kill) <b>RM</b> '6' GTD (Good Till Date) <b>RM</b> <b>NW</b> / GTT (Good Till Time) <b>NW</b> <b>PM</b> '7' VFC (Valid For Closing auction) <b>RM</b>
<b>Conditions</b>	<b>NW</b> GTT validity allowed on default segment only. <b>PM</b> Only the GTC validity is allowed on the Primary Market segment. In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a> : optional; absence of this field is interpreted as '0' (Day). In <a href="#">Execution Report (8)</a> : <ul style="list-style-type: none"> <li>In <a href="#">Order Information reports</a>, always provided with the TimeInForce value of the concerned order, if any;</li> <li>In <a href="#">New Order Request rejection response</a>, provided with the TimeInForce value indicated in the request, if any;</li> <li>Else not provided.</li> </ul>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a>

## TIMESTAMP

Field Name	Timestamp <del>TCS</del>
FIX Tag	10072
Description	Event timestamp. Provides a timestamp for an event depending on the context.
Format	<a href="#">TmStMs</a>
Length	24
Possible Values	YYYYMMDD-hh:mm:ss.µµµµµµ
Conditions	Populated in case of <a href="#">ClassEvent</a> = '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	<a href="#">CLASS EVENT (UQ)</a>

## TOTALAFFECTEDORDERS

Field Name	TotalAffectedOrders <del>TCS</del>
FIX Tag	533
Description	Number of orders cancelled upon mass cancel request.
Format	<a href="#">Int</a>
Length	9
Possible Values	'0'..'10 <sup>10</sup> -1' or '-1' upon request acknowledgement
Conditions	Provided with the actual number of cancelled orders when the <a href="#">Order Mass Cancel Report (r)</a> is sent at the end of the bulk cancellation.
Used In	<a href="#">ORDER MASS CANCEL REPORT (r)</a>

## TRADINGSESSIONID

Field Name	TradingSessionID <del>TCS</del>
FIX Tag	336
Description	Session ID or combination of session IDs for which the order is valid. <i>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.</i>
Format	<a href="#">String</a>
Length	3
Possible Values	(see message structures) '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



<b>Field Name</b>	TradingSessionID <b>TCS</b>
<b>Conditions</b>	<p>In <a href="#">New Order Single (D)</a> and <a href="#">Order Cancel/Replace Request (G)</a>: part of the optional repeating group introduced by the <a href="#">NoTradingSessions</a> field. Accepted values are '1', '2' or '3' (one character only). If <a href="#">NoTradingSessions</a> is provided, the first <math>n</math> occurrences of TradingSessionID (where <math>n = \text{NoTradingSessions}</math>) are mandatory. If the number of occurrences is less than announced, CCG rejects the message. On the other hand, extra occurrences are ignored. If <a href="#">NoTradingSessions</a> is not provided, any occurrence of TradingSessionID is ignored. Please note that the UTP trading engine (not CCG) currently forces this field to '123' (All sessions).</p> <p>In <a href="#">Execution Report (8)</a>: not provided currently (may be populated in the future with the value – or combination of values – provided in the request).</p> <p>In <a href="#">Trading Session Status (h)</a>: always set to '2' (Core session).</p>
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ORDER CANCEL/REPLACE REQUEST (G)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TRADING SESSION STATUS (h)</a>

## TRANSACTID

<b>Field Name</b>	TransactID <b>TCS</b>
<b>FIX Tag</b>	<b>9924</b>
<b>Description</b>	<p>MiFID trade reference.</p> <p>Unique identifier of the trade provided by the issuer.</p>
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	30
<b>Possible Values</b>	Numerical
<b>Conditions</b>	Mandatory
<b>Used In</b>	<a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## TRANSACTIONTYPEINDICATOR

<b>Field Name</b>	TransactionTypeIndicator <b>TCS</b>
<b>FIX Tag</b>	<b>10074</b>
<b>Description</b>	Transaction type indicator.
<b>Format</b>	<a href="#">Char</a>
<b>Length</b>	1
<b>Possible Values</b>	<p>'P' Plain Vanilla Trade</p> <p>'D' Dark Trade</p> <p>'B' Benchmark Trade</p> <p>'T' Technical Trade</p> <p>'G' Give-up/Give-in Trade</p> <p>'E' Ex/Cum Dividend Trade</p> <p>'F' Trade with Condition</p>

<b>Field Name</b>	TransactionTypeIndicator <b>TCS</b>
<b>Conditions</b>	Available for the following TCS operation types: <ul style="list-style-type: none"> <li>■ Regulated operation types: <ul style="list-style-type: none"> <li>'O' Out of Market</li> </ul> </li> <li>■ OTC operation types: <ul style="list-style-type: none"> <li>'M' OTC Publication</li> <li>'N' OTC Reporting and Publication</li> <li>'K' OTC Trade</li> </ul> </li> </ul>
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## TRANSACTTIME

<b>Field Name</b>	TransactTime <b>ALL</b>
<b>FIX Tag</b>	<b>60</b>
<b>Description</b>	Transaction time. Indicates the time the order request was initiated / released by the trader / trading system, or the time of execution or order creation.
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	In <a href="#">New Order Single (D)</a> , <a href="#">Order Cancel Request (F)</a> , <a href="#">Order Mass Cancel Request (q)</a> and <a href="#">Order Cancel/Replace Request (G)</a> : ignored, not used by UTP. In <a href="#">Execution Report (8)</a> , <a href="#">TCS Notice (U8)</a> and <a href="#">TCS Trade Entry Notice (Ut)</a> : always provided.
<b>Used In</b>	<a href="#">NEW ORDER SINGLE (D)</a> <a href="#">ONE SIDE ONLY PERIOD ACK (UP)</a> <a href="#">ONE SIDE ONLY PERIOD NOTICE (UN)</a> <a href="#">REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)</a> <a href="#">EXECUTION REPORT (8)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

## U

## UTPEXID

<b>Field Name</b>	UTPEXID <b>TCS</b>
<b>FIX Tag</b>	<b>9731</b>
<b>Description</b>	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. <i>For example, let x be the reference identifier of a given trade, x is reported in the two Execution Reports sent for the 2 sides of the trade, and if this trade is cancelled, x is again reported in the two Execution Reports sent for the two sides of the trade.</i>
<b>Format</b>	<a href="#">Int</a>
<b>Length</b>	24
<b>Possible Values</b>	Numerical

<b>Field Name</b>	UTPEXID <b>TCS</b>
<b>Conditions</b>	In <a href="#">Order Information reports</a> and <a href="#">Trading Desk Trade Cancellation reports</a> , provided with the reference ID of the current execution, during the current day and for the concerned instrument. In other cases, provided with value '0'.
<b>Used In</b>	<a href="#">EXECUTION REPORT (8)</a>

## V

### VENUE

<b>Field Name</b>	Venue <b>TCS</b>
<b>FIX Tag</b>	<b>10029</b>
<b>Description</b>	Venue ID. Identifies the venue where the trade was executed.
<b>Format</b>	<a href="#">String</a>
<b>Length</b>	11
<b>Possible Values</b>	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter
<b>Conditions</b>	Mandatory when <a href="#">OperationTypeIndicator</a> = 'K', 'R', 'L', 'M' or 'N'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS TRADE ENTRY (UT)</a> <a href="#">TCS NOTICE (U8)</a> <a href="#">TCS TRADE ENTRY NOTICE (Ut)</a>

### VWAPBEGTIME

<b>Field Name</b>	VWAPBegTime <b>TCS</b>
<b>FIX Tag</b>	<b>10026</b>
<b>Description</b>	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.
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	Mandatory when <a href="#">OperationTypeIndicator</a> = 'E'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

### VWAPENDTIME

<b>Field Name</b>	VWAPEndTime <b>TCS</b>
<b>FIX Tag</b>	<b>10027</b>
<b>Description</b>	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.

<b>Field Name</b>	VWAPEndTime <b>TCS</b>
<b>Format</b>	<a href="#">TmSt</a>
<b>Length</b>	17
<b>Possible Values</b>	YYYYMMDD-hh:mm:ss
<b>Conditions</b>	Mandatory when <a href="#">OperationTypeIndicator</a> = 'E'.
<b>Used In</b>	<a href="#">TCS DECLARATION (UD)</a> <a href="#">TCS NOTICE (U8)</a>

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

### REVIEW LOG

DOCUMENT NAME	Euronext Cash Regulated Markets
PROJECT NAME	CCG Client Specifications – FIX 4.2 Interface
LOCATION	
REVISION VERSION	Revision Number: 2.27

### DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.27	23 Feb. 2016	Euronext IT	<p><b>RM</b> In the <a href="#">ContraBroker</a> field definition, add the case of non-clearable instrument where the counterpart Firm ID is populated in the <a href="#">Execution Report (8)</a> message.</p> <p><b>SP</b> Remove Best-bid peg and Best-offer peg values from the possible value range of the <a href="#">ExecInst</a> field.</p>
2.26	07 Sep. 2015	Euronext IT	<p>Message "TCS Notice U(8)":</p> <ul style="list-style-type: none"> <li>- New field <a href="#">MiscFeeAmt</a> added</li> <li>- Field <a href="#">OrderQty</a> updated with a new size of 16.</li> </ul> <p>Message "TCS Declaration" (UD):</p> <ul style="list-style-type: none"> <li>- Field <a href="#">OrderQty</a> updated with a new size of 16.</li> </ul>
2.25	07 Sep. 2015	Euronext IT	<ul style="list-style-type: none"> <li>- Fixed definition of <a href="#">ClOrdID</a>: unicity per broker/instrument, removed any reference to routing.</li> <li>- Updated document template.</li> </ul>
2.24	15 Jun. 2015	Euronext IT	<ul style="list-style-type: none"> <li>- Added new possible value 'Z' for <a href="#">OrdStatus</a>.</li> </ul>
2.23	2 Oct. 2014	Euronext IT	<ul style="list-style-type: none"> <li>- Detail all cases (including Public Auctions Market (VPU)) where the counterpart field <a href="#">ContraBroker</a> is filled in message <a href="#">Execution Report (8)</a>.</li> </ul>
2.22	9 July 2014	Euronext IT	<ul style="list-style-type: none"> <li>- Added fields <a href="#">ClientIDMiFID</a>, <a href="#">ClientIDMiFIDCross</a>, <a href="#">ClientIDType</a>, <a href="#">ClientIDTypeCross</a> in message <a href="#">TCS Notice (U8)</a>.</li> <li>- Modified field length and format for <a href="#">OrigClOrdID</a> (was Int (8) now is String (30)).</li> <li>- Corrected <a href="#">Message Header</a> to set Ur in inbound messages and Us in outbound messages.</li> <li>- Added Ur and Us to the <a href="#">MsgType possible Values</a>.</li> </ul>
2.21	22 Apr. 2014	Euronext IT	<ul style="list-style-type: none"> <li>- Added new message <a href="#">Request for Size (Ur)</a>.</li> <li>- Added new message <a href="#">Request For Size Acknowledgement (Us)</a>.</li> <li>- Added Ur and Us to inbound message types in the <a href="#">Message Header</a>.</li> <li>- Removed trading engine NAE from message specifications.</li> </ul>
2.20	31 Mar. 2014	Euronext IT	<ul style="list-style-type: none"> <li>- Added new field STP Indicator in <a href="#">New Order (D)</a> and <a href="#">Cancel/Replace Order (G)</a>.</li> <li>- Added <a href="#">STPIndicator</a> field description.</li> <li>- Added new possible value 'P' for <a href="#">OrdStatus</a>.</li> </ul>
2.19	27 Mar. 2014	Euronext IT	<p><b>NW</b> Rename <b>TAKO</b> (Trading After Knock-Out) service as <b>PAKO</b> (Payment After Knock-Out) service throughout the document.</p>
2.18	30 Aug. 2013	Euronext IT	<p><b>NW</b> Specify that the <a href="#">Request Ack Message (Uy)</a> message is also used as the acknowledgement to the <a href="#">Liquidity Provider Command (UZ)</a> message.</p>
2.17	31 Jul. 2013	Euronext IT	<p><b>NW</b> Add <a href="#">Liquidity Provider Command (UZ)</a> message for the KIBI/KOBI/TAKO initiative.</p> <p><b>NW</b> Add <a href="#">LPActionCode</a> FIX tag description.</p> <p>Replace in all messages <a href="#">Instrument ID</a> by <a href="#">Instrument Trading Code</a>.</p>

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.16	15 Mar. 2013	Euronext IT	<b>PM</b> Minor updates to Field Description section.
2.15	15 Jan. 2013	Euronext IT	<b>TCS</b> In <a href="#">TCS Notice (U8)</a> , the value range of field <a href="#">PreMatchingIndicator</a> has been extended following pre-matching facility enhancement. Fix: field <a href="#">OrdStatus</a> used by all applications (including TCS).
2.14a	30 Nov. 2012	Euronext IT	Fix: in <a href="#">Trading Session Status (h)</a> message, new possible value '2' for <a href="#">OrdEntryAllowed</a> allowing to precise whether order entry has been automatically ('0') or manually ('2') forbidden.
2.14	11 Oct. 2012	Euronext IT	<b>TCS</b> Fix: In <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Notice (U8)</a> , Account repeating group introduced in previous version replaced with the <a href="#">Account</a> & <a href="#">AccountCounterparty</a> field pair ('NoAccounts' flag removed accordingly, its tag number 10075 reused for new <a href="#">AccountCounterparty</a> field). <b>TCS</b> Fix: <a href="#">ContractMultiplier</a> format (float instead of IFT/QMT). <b>TCS</b> Fix: <a href="#">PartyIDSource</a> now marked as ignored in inbound messages. <b>TCS</b> Fix: removed value '7' (Entering ID) from <a href="#">PartyRole</a> field's possible values. <b>TCS</b> Fix: <a href="#">NoPartyIDs</a> repeating block has up to 3 occurrences (instead of 5). <b>TCS</b> Fix: <a href="#">VWAPBegTime</a> and <a href="#">VWAPEndTime</a> fields of type <a href="#">TmSt</a> (instead of <a href="#">String</a> ). <b>TCS</b> Fix: <a href="#">QuantNotation</a> length set to 3 (instead of 2). Fix: variable length of <a href="#">Text</a> field depending on messages.
2.13	12 Sep. 2012	Euronext IT	<b>TCS</b> In <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Notice (U8)</a> , new flag 'NoAccounts' and creation of a repeating group for <a href="#">Account</a> fields.
2.12	2 Jul. 2012	Euronext IT	<b>TCS</b> In <a href="#">TCS Declaration (UD)</a> and <a href="#">TCS Notice (U8)</a> , addition of fields <a href="#">DefTradInd</a> and <a href="#">Account</a> . <b>TCS</b> In <a href="#">TCS Trade Entry Notice (Ut)</a> and <a href="#">TCS Notice (U8)</a> , field <a href="#">ByPassControlFlag</a> forced to '1' if <a href="#">OperationTypeIndicator</a> = 'L'. <b>TCS</b> In <a href="#">TCS Trade Entry (UT)</a> , <a href="#">TCS Declaration (UD)</a> , <a href="#">TCS Trade Entry Notice (Ut)</a> and <a href="#">TCS Notice (U8)</a> , new indicator <a href="#">TransactionTypeIndicator</a> . <b>TCS</b> <a href="#">TCS Message Reject (Uj)</a> usage updated as this message is also used to give more information about rejection of <a href="#">TCS Price Input (Up)</a> . <b>TCS</b> <a href="#">SettlementFlag</a> mandatory if <a href="#">OperationTypeIndicator</a> ≠ 'L', 'M' or 'N'. <b>PM</b> In <a href="#">Order Characteristics</a> section, Market To Limit order type in scope of Primary Market segment. <b>PM</b> Added Primary Market segment order restrictions to Conditions section of field descriptions for <a href="#">SideOrdType</a> , <a href="#">TimelnForce</a> and <a href="#">Rule80A</a> fields. Added unavailability of <a href="#">Order Cancel/Replace Request (G)</a> for buy orders in Primary Market segment.
2.11	14 Mar. 2012	Euronext IT	<a href="#">Timestamp</a> field format changed to <a href="#">TmSt</a> instead of <a href="#">Int</a> and with a precision of a micro-second (µs).
2.10	5 Dec. 2011	Euronext IT	Added <a href="#">Order Status Request (H)</a> and <a href="#">Class Event (UQ)</a> messages.