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CCG Client Specifications – FIX 4.2 Interface

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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

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

SUPPORT

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

TARGET RESTRICTIONS

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

Logo	Meaning		Logo	Meaning
RM	Regulated Market		RM	*All but* Regulated Market
NW	New Warrant Market Model		NW	*All but* New Warrant Market Model
SP	SmartPool MTF		SP	*All but* SmartPool MTF
PM	Primary Market segment		PM	*All but* Primary Market segment
TCS	Trade Confirmation System		TCS	*All but* 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
2.3.0	12 Jul. 2016	- Revision number updated - Added fields DisplayQtyRdm, UndisclosedPrice, UndisclosedExecInst, DarkIndicator, DisplayedOrderInteraction, MinQtyType, DefTradReg, SweepOrder in message New Order (D) - Added fields TransparencyInd and DarkIcebergEligible in message in message Execution Report (8) - Definition updated for MinQty, ExecInst, MiscFeeAmt and PegDifference

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

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

CONTENTS

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[1].

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;

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[1] Fix-42-with_errata_20010501.doc.

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■ 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 <u>maximum</u> 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) | **O** Optional | **X** Ignored (in)/ not provided (out)

Tag	Field	Format	Len	Req	Description	Values	Pge
8	BeginString	String	7	✔	Beginning of message identifier.	Cf. FIX 4.2.	61
9	BodyLength	Int	5	✔	Message length.	Integer	63

Tag	Field	Format	Len	Req	Description	Values	Pge
35	MsgType	String	2	✔	Message type.	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'	91
34	MsgSeqNum	Int	15	✔	Message sequence number.	Sequential integer.	91
49	SenderCompID	String	11	✔	Identifier of the message sender.	Inbound: Firm ID Outbound: 'EURONEXT'	107
56	TargetCompID	String	11	✔	Message receptor ID.	(see message structures) Inbound: 'EURONEXT' Outbound: Firm ID	113
115	OnBehalfOfCompID	String	11	+	ID of the issuing firm.	Firm ID	95
128	DeliverToCompID	String	11	+	ID of the firm to which the order belongs in outbound message.	Firm ID	76
142	SenderLocationID	String	11	+	Firm's front-end server ID.	Front-end server ID (agreed with Exchange)	108
52	SendingTime	TmSt	17	✔	Time of message transmission.	YYYYMMDD-hh:mm:ss	108
43	PossDupFlag	Bool	1	o	Possible message retransmission indicator.	'N' Original transmission (default) 'Y' Possible duplicate	102
97	PossResend	Bool	1	o	Indicator of message containing information already sent.	'N' Original transmission 'Y' Possible resend	103

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	65

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 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
	Message Header			✔			7
98	EncrypTMethod	Int	1	✔	Method of encryption for the new FIX session.	'0' None/other	78
108	HeartBtInt	Int	5	✔	Heartbeat interval (s).	Numerical	85
141	ResetSeqNumFlag	Bool	1	o	Sequence number reset flag.	'N' No reset (default) 'Y' Reset sequence numbers	106
789	NextExpectedMsgSeqNum	Int	15	+	Next expected message sequence number.	Integer	92
	Message Trailer			✔			9

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 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
	Message Header			✔			7
112	TestReqID	String	24	+	Test request message ID.	Numerical	114
	Message Trailer			✔			9

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 HeartBInt field of the Logon (A) message is used to declare at logon the timeout interval for generating heartbeats. If HeartBInt is set to zero then no regular heartbeat messages are generated.

When either end of the connection has not sent any data for <*HeartBInt value*> seconds, it transmits a Heartbeat message. When either end of the connection has not received any data for [<*HeartBInt value*> + "some reasonable transmission time"] seconds, it transmits a Test Request (1) message. If there is still no Heartbeat message received after [<*HeartBInt 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 HeartBInt 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 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
	Message Header			✔			7
112	TestReqID	String	24	**+**	Test request message ID.	Numerical	114
	Message Trailer			✔			9

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 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
	Message Header			✔			7
7	BeginSeqNo	Int	15	✔	Sequence number beginning of messages to be resent.	Integer	61
16	EndSeqNo	Int	5	✔	Sequence number ending of messages to be resent.	Integer	78
	Message Trailer			✔			9

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 ◀ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

✔ Required | **+** Conditionally required | **O** Optional | **X** Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
45	RefSeqNum	Int	15	✔	Reference sequence number of the rejected message.	Integer	105
371	RefTagID	Int	5	O	Field tag reference.	Integer	105
372	RefMsgType	String	2	O	Message type reference.	Value received in the rejected inbound message, if any.	105
373	SessionRejectReason	Int	2	O	Session reject reason code.	(See field description)	108
58	Text	String	100	O	Request status or error text.	Alphanumerical	115
	Message Trailer			✔			9

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 ◀▶ 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
	Message Header			✔			7
123	GapFillFlag	Bool	1	+	Sequence reset mode indicator.	'N' Sequence reset, ignore MsgSeqNum 'Y' Gap fill message, MsgSeqNum field valid	84
36	NewSeqNo	Int	15	✔	New sequence number.	Integer	92
	Message Trailer			✔			9

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
	Message Header			✔			7
58	Text	String	100	o	Request status or error text.	Alphanumerical	115
	Message Trailer			✔			9

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 (j)
- 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`

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3.1   NEW ORDER SINGLE (D)

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
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell '8' Cross SP PM	110
40	OrdType	Char	1	✔	Order type.	(See field description)	99
59	TimeInForce	Char	1	o	Time in force validity.	(See field description)	115
18	ExecInst	Char	1	+	Execution instruction.	(See field description)	79
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103
99	StopPx	Price	10	+	Stop price.	Price	110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
110	MinQty	Qty	9	+	Minimum quantity to be executed (LIT) or MES (Dark liquidity)	Quantity	90
111	MaxFloor	Qty	9	+	Disclosed quantity.	Quantity (ignored if '0')	88
126	ExpireTime	TmSt	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	82
432	ExpireDate	Date	8	+	Expiration date.	YYYYMMDD	82
211	PegDifference	PrOff	10	+	Price difference for a Peg order.	'0' or 'Price difference value'	102
60	TransactTime	TmSt	17	+	Transaction time.	YYYYMMDD-hh:mm:ss	118
9941	TechnicalOrdType	Char	1	o	Order technical origin.	(See field description)	114
9930	ConfirmFlag	Char	1	o	Confirmation indicator.	'0' Not confirmed (default) '1' Confirmed	71
9949	MIC	String	4	o	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73

Tag	Field	Format	Len	Req	Description	Values	Pge
9933	NoClearingEntries	Int	1	✔	Number of entries in clearing data repeating group.	'1' or '2'	92
47	Rule80A	Char	1	✔	Order origin.	(See field description)	106
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	60
109	ClientID	String	8	o	Client identifier.	Alphanumerical	67
9952	FreeText	String	18	o	Free text.	Alphanumerical	84
439	ClearingFirm	String	8	o	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
77	OpenClose	Char	1	o	Posting action.	'0' Open 'C' Close	95
9938	ClearingHandlingType	Char	1	o	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	67
386	NoTradingSessions	Int	1	o	Number of entries in Trading Session IDs repeating group.	'1'..'3'	94
336	TradingSessionID	String	3	+	Session ID or combination of session IDs for which the order is valid.	(See field description)	117
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.	111
20000	DisplayQtyRdm	Char	1	o	Iceberg peak randomisation.	'0' or null No '1' Yes	771 11

Tag	Field	Format	Len	Req	Description	Values	Pge
20004	UndisclosedPrice	Price	10	+	Undisclosed limit price for the undisclosed part of an Iceberg order.	Price	119
20005	UndisclosedExecInst	Char	1	+	Undisclosed ExectInst.	'L'　　Limit 'M'　　Peg Midpoint 'R'　　Primary Peg 'P'　　Market Peg	119
20001	DarkIndicator	Char	1	o	Option for a member to have the order benefit (or not) from a Pre-Transparency waiver.	'0' or null　　No '1'　　　　　　Yes	75
20008	DisplayedOrderInteraction	Char	1	o	Option for a member to authorise (or not) an Hidden order to interact with a lit order.	'0' or null　　No '1'　　　　　　Yes	77
20003	MinQtyType	Char	1	o	MinQty Type for orders eligible for the Dark liquidity.	'0' or null　　MAQ '1'　　　　　　MES	90
20002	DefTradReq	Char	1	o	Option for a member to request (or not) a deferred publication for a trade which have benefited from the Dark liquidity.	'0' or null　　Immediate '1'　　　　　　Deferred	76
20007	SweepOrder	Char	1	o	Sweep Order Indicator	'0' or null　　No '1'　　　　　　Yes	112
	Message Trailer			✔			9

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.56) 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

<p align="right">✔ Required | + Conditionally required | o Optional | X Ignored</p>

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
37	OrderID	String	24	o	Engine order ID.	Alphanumerical	97
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
41	OrigClOrdID	String	30	✔	Original client order ID.	ClOrdID of the order to be modified / cancelled	100
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9949	MIC	String	4	o	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
	Message Trailer			✔			9

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

<p align="right">✔ Required | + Conditionally required | o Optional | X Ignored</p>

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7

Tag	Field	Format	Len	Req	Description	Values	Pge
11	ClOrdID	String	30	o	Client order ID.	Alphanumerical	69
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	111
9945	ClassID	String	2	+	Class ID.	Alphanumerical	65
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell	110
9941	TechnicalOrdType	Char	1	+	Order technical origin.	(See field description)	114
47	Rule80A	Char	1	+	Order origin.	(See field description)	106
9960	CancelByLocationID	String	11	+	Identifier of the issuing front-end server whose orders are to be cancelled.	OnBehalfOfLocationID value	64
	Message Trailer			✔			9

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
	Message Header			✔			7
37	OrderID	String	24	o	Engine order ID.	Alphanumerical	97
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
41	OrigClOrdID	String	30	✔	Original client order ID.	ClOrdID of the order to be modified / cancelled	100
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell	110
40	OrdType	Char	1	✔	Order type.	(See field description)	99
59	TimeInForce	Char	1	o	Time in force validity.	(See field description)	115
18	ExecInst	Char	1	+	Execution instruction.	(See field description)	79
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103

Tag	Field	Format	Len	Req	Description	Values	Pge
99	StopPx	Price	10	+	Stop price.	Price	110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
111	MaxFloor	Qty	9	+	Disclosed quantity.	Quantity (ignored if '0')	88
126	ExpireTime	TmSt	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	82
432	ExpireDate	Date	8	+	Expiration date.	YYYYMMDD	82
211	PegDifference	PrOff	10	+	Price difference for a Peg order.	'0'	102
9941	TechnicalOrdType	Char	1	o	Order technical origin.	(See field description)	114
9930	ConfirmFlag	Char	1	o	Confirmation indicator.	'0' Not confirmed (default) '1' Confirmed	71
47	Rule80A	Char	1	✔	Order origin.	(See field description)	106
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	60
109	ClientID	String	8	o	Client identifier.	Alphanumerical	67
9952	FreeText	String	18	o	Free text.	Alphanumerical	84
439	ClearingFirm	String	8	o	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
77	OpenClose	Char	1	o	Posting action.	'0' Open 'C' Close	95
9938	ClearingHandlingType	Char	1	o	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	67
9949	MIC	String	4	o	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
386	NoTradingSessions	Int	1	o	Number of entries in Trading Session IDs repeating group.	'1'..'3'	94
336	TradingSessionID	String	3	o	Session ID or combination of session IDs for which the order is valid.	(See field description)	117
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.	111
	Message Trailer			✔			9

MESSAGE USAGE

The Cancel/Replace request is used in two situations:

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- 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 | o Optional | X Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
37	OrderID	String	24	+	Engine order ID.	Alphanumerical	97
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9956	FilterOnGatewayID	String	11	o	Filter on gateway (CCG) ID.	Gateway ID (agreed with Exchange)	83
9957	FilterOnLocationID	String	11	o	Filter on Firm's front-end server ID.	Firm's front-end server ID	83
9949	MIC	String	4	o	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
	Message Trailer			✔			9

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 valuated, ClOrdID is ignored) and not populating the FilterGatewayID and FilterOnLocationID fields**.**

- *Future use ▶ Retransmit a filtered set of orders without location migration. The orders are routed using the routing information hold by the orders, even if they differ from those of the Order Status request.*

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

Migration to a New Location

■   Migrate 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 | O Optional | X Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✓			7
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✓	Instrument Trading Code.	ISIN or ISIN-like	111
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103
9950	InputPxType	Char	1	✓	Type of input price.	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price	86
9949	MIC	String	4	O	Market identification code.	ISO 10383 standard	89

Tag	Field	Format	Len	Req	Description	Values	Pge
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
	Message Trailer			✔			9

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 NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	o	Client order ID.	Alphanumerical	69
47	Rule80A	Char	1	✔	Order origin.	(See field description)	106
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	60
9941	TechnicalOrdType	Char	1	o	Order technical origin.	(See field description)	114
439	ClearingFirm	String	8	o	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
109	ClientID	String	8	o	Client identifier.	Alphanumerical	67
9952	FreeText	String	18	o	Free text.	Alphanumerical	84
77	OpenClose	Char	1	o	Posting action.	'0' Open 'C' Close	95

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Tag	Field	Format	Len	Req	Description	Values	Pge
9938	ClearingHandlingType	Char	1	o	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	67
295	NoQuoteEntries	Int	3	✔	Number of entries in Quotes repeating group.	'1'..'150'	93
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
132	BidPx	Price	10	+	Bid price.	Price	62
134	BidSize	Qty	9	o	Quantity of bid.	Quantity	62
133	OfferPx	Price	10	+	Offer price.	Price	94
135	OfferSize	Qty	9	o	Quantity of offer.	Quantity	94
	Message Trailer			✔			9

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 NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell	110
	Message Trailer			✔			9

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).

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3.9   LIQUIDITY PROVIDER COMMAND (UZ)

Client ▶ CCG

Available on NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9949	MIC	String	4	O	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	O	Currency code.	ISO 4217 standard	73
10076	LPActionCode	Char	1	✔	LP Action Code.	'1' Knock-In By Issuer (KIBI) '2' Knock-Out By Issuer (KOBI) '3' Payment After Knock-Out (PAKO)	88
	Message Trailer			✔			9

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 NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
47	Rule80A	Char	1	✔	Order origin.	(See field description)	106
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
1	Account	String	12	+	Client Account Number of the investor account.	Alphanumerical	60
9941	TechnicalOrdType	Char	1	+	Order technical origin.	(See field description)	114

Tag	Field	Format	Len	Req	Description	Values	Pge
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
109	ClientID	String	8	+	Client identifier.	Alphanumerical	67
9952	FreeText	String	18	+	Free text.	Alphanumerical	84
77	OpenClose	Char	1	+	Posting action.	'0' Open 'C' Close	95
9938	ClearingHandlingType	Char	1	+	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	67
295	NoQuoteEntries	Int	3	✔	Number of entries in Quotes repeating group.	'1'..'150'	93
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	111
9934	BidErrorCode	Int	5	o	Bid error code.	Numerical	62
9935	OfferErrorCode	Int	5	o	Offer error code.	Numerical	94
	Message Trailer			✔			9

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 ◄ CCG

Available on NW

MESSAGE FIELDS

✔ Always provided | **+** Conditionally provided | O Optional | X Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
60	TransactTime	TmSt	17	✔	Transaction time.	YYYYMMDD-hh:mm:ss	118
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell	110
58	Text	String	40	✔	Request status or error text.	Alphanumerical	115
9955	ErrorCode	Int	5	✔	Error code in case of rejection.	Numerical	78
	Message Trailer			✔			9

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 ◄ CCG

Available on NW

MESSAGE FIELDS

✔ Always provided | **+** Conditionally provided | O Optional | X Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9936	SecurityStatus	Char	1	✔	Instrument status.	'O' Inherited 'H' Halted 'C' Closed	107
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell	110
9937	PeriodStatus	Char	1	✔	Beginning or ending indicator of a one-side-only period.	'Y' Beginning of a one-side-only period 'Z' End of the one-side-only period	102
60	TransactTime	TmSt	17	✔	Transaction time.	YYYYMMDD-hh:mm:ss	118

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Trailer			✔			9

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 ◀ CCG

Available on NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9939	AFQReason	Char	1	✔	Reason why the Ask for Quote has been set.	(See field description)	60
	Message Trailer			✔			9

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;

■   The 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 | O Optional | X Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell	110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9949	MIC	String	4	O	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	O	Currency code.	ISO 4217 standard	73
	Message Trailer			✔			9

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 | O Optional | X Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
9949	MIC	String	4	O	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	O	Currency code.	ISO 4217 standard	73
54	Side	Char	1	+	Order side.		110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
9955	ErrorCode	Int	5	✔	Error code in case of rejection.	Numerical	78
58	Text	String	40	+	Request status or error text.	Alphanumerical	115

Tag	Field	Format	Len	Req	Description	Values	Pge
60	TransactTime	TmSt	17	✔	Transaction time.	YYYYMMDD-hh:mm:ss	118
	Message Trailer			✔			9

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 ◄ CCG

Available on NW

MESSAGE FIELDS

✔ Always provided | **+** Conditionally provided | **o** Optional | **X** Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
	Message Trailer			✔			9

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 ◀ 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
	Message Header			✔			7
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
41	OrigClOrdID	String	30	+	Original client order ID.	ClOrdID of the order to be modified / cancelled	100
37	OrderID	String	24	+	Engine order ID.	Alphanumerical	97
17	ExecID	String	24	✔	Execution report ID.	Sequential	79
20	ExecTransType	Char	1	✔	Transaction type.	(See field description)	81
60	TransactTime	TmSt	17	✔	Transaction time.	YYYYMMDD-hh:mm:ss	118
103	OrdRejReason	Int	1	+	Order rejection reason.	(See field description)	98
39	OrdStatus	Char	1	✔	Order status.	(See field description)	98
150	ExecType	Char	1	✔	Execution type.	(See field description)	81
19	ExecRefID	String	24	+	Trade reference ID by trading unit and day.	Alphanumerical	80
31	LastPx	Price	10	+	Price of last fill.	Price	86
32	LastShares	Qty	9	+	Quantity of last fill.	Quantity	86
6	AvgPx	Price	10	✔	Average price of fills.	Price	61
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	111
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell	110
40	OrdType	Char	1	+	Order type.	(See field description)	99
59	TimeInForce	Char	1	+	Time in force validity.	(See field description)	115
126	ExpireTime	TmSt	17	+	Expiration time.	YYYYMMDD-hh:mm:ss	82
432	ExpireDate	Date	8	+	Expiration date.	YYYYMMDD	82
18	ExecInst	Char	1	+	Execution instruction.	(See field description)	79
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103
99	StopPx	Price	10	+	Stop price.	Price	110
38	OrderQty	Qty	9	+	Total order quantity.	Quantity	97
151	LeavesQty	Qty	9	✔	Remaining quantity.	Quantity	87
14	CumQty	Qty	9	✔	Cumulated quantity.	Quantity	73
211	PegDifference	PrOff	10	+	Price difference for a Peg order.	'0'	102
9941	TechnicalOrdType	Char	1	+	Order technical origin.	(See field description)	114
47	Rule80A	Char	1	+	Order origin.	(See field description)	106
1	Account	String	12	+	Client Account Number of the investor account.	Alphanumerical	60

Tag	Field	Format	Len	Req	Description	Values	Pge
109	ClientID	String	8	+	Client identifier.	Alphanumerical	67
9952	FreeText	String	18	+	Free text.	Alphanumerical	84
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
77	OpenClose	Char	1	o	Posting action.	'0' Open 'C' Close	95
9938	ClearingHandlingType	Char	1	+	Clearing operation mode.	(blank) Systematic posting '0' Manual mode '1' Automatic extraction '2' Automatic allocation	67
9731	UTPExID	Int	24	+	Trade reference ID by instrument & day.	Numerical	120
9730	LiquidityIndicator	Char	1	+	Effect indicator on liquidity.	'A' Add liquidity - passive 'R' Remove liquidity - aggressive 'X' Routed ◄ Future use 'O' Cross SP , Opening trade SP or Trade creation by MO	87
336	TradingSessionID	String	3	o	Session ID or combination of session IDs for which the order is valid.	(See field description)	117
9955	ErrorCode	Int	5	+	Error code in case of rejection.	Numerical	78
58	Text	String	40	✔	Request status or error text.	Alphanumerical	115
382	NoContraBrokers	Int	1	+	Number of entries in contra-broker repeating group.	'1'	93
375	ContraBroker	String	8	+	ID of the Counterpart Firm in specific cases.	Firm ID	71
9962	CollarRejType	Char	1	+	Hit collar type in case of rejection.	'L' Low collar 'H' High collar	71
9963	CollarRejPx	Price	10	+	Price of collar hit in case of rejection.	Price	70
111	MaxFloor	Qty	9	+	Disclosed quantity.	Quantity (ignored if '0')	88
9949	MIC	String	4	+	Market identification code.	ISO 10383 standard	89
15	Currency	String	3	+	Currency code.	ISO 4217 standard	73
20006	TransparencyInd	Char	1	+	Execution and Transparency type Indicator.	'0' Lit Trade / Regular Trade '1' Dark trade with immediate publication '2' Dark trade with deferred publication	119
20009	DarkIcebergEligible	Char	1	+	Indicator that highlights if the undisclosed part of an iceberg order is eligible for the Dark liquidity.	'0' No '1' Yes	75
	Message Trailer			✔			9

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 acceptation (an Order Cancel Reject (9) is returned instead in case of rejection);

■ Responses to Order Cancel Request (F) messages in case of acceptation (an Order Cancel Reject (9) is returned instead in case of rejection);

■ Responses to Order Mass Cancel Request (q) messages in case of acceptation (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.

Note

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

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 hold 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.57) 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 expirted.
- **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 Order Cancel Request (F) pending, used to confirm receipt of an Order Cancel request. *Does not indicate that the order has been cancelled.*
7	Pending Replace	Order with a Order Cancel/Replace Request (G) pending, used to confirm receipt of an Order Cancel/Replace request. *Does not indicate that the order has been replaced.*
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: OrderQty = CumQty + 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
1	… in response to a New Order Single (D) request received and accepted, to report this order creation, or to report an order creation by the Trading Desk.	New Order Request creation response, or Trading Desk order creation report	0	0	0	New order
2	…in response to a New Order Single (D) request received and rejected, to report the order rejection.	New order Request rejection response	8	0	8	(Depends on the rejection reason)
3	… in 1st response to an Order Cancel/Replace Request (G) received and accepted, to report the acceptation of the request and the pending modification.	Order Cancel/Replace pending response	E	0	E	Cancel/Replace pending
4	… in 2nd response to an Order Cancel/Replace Request (G) received and accepted, to report the order modification.	▼ Subcases ▼	5	0	▼	Replaced
4.1	Order partially filled, then modified.	Order Cancel/ Replace replaced response			1	
4.2	Order, whose status is not Partial Fill, modified.				5	
5	… in response to an Order Cancel Request (F) sent from a member and accepted, to report the acceptation of the request and the pending cancellation.	Order Cancel Request pending response	6	0	6	Cancel pending
6	… in response to an Order Cancel Request (F) received and accepted, to report the order cancellation.	▼ Subcases ▼	4	0	▼	▼
6.1	The cancel request is a request sent from a member	Order Cancel Request			4	Cancelled by User

Case #	Description Execution Report is sent…	Associated Designation	ExecType	ExecTransType	OrdStatus	Text
6.2	The cancel request is a request sent from the Trading Desk	cancelled response			S	Cancelled by Trading Desk
7	… in response to an Order Mass Cancel Request (q) received and accepted, to report the order rejection.	▼ Subcases ▼	4	0	▼	▼
7.1	The mass cancel request is a request sent from a member	Order Mass Cancel responses			4	Cancel Bulk
7.2	The mass cancel request is a request sent from the Trading Desk				S	Cancelled by Trading Desk
8	… to report an order execution.	▼ Subcases ▼	▼	0	▼	▼
8.1	Order partial execution	Order execution reports	1		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.)	Order expiration report	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		O		O	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.	Trade creation reports	G	0	2	Fill
11	… to report a trade cancellation by the Trading Desk.	▼ Subcases ▼			▼	
11.1	Order partially filled, then the trade leading to this order execution is cancelled.	Trade cancellation reports	2	1	1	Trade break
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 ▼	▼	3	▼	
12.1	Order without any execution	Order execution reports	0		0	Order Status
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
	Message Header			✔			7
11	ClOrdID	String	30	**+**	Client order ID.	Alphanumerical	69
41	OrigClOrdID	String	30	**+**	Original client order ID.	ClOrdID of the order to be modified / cancelled	100
37	OrderID	String	24		Engine order ID.	Alphanumerical	97
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
18	ExecInst	Char	1	✔	Execution instruction.	(See field description)	79
39	OrdStatus	Char	1	✔	Order status.	(See field description)	98
9955	ErrorCode	Int	5	✔	Error code in case of rejection.	Numerical	78
58	Text	String	40	✔	Request status or error text.	Alphanumerical	115
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	74
434	CxlRejResponseTo	Char	1	✔	Origin of Cancel Rejection.	'1' Cancel Order request '2' Cancel/Replace Order request	75
	Message Trailer			✔			9

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 RM NW SP PM

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	111
9945	ClassID	String	2	+	Class ID.	Alphanumerical	65
530	MaxCancelRequestType	Char	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	88
54	Side	Char	1	+	Order side.		110
9941	TechnicalOrdType	Char	1	+	Order technical origin.	(See field description)	114
47	Rule80A	Char	1	+	Order origin.	(See field description)	106
9960	CancelByLocationID	String	11	+	Identifier of the issuing front-end server whose orders are to be cancelled.	OnBehalfOfLocationID value	64
533	TotalAffectedOrders	Int	9	✔	Number of orders cancelled upon mass cancel request.	'0'..'10^{10}-1' or '-1' upon request acknowledgement	116
	Message Trailer			✔			9

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 ◄ 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
	Message Header			✔			7
9945	ClassID	String	2	+	Class ID.	Alphanumerical	65
9947	ClassStatus	String	4	+	Class status.	(See field description)	66
336	TradingSessionID	String	3	✔	Session ID or combination of session IDs for which the order is valid.	(See field description)	117
9977	MktPhaseChgTime	TmSt	17	+	Time of market phase change.	YYYYMMDD-hh:mm:ss	91
9948	OrdEntryAllowed	Char	1	+	Order entry allowed indicator.	'0' Order entry automatically forbidden '1' Order entry allowed '2' Order entry manually forbidden	96
	Message Trailer			✔			9

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 ◄ CCG

Available on RM NW SP PM TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
45	RefSeqNum	Int	15	✔	Reference sequence number of the rejected message.	Integer	105

Tag	Field	Format	Len	Req	Description	Values	Pge
379	BusinessRejectRefID	String	30	+	ID of the rejected message.	ClOrdID of the rejected message.	63
372	RefMsgType	String	2	+	Message type reference.	Value received in the rejected inbound message, if any.	105
380	BusinessRejectReason	Char	1	✔	Code identifying the business message reject reason.	(See field description)	63
58	Text	String	100	+	Request status or error text.	Alphanumerical	115
	Message Trailer			✔			9

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 ◄ CCG

Available on RM   NW

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
11	ClOrdID	String	30	+	Client order ID.	Alphanumerical	69
372	RefMsgType	String	2	✔	Message type reference.	Value received in the rejected inbound message, if any.	105
9955	ErrorCode	Int	5	✔	Error code in case of rejection.	Numerical	78
58	Text	String	40	+	Request status or error text.	Alphanumerical	115
	Message Trailer			✔			9

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 ◀ 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
	Message Header			✔			7
10071	ClassEvent	Char	1	✔	Class event type.	'F' Failover of a trading unit 'C' *Cleanup* ◀ *Future use* 'E' *End of retransmission* ◀ *Future use*	65
9945	ClassID	String	2	✔	Class ID.	Alphanumerical	65
10072	Timestamp	TmStMs	24	+	Event timestamp.	YYYYMMDD-hh:mm:ss.µµµµµµ	116
	Message Trailer			✔			9

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 TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
54	Side	Char	1	✔	Order side.	'1' Buy '2' Sell '8' Cross	110
38	OrderQty	Qty	16	✔	Total order quantity.	Quantity	97
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
204	CustomerOrFirm	Int	2	✔	Type of order sent by Broker.	(See field description)	74
9970	SettlementFlag	Char	1	+	Settlement flag.	'0' No settlement '1' Settlement	109
9971	GuaranteeFlag	Char	1	+	Guarantee flag.	'0' Trade not guaranteed '1' Trade guaranteed	84
10055	SettlPeriod	Int	2	+	Settlement delay.	'00'..'30'	109
58	Text	String	10	o	Request status or error text.	Alphanumerical	115
453	NoPartyIDs	Int	1	✔	Number of entries in Parties repeating group.	'1'..'3'	93
448	PartyID	String	11	+	Party ID.	Depends on PartyRole.	100
447	PartyIDSource	String	11	✖	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	101
452	PartyRole	String	2	+	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	101
9951	OperationTypeIndicator	Char	1	✔	Type of TCS trade.	(See field description)	96
10026	VWAPBegTime	TmSt	17	+	Start time of VWAP calculation.	YYYYMMDD-hh:mm:ss	120
10027	VWAPEndTime	TmSt	17	+	End time of VWAP calculation.	YYYYMMDD-hh:mm:ss	121
381	GrossTradeAmt	Price	9	+	Total amount of a TCS declaration.	Amount	85

Tag	Field	Format	Len	Req	Description	Values	Pge
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
10054	OtherFactor	Char	1	+	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	100
10058	QuantNotation	String	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	104
10029	Venue	String	11	+	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	120
231	ContractMultiplier	Float	20	o	Price multiplier coefficient for instrument unit price.	Numerical	72
10062	ClientIDMiFID	String	12	o	Buying client ID.	Alphanumerical	68
10068	ClientIDMiFIDCross	String	12	o	Selling client ID (Used for cross trades only).	Alphanumerical	68
10069	ClientIDType	Char	1	+	Type of buying client ID.	(See field description)	69
10070	ClientIDTypeCross	Char	1	+	Type of selling client ID (Used for cross trades only).	(See field description)	69
10056	DefTradInd	Char	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	76
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	60
10075	AccountCounterparty	String	12	o	Client Account Number of the counterpart investor account.	Alphanumerical	60
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	118
	Message Trailer			✔			9

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 TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69

Tag	Field	Format	Len	Req	Description	Values	Pge
54	Side	Char	1	✔	Order side.	'1'　Buy '2'　Sell '8'　Cross	110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
44	Price	Price	10	✔	Instrument price per unit of quantity (share).	Price	103
204	CustomerOrFirm	Int	2	✔	Type of order sent by Broker.	(See field description)	74
453	NoPartyIDs	Int	1	✔	Number of entries in Parties repeating group.	'1'..'3'	93
448	PartyID	String	11	✦	Party ID.	Depends on PartyRole.	100
447	PartyIDSource	String	11	✱	Party ID source.	'B'　BIC code 'C'　Generally accepted market participant ID	101
452	PartyRole	String	2	✦	Type of party.	'1'　Executing broker ID '17'　Entering counterparty ID '20'　Executing counterparty ID	101
9951	OperationTypeIndicator	Char	1	✔	Type of TCS trade.	(See field description)	96
15	Currency	String	3	o	Currency code.	ISO 4217 standard	73
10054	OtherFactor	Char	1	✔	Factors other than the current market valuation.	'0'　Price of the instrument '1'　Price resulting from other price factors	100
10058	QuantNotation	String	3	✦	Quantity notation.	'UNT' Units 'FMT' Facial amount	104
10029	Venue	String	11	✦	Venue ID.	MIC code, or BIC code, or: 'SI'　Systematic Internalizer 'OTC'　Over the counter	120
438	ContraTradeTime	TmSt	17	✦	Execution date and time of a MiFID trade in TCS.	YYYYMMDD-hh:mm:ss	72
10053	ByPassControlFlag	Char	1	✦	Control indicator of the price and quantity of a MiFID trade.	'0'　Control if OperationTypeIndicator = 'M' or 'N' '1'　No control	64
9924	TransactID	String	30	✔	MiFID trade reference.	Numerical	117
231	ContractMultiplier	Float	20	o	Price multiplier coefficient for instrument unit price.	Numerical	72
10056	DefTradInd	Char	1	✦	Trade publication type indicator.	'0'　Immediate '1'　Differed	76
10055	SettlPeriod	Int	2	✦	Settlement delay.	'00'..'30'	109
10062	ClientIDMiFID	String	12	o	Buying client ID.	Alphanumerical	68
10068	ClientIDMiFIDCross	String	12	o	Selling client ID (Used for cross trades only).	Alphanumerical	68

Tag	Field	Format	Len	Req	Description	Values	Pge
10069	ClientIDType	Char	1	+	Type of buying client ID.	(See field description)	69
10070	ClientIDTypeCross	Char	1	+	Type of selling client ID (Used for cross trades only).	(See field description)	69
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	118
	Message Trailer			✔			9

MESSAGE USAGE

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

3.26   TCS C&R (UF)

Client ▶ CCG

Available on TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
37	OrderID	String	16	✔	Engine order ID.	Alphanumerical	97
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
9973	TCSMsgType	String	4	✔	TCS message type ID.	'0402' TCS declaration cancellation '0403' TCS declaration refusal '0404' TCS trade cancellation	113
	Message Trailer			✔			9

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 TCS

MESSAGE FIELDS

✔ Required | **+** Conditionally required | **O** Optional | **X** Ignored

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
44	Price	Price	10	✔	Instrument price per unit of quantity (share).	Price	103
10073	ByPassIndicator	Char	1	✔	Control indicator of a NAV+/- against a % deviation.	'0' Deviation control '1' No control	64
	Message Trailer			✔			9

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 | **O** Optional | **X** Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
44	Price	Price	10	✔	Instrument price per unit of quantity (share).	Price	103
	Message Trailer			✔			9

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 | O Optional | X Not provided

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
37	OrderID	String	16	✔	Engine order ID.	Alphanumerical	97
60	TransactTime	TmSt	17	+	Transaction time.	YYYYMMDD-hh:mm:ss	118
150	ExecType	Char	1	✔	Execution type.	(See field description)	81
20	ExecTransType	Char	1	✔	Transaction type.	(See field description)	81
39	OrdStatus	Char	1	✔	Order status.	(See field description)	98
378	ExecRestatementReason	Char	1	+	Reason of an execution report of type restated.	'4' Broker option	81
55	Symbol	String	12	+	Instrument Trading Code.	ISIN or ISIN-like	111
54	Side	Char	1	+	Order side.	'1' Buy '2' Sell '8' Cross	110
44	Price	Price	10	+	Instrument price per unit of quantity (share).	Price	103
38	OrderQty	Qty	16	+	Total order quantity.	Quantity	97
9972	PreviousDayFlag	Char	1	+	Flag indicator whether declaration matched at D or D-1.	'1' Previous day '2' Current day	103
9946	MemberID	String	8	+	Member ID.	Alphanumerical	89
76	ExecBroker	String	8	+	Member ID.	Alphanumerical	79
439	ClearingFirm	String	8	+	Give-up Firm ID.	Firm ID (agreed upon clearing value)	66
375	ContraBroker	String	8	+	ID of the Counterpart Firm in specific cases.	Firm ID	71
9974	CounterpartMandatorID	String	8	+	Member identification.	Alphanumerical	73
204	CustomerOrFirm	Int	2	+	Type of order sent by Broker.	(See field description)	74
9970	SettlementFlag	Char	1	+	Settlement flag.	'0' No settlement '1' Settlement	109
9971	GuaranteeFlag	Char	1	+	Guarantee flag.	'0' Trade not guaranteed '1' Trade guaranteed	84
10055	SettlPeriod	Int	2	+	Settlement delay.	'00'..'30'	109
58	Text	String	10	+	Request status or error text.	Alphanumerical	115
9951	OperationTypeIndicator	Char	1	+	Type of TCS trade.	(See field description)	96

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Tag	Field	Format	Len	Req	Description	Values	Pge
10026	VWAPBegTime	TmSt	17	+	Start time of VWAP calculation.	YYYYMMDD-hh:mm:ss	120
10027	VWAPEndTime	TmSt	17	+	End time of VWAP calculation.	YYYYMMDD-hh:mm:ss	121
381	GrossTradeAmt	Price	9	+	Total amount of a TCS declaration.	Amount	85
10042	PreMatchingIndicator	Char	1	+	Pre-matching delay indicator for a TCS trade.	(See field description)	103
453	NoPartyIDs	Int	1	+	Number of entries in Parties repeating group.	'1'..'3'	93
448	PartyID	String	11	+	Party ID.	Depends on PartyRole.	100
447	PartyIDSource	String	11	+	Party ID source.	'B' BIC code 'C' Generally accepted market participant ID	101
452	PartyRole	String	2	+	Type of party.	'1' Executing broker ID '17' Entering counterparty ID '20' Executing counterparty ID	101
15	Currency	String	3	+	Currency code.	ISO 4217 standard	73
10054	OtherFactor	Char	1	+	Factors other than the current market valuation.	'0' Price of the instrument '1' Price resulting from other price factors	100
10058	QuantNotation	String	3	+	Quantity notation.	'UNT' Units 'FMT' Facial amount	104
10029	Venue	String	11	+	Venue ID.	MIC code, or BIC code, or: 'SI' Systematic Internalizer 'OTC' Over the counter	120
231	ContractMultiplier	Float	20	+	Price multiplier coefficient for instrument unit price.	Numerical	72
10043	EliminationIndicator	Char	1	+	Type of TCS declaration elimination.	(See field description)	77
1	Account	String	12	o	Client Account Number of the investor account.	Alphanumerical	60
10075	AccountCounterparty	String	12	o	Client Account Number of the counterpart investor account.	Alphanumerical	60
10056	DefTradInd	Char	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	76
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	118
10062	ClientIDMiFID	String	12	o	Buying client ID.	Alphanumerical	68
10069	ClientIDType	Char	1	o	Type of buying client ID.	(See field description)	69
10068	ClientIDMiFIDCross	String	12	o	Selling client ID (Used for cross trades only).	Alphanumerical	68

Tag	Field	Format	Len	Req	Description	Values	Pge
10070	ClientIDTypeCross	Char	1	o	Type of selling client ID (Used for cross trades only).	(See field description)	69
137	MiscFeeAmt	Price	10	o	Miscellaneous Fee Value	Price	90
	Message Trailer			✔			9

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)		
ExecType (150)	ExecTransType (20)	OrdStatus (39)	ExecRestatementReason (378)	SLE Equivalent	Declaration Status	Trade Status	Event
0	0	0		0411	New	Waiting	Declaration Entry
D	0	0	4	0412	New	Waiting	Declaration Entry
4	0	4		0413	Cancelled	N/A	Declaration cancelled by user
D	0	4	4	0414	Refused	N/A	Declaration refused by counterparty
2	0	2		0415	Filled	Done	Declaration matched by counterparty
C	0	C		0416	Expired	N/A	Declaration automatically expired, expired due to a CE, or eliminated by MOC
6	1	6	4	0417	N/A	Pending cancel	Trade cancellation waiting to be confirmed by counterparty
4	1	4	4	0417	N/A	Cancelled	Trade cancellation

3.30　TCS TRADE ENTRY NOTICE (Ut)

Client ◀ CCG

Available on TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
17	ExecID	String	24	✔	Execution report ID.	Sequential	79
54	Side	Char	1	✔	Order side.	'1'　Buy '2'　Sell '8'　Cross	110
38	OrderQty	Qty	9	✔	Total order quantity.	Quantity	97
44	Price	Price	10	✔	Instrument price per unit of quantity (share).	Price	103
55	Symbol	String	12	✔	Instrument Trading Code.	ISIN or ISIN-like	111
204	CustomerOrFirm	Int	2	✔	Type of order sent by Broker.	(See field description)	74
453	NoPartyIDs	Int	1	✔	Number of entries in Parties repeating group.	'1'..'3'	93
448	PartyID	String	11	✔	Party ID.	Depends on PartyRole.	100
447	PartyIDSource	String	11	✔	Party ID source.	'B'　BIC code 'C'　Generally accepted market participant ID	101
452	PartyRole	String	2	✔	Type of party.	'1'　Executing broker ID '17'　Entering counterparty ID '20'　Executing counterparty ID	101
60	TransactTime	TmSt	17	✔	Transaction time.	YYYYMMDD-hh:mm:ss	118
9951	OperationTypeIndicator	Char	1	✔	Type of TCS trade.	(See field description)	96
15	Currency	String	3	✔	Currency code.	ISO 4217 standard	73
10054	OtherFactor	Char	1	+	Factors other than the current market valuation.	'0'　Price of the instrument '1'　Price resulting from other price factors	100
10058	QuantNotation	String	3	+	Quantity notation.	'UNT'　Units 'FMT'　Facial amount	104
10029	Venue	String	11	✔	Venue ID.	MIC code, or BIC code, or: 'SI'　Systematic Internalizer 'OTC'　Over the counter	120
438	ContraTradeTime	TmSt	17	+	Execution date and time of a MiFID trade in TCS.	YYYYMMDD-hh:mm:ss	72

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 OperationTypeIndicator = 'M' or 'N' '1' No control	64
9924	TransactID	String	30	✔	MiFID trade reference.	Numerical	117
231	ContractMultiplier	Float	20	✔	Price multiplier coefficient for instrument unit price.	Numerical	72
10056	DefTradInd	Char	1	+	Trade publication type indicator.	'0' Immediate '1' Differed	76
10055	SettlPeriod	Int	2	✔	Settlement delay.	'00'..'30'	109
10074	TransactionTypeIndicator	Char	1	o	Transaction type indicator.	(See field description)	118
	Message Trailer			✔			9

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 ◄ CCG

Available on TCS

MESSAGE FIELDS

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

Tag	Field	Format	Len	Req	Description	Values	Pge
	Message Header			✔			7
11	ClOrdID	String	16	✔	Client order ID.	Alphanumerical	69
9975	TCSErrorCode	String	6	✔	TCS error message ID.	Numerical	113
58	Text	String	100	+	Request status or error text.	Alphanumerical	115
	Message Trailer			✔			9

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

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[2] 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

Field Index

Tag Index

A

ACCOUNT

Field Name	Account **ALL**
FIX Tag	**1**
Description	Client Account Number of the investor account.
Format	String
Length	12
Possible Values	Alphanumerical
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional.
	In Order Mass Cancel Request (q): ignored (possible future used as bulk cancel optional criterion).
	In Execution Report (8):
	■ In Order Information reports and Trading Desk Trade Cancellation reports, provided with the Account value associated with the order;
	■ In New Order Request rejection response, provided with the Account value of the request.
	In Bulk Quote Ack (UJ), and TCS Notice (U8) as acknowledgment of a declaration: provided with the Account value of the request.
	In TCS Declaration (UD): optional.
	TCS Notice (U8) as notification of a declaration to the counterparty: not provided.
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL/REPLACE REQUEST (G)
	BULK QUOTE (UB)
	BULK QUOTE ACK (UJ)
	EXECUTION REPORT (8)
	TCS DECLARATION (UD)
	TCS NOTICE (U8)

ACCOUNTCOUNTERPARTY

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

AFQREASON

Field Name	AFQReason NW
FIX Tag	**9939**

                   Revision Number: 2.3.0

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

AvgPx

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

B

BeginSeqNo

Field Name	BeginSeqNo **ALL**
FIX Tag	**7**
Description	Sequence number beginning of messages to be resent.
Format	Int
Length	15
Possible Values	Integer
Conditions	Mandatory
Used In	RESEND REQUEST (2)

BeginString

Field Name	BeginString **ALL**
FIX Tag	**8**

Field Name	BeginString **ALL**
Description	Beginning of message identifier.
	Identifies the beginning of message and the protocol version. Must be the first field in message. Always unencrypted.
Format	String
Length	7
Possible Values	Cf. FIX 4.2.
Conditions	Inbound messages: mandatory.
	Outbound messages: always provided.
Used In	Message Header

BIDERRORCODE

Field Name	BidErrorCode NW
FIX Tag	**9934**
Description	Bid error code.
Format	Int
Length	5
Possible Values	Numerical
Conditions	Always provided. '00000' means no error.
Used In	BULK QUOTE ACK (UJ)

BIDPX

Field Name	BidPx NW
FIX Tag	**132**
Description	Bid price.
Format	Price
Length	10
Possible Values	Price
Conditions	Either this BidPx field, or OfferPx, or both, must be populated.
Used In	BULK QUOTE (UB)

BIDSIZE

Field Name	BidSize NW
FIX Tag	**134**
Description	Quantity of bid.
Format	Qty
Length	9
Possible Values	Quantity
Conditions	Optional ('0' default value). Cancels the quote if set to '0'.
Used In	BULK QUOTE (UB)

BodyLength

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

BusinessRejectReason

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

BusinessRejectRefID

Field Name	BusinessRejectRefID **ALL**
FIX Tag	**379**
Description	ID of the rejected message. This field is valuated with the ClOrdID value of the rejected message when there is one.
Format	String
Length	30
Possible Values	ClOrdID of the rejected message.
Conditions	Provided when the rejected message holds a ClOrdID.
Used In	BUSINESS MESSAGE REJECT (j)

BYPASSCONTROLFLAG

Field Name	ByPassControlFlag TCS
FIX Tag	**10053**
Description	Control indicator of the price and quantity of a MiFID trade.
	Indicates if a MiFID trade should bypass the TCS control for price and quantity. Required for OTC trades related to publication (OperationTypeIndicator = 'M' or 'N').
Format	Char
Length	1
Possible Values	'0' Control if OperationTypeIndicator = 'M' or 'N'
	'1' No control
Conditions	Mandatory if OperationTypeIndicator = 'M' or 'N', forced to '1' if OperationTypeIndicator = 'L'.
Used In	TCS TRADE ENTRY (UT)
	TCS TRADE ENTRY NOTICE (Ut)

BYPASSINDICATOR

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

C

CANCELBYLOCATIONID

Field Name	CancelByLocationID ~~TCS~~
FIX Tag	**9960**
Description	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.
Format	String
Length	11
Possible Values	OnBehalfOfLocationID value
Conditions	In Order Mass Cancel Request (q): optional criterion.
	In Order Mass Cancel Report (r): provided with the value hold by the Order Mass Cancel Request (q), if any.
Used In	ORDER MASS CANCEL REQUEST (q)
	ORDER MASS CANCEL REPORT (r)

CHECKSUM

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

CLASSEVENT

Field Name	ClassEvent ~~TCS~~
FIX Tag	**10071**
Description	Class event type. Provides the nature of the event regarding the specified class: ■ Failover of a trading unit: the Timestamp of the last order update in the memory of the defective trading unit for issuers to check their books and resend subsequent requests if necessary. ■ *Future use ▶ Cleanup: the order books of all instruments belonging to the class should be emptied; new order books will be retransmitted as next step.* ■ *Future use ▶ End of retransmission: the order books of all instruments belonging to the class have been retransmitted.*
Format	Char
Length	1
Possible Values	'F' Failover of a trading unit *'C' Cleanup ◀ Future use* *'E' End of retransmission ◀ Future use*
Conditions	Always provided.
Used In	CLASS EVENT (UQ)

CLASSID

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

Field Name	ClassID `TCS`
Used In	ORDER MASS CANCEL REQUEST (q)
	ORDER MASS CANCEL REPORT (r)
	TRADING SESSION STATUS (h)
	CLASS EVENT (UQ)

CLASSSTATUS

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

CLEARINGFIRM

Field Name	ClearingFirm **ALL**
FIX Tag	**439**
Description	Give-up Firm ID.
	Identifier of the give-up firm when a give-up is executed (a give-up is a trade executed by a firm for the client of another firm, the latter being referred to as the give-up firm).
Format	String
Length	8
Possible Values	Firm ID (agreed upon clearing value)
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional.
	In Execution Report (8):
	■ In Order Information reports, provided with the ClearingFirm value associated with the order, if any;
	■ In New Order Request rejection response, provided with the ClearingFirm value of the request, if any;
	■ In Trading Desk Trade Cancellation reports, never provided.
	In Bulk Quote Ack (UJ), provided with the ClearingFirm value of the request, if any.
	Else not provided.

Field Name	ClearingFirm **ALL**
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL/REPLACE REQUEST (G)
	BULK QUOTE (UB)
	BULK QUOTE ACK (UJ)
	EXECUTION REPORT (8)
	TCS DECLARATION (UD)
	TCS NOTICE (U8)

CLEARINGHANDLINGTYPE

Field Name	ClearingHandlingType ~~TCS~~
FIX Tag	**9938**
Description	Clearing operation mode.
	Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred, following a given order.
	■ Manual (pre-posting and/or pre-give-up): the clearing system redirects the information to the member's back office workstation without processing it. It does not post the trade to the designated account or give up the trade to the designated give-up member.
	■ Automatic posting: the clearing system immediately posts the trade to the designated account.
	■ Automatic give-up: the clearing system immediately gives up the trade to the designated give-up member. If an account number is provided, it also performs a pre-posting.
	■ Blank: Default. This means pre-posting if the account number is given, and Pre-Give-up if the data item ID of clearing system member that is the beneficiary of a give-up is provided.
Format	Char
Length	1
Possible Values	(blank) Systematic posting
	'0' Manual mode
	'1' Automatic extraction
	'2' Automatic allocation
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional (absence of this field is interpreted as systematic posting).
	In Execution Report (8):
	■ In Order Information reports, provided with the ClearingHandlingType value associated with the order, if any;
	■ In New Order Request rejection response, provided with the ClearingHandlingType value of the request, if any;
	■ In Trading Desk Trade Cancellation reports, never provided.
	In Bulk Quote Ack (UJ), provided with the ClearingHandlingType value of the request, if any.
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL/REPLACE REQUEST (G)
	BULK QUOTE (UB)
	BULK QUOTE ACK (UJ)
	EXECUTION REPORT (8)

CLIENTID

Field Name	ClientID ~~TCS~~
FIX Tag	**109**

 Revision Number: 2.3.0

Field Name	ClientID TCS
Description	Client identifier. Field used to identify the client (investor).
Format	String
Length	8
Possible Values	Alphanumerical
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional. In Execution Report (8): ■ In Order Information reports, provided with the ClientID value associated with the order, if any; ■ In New Order Request rejection response, provided with the ClientID value of the request, if any; ■ In Trading Desk Trade Cancellation reports, never provided. In Bulk Quote Ack (UJ), provided with the ClientID value of the request, if any. Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) BULK QUOTE (UB) BULK QUOTE ACK (UJ) EXECUTION REPORT (8)

CLIENTIDMIFID

Field Name	ClientIDMiFID TCS
FIX Tag	**10062**
Description	Buying client ID. Identifies the buying client for MiFID reporting.
Format	String
Length	12
Possible Values	Alphanumerical
Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8)

CLIENTIDMIFIDCROSS

Field Name	ClientIDMiFIDCross TCS
FIX Tag	**10068**
Description	Selling client ID (Used for cross trades only). Identifies the selling client for MiFID reporting.
Format	String
Length	12
Possible Values	Alphanumerical
Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8)

CLIENTIDTYPE

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

CLIENTIDTYPECROSS

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

CLORDID

Field Name	ClOrdID **ALL**
FIX Tag	**11**
Description	Client order ID.
	Field used to identify an order or cancellation. The client order ID is defined by front-end applications and used to identify an order or a cancellation and match messages received from the Trading Engine (order outcome, order rejection notices, execution notices, etc.).
	This field may also be used for the multiplexing of different traders connected to the same Broker order entry application.
	This ID must be unique for all orders & cancellations per Broker (OnBehalfOfCompID) and per instrument.
	Orders may also be identified by the OrderID field.

Field Name	ClOrdID **ALL**
Format	String
Length	30 ~~TCS~~ / 16 TCS
Possible Values	Alphanumerical
Conditions	In New Order Single (D), Order Cancel Request (F), Order Mass Cancel Request (q), Order Cancel/Replace Request (G), One Side Only Period (UO) and Liquidity Provider Command (UZ): mandatory.
	In Bulk Quote (UB): optional.
	In Execution Report (8):
	■ In New Order Request creation response, provided with the ClOrdID of the request, if any;
	■ In New Order Request rejection response, provided with the ClOrdID of the request, except in case of rejection for "ClOrdID not valuated" reason.
	■ In Order Cancel/Replace Request responses, Order Cancel Request responses and Order Mass Cancel Request responses, always provided with the ClOrdID of the request, if any;
	■ In Unsolicited Reports, always provided with the ClOrdID value associated with the order object of the report.
	In Order Cancel Reject (9) and Bulk Quote Ack (UJ), provided with the ClOrdID value of the request, if any.
	Else not provided.
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL REQUEST (F)
	ORDER MASS CANCEL REQUEST (q)
	ORDER CANCEL/REPLACE REQUEST (G)
	ORDER STATUS REQUEST (H)
	PRICE INPUT (UI)
	BULK QUOTE (UB)
	ONE SIDE ONLY PERIOD (UO)
	LIQUIDITY PROVIDER COMMAND (UZ)
	BULK QUOTE ACK (UJ)
	ONE SIDE ONLY PERIOD ACK (UP)
	REQUEST FOR SIZE (Ur)
	REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)
	EXECUTION REPORT (8)
	ORDER CANCEL REJECT (9)
	ORDER MASS CANCEL REPORT (r)
	REQUEST ACK MESSAGE (Uy)
	TCS DECLARATION (UD)
	TCS TRADE ENTRY (UT)
	TCS C&R (UF)
	TCS PRICE INPUT (Up)
	TCS PRICE ACK (Ua)
	TCS NOTICE (U8)
	TCS TRADE ENTRY NOTICE (Ut)
	TCS MESSAGE REJECT (Uj)

CollarRejPx

Field Name	CollarRejPx RM
FIX Tag	**9963**
Description	Price of collar hit in case of rejection.
	Hit collar price in case of order rejection due to collar breach.
Format	Price
Length	10

Field Name	CollarRejPx RM
Possible Values	Price
Conditions	Execution Report (8): filled only in Order Collar Rejection reports in case of rejection due to collar logic.
Used In	EXECUTION REPORT (8)

COLLARREJTYPE

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

CONFIRMFLAG

Field Name	ConfirmFlag ~~TCS~~
FIX Tag	**9930**
Description	Confirmation indicator. Indicates if the order entry or modification is confirmed by the broker issuing the order or not. If the order is not confirmed by the issuing broker, additional checks on price and quantity are performed by the Trading Engine. On the other hand, a confirmed order is not subject to these additional checks. Field also used in cancel/replace request to confirm a collar pass-through in case of rejection due to collar breach.
Format	Char
Length	1
Possible Values	'0' Not confirmed (default) '1' Confirmed
Conditions	Optional (default value: '0').
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G)

CONTRABROKER

Field Name	ContraBroker **ALL**
FIX Tag	**375**

Field Name	ContraBroker **ALL**
Description	ID of the Counterpart Firm in specific cases. The counterpart identifier is provided in the execution report in case the notified trade is the result of : ■ `RM` the Internal Matching Service (IMS), ■ `RM` the Systematic Internalization (SI) facility, ■ `RM` the Internal Clearing Service (ICS), ■ `PM` a transaction performed on the Primary Market segment and not broadcast to the Clearing House, ■ `RM` a transaction performed on the Public Auctions Market (VPU), ■ `TCS` a transaction performed on TCS, ■ `RM` a transaction performed on a non-clearable instrument.
Format	String
Length	8
Possible Values	Firm ID
Conditions	Parts of the optional ContraBrokers repeating group introduced by NoContraBrokers. Provided only when NoContraBrokers is present.
Used In	EXECUTION REPORT (8) TCS NOTICE (U8)

CONTRATRADETIME

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

CONTRACTMULTIPLIER

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

COUNTERPARTMANDATORID

Field Name	CounterpartMandatorID TCS
FIX Tag	**9974**
Description	Member identification. Identifies the beneficiary of the transaction on the counterparty side when counterparty member is trading on behalf of another establishment.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (U8)

CUMQTY

Field Name	CumQty ~~TCS~~
FIX Tag	**14**
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	Qty
Length	9
Possible Values	Quantity
Conditions	Always provided. Set to '0' if the order has never been executed yet.
Used In	EXECUTION REPORT (8)

CURRENCY

Field Name	Currency **ALL**
FIX Tag	**15**
Description	Currency code. Identifies currency used for price. *Future use* ▶ *Absence of this field is interpreted as the default currency for the instrument. It is recommended that systems provide the currency value whenever possible.*
Format	String
Length	3
Possible Values	ISO 4217 standard
Conditions	Inbound messages: optional. Outbound messages: conditionally provided.

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

CUSTOMERORFIRM

Field Name	CustomerOrFirm TCS
FIX Tag	**204**
Description	Type of order sent by Broker.
	Indicates the type of client which is the final owner of the order (client, house, LP, RP, etc.)
Format	Int
Length	2
Possible Values	'0' Client
	'1' House
	'3' Cross House / Client
	'4' Cross Client / House
	'5' LP
	'6' Cross Client / LP
	'7' Cross House / LP
	'8' Cross LP / Client
	'9' Cross LP / House
	'10' Related Party RP
	'11' Cross RP / House
	'12' Cross House / RP
	'13' Cross RP / Client
	'14' Cross Client / RP
	'15' Cross RP / LP
	'16' Cross LP / RP
Conditions	Always provided.
Used In	TCS DECLARATION (UD)
	TCS TRADE ENTRY (UT)
	TCS NOTICE (U8)
	TCS TRADE ENTRY NOTICE (Ut)

CXLREJREASON

Field Name	CxlRejReason TCS
FIX Tag	**102**

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

CxlRejResponseTo

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

D

DarkIcebergEligible

Field Name	DarkIcebergEligible RM
FIX Tag	**20009**
Description	Indicator that highlights if the undisclosed part of an iceberg order is eligible for the Dark liquidity.
Format	Char
Length	1
Possible Values	'0' No '1' Yes
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity
Used In	EXECUTION REPORT (8)

DarkIndicator

Field Name	DarkIndicator RM
FIX Tag	**20001**
Description	Option for a member to have the order benefit (or not) from a Pre-Transparency waiver.
Format	Char

Field Name	DarkIndicator RM
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER SINGLE (D)

DEFTRADREQ

Field Name	DefTradReq RM
FIX Tag	**20002**
Description	Option for a member to request (or not) a deferred publication for a trade which have benefited from the Dark liquidity.
Format	Char
Length	1
Possible Values	'0' or null Immediate '1' Deferred
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER SINGLE (D)

DEFTRADIND

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

DELIVERTOCOMPID

Field Name	DeliverToCompID **ALL**
FIX Tag	**128**
Description	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 OnBehalfOfCompID in inbound messages.
Format	String

Field Name	DeliverToCompID **ALL**
Length	11
Possible Values	(see message structures) Firm ID
Conditions	■ Input (administrative or application) messages: ignored ■ Output administrative messages: never provided; Output application messages: always provided with the reference identifier of the firm (mandatory OnBehalfOfCompID field in inbound application messages)
Used In	Message Header

DISPLAYEDORDERINTERACTION

Field Name	DisplayedOrderInteraction RM
FIX Tag	**20008**
Description	Option for a member to authorise (or not) an Hidden order to interact with a lit order.
Format	Char
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	Applicable only for orders eligible to the Dark liquidity.
Used In	NEW ORDER SINGLE (D)

DISPLAYQTYRDM

Field Name	DisplayQtyRdm RM
FIX Tag	**20000**
Description	Iceberg peak randomisation. Give a member the capacity to accept or not a randomisation for the displayed quantity of an iceberg order. The randomised iceberg peak will be above the initial peak size in a range of 100% and 120% of initial peak.
Format	Char
Length	1
Possible Values	'0' or null No '1' Yes
Conditions	Applicable only for iceberg orders.
Used In	NEW ORDER SINGLE (D)

E

ELIMINATIONINDICATOR

Field Name	EliminationIndicator TCS
FIX Tag	**10043**
Description	Type of TCS declaration elimination.
Format	Char

Field Name	EliminationIndicator TCS
Length	1
Possible Values	(blank) Not applicable '0' Expiration of a pending declaration '1' Elimination of a pending declaration '2' Elimination of a pre-matched declaration following a CE '3' Elimination of a pre-matched declaration by MOC
Used In	TCS NOTICE (U8)

ENCRYPTMETHOD

Field Name	EncryptMethod **ALL**
FIX Tag	**98**
Description	Method of encryption for the new FIX session.
Format	Int
Length	1
Possible Values	'0' None/other
Conditions	■ Inbound Logon (A): mandatory; ■ Outbound Logon (A): always provided.
Used In	LOGON (A)

ENDSEQNO

Field Name	EndSeqNo **ALL**
FIX Tag	**16**
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, BeginSeqNo = EndSeqNo. If request is for all messages subsequent to a particular message, EndSeqNo = '0' (representing infinity).
Format	Int
Length	5
Possible Values	Integer
Conditions	Mandatory
Used In	RESEND REQUEST (2)

ERRORCODE

Field Name	ErrorCode **ALL**
FIX Tag	**9955**
Description	Error code in case of rejection. Provides the engine error code when a request is rejected for functional reason.
Format	Int
Length	5
Possible Values	Numerical
Conditions	Always provided, significant (>0) only in case of rejection, else defaults to '0' (no error).

Field Name	ErrorCode **ALL**
Used In	ONE SIDE ONLY PERIOD ACK (UP)
	REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)
	EXECUTION REPORT (8)
	ORDER CANCEL REJECT (9)
	REQUEST ACK MESSAGE (Uy)

EXECBROKER

Field Name	ExecBroker TCS
FIX Tag	**76**
Description	Member ID.
	Identifies the beneficiary of the transaction when trading on behalf of another establishment.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (U8)

EXECID

Field Name	ExecID **ALL**
FIX Tag	**17**
Description	Execution report ID.
	Unique identifier for Execution Report assigned by UTP by Member (OnBehalfOfCompID) and by Trading Unit of the UTP trading engine. Uniqueness per Firm and TU will be guaranteed within a single trading day only.
	Note*: this field is an Execution Report identifier, with "Execution Report" term to be understood as the message type '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 ExecRefID and UTPExID are reference identifiers of order executions/trades.*
Format	String
Length	24
Possible Values	Sequential
Conditions	Always provided. Set to '0' for ExecTransType = '3'.
Used In	EXECUTION REPORT (8)
	TCS TRADE ENTRY NOTICE (Ut)

EXECINST

Field Name	ExecInst ~~TCS~~ ~~PM~~
FIX Tag	**18**
Description	Execution instruction.
	Field used as instruction for order handling on exchange trading floor.
	Note: the type of this field is char, and not MultipleValueSTring as in standard FIX specifications.
Format	Char
Length	1

Field Name	ExecInst TCS PM
Possible Values	'R' Primary Peg RM 'P' Market Peg RM 'X' Cross SP 'M' Mid-price Peg SP RM
Conditions	In New Order Single (D): ■ RM Must be 'R' if OrdType = 'P' (Pegged) and DarkIndicator = '0' (No) or not provided ■ RM Must be 'R','P' or 'M' if OrdType = 'P' and DarkIndicator = '1' (Yes) ■ SP Must be 'M' if OrdType = 'P' (Pegged) ■ SP Must be 'X' if OrdType = '2' and Side = '8' (Cross); Forbidden in other cases. In Order Cancel/Replace Request (G): ■ RM must be 'R' if OrdType = 'P' (Pegged); ■ SP Must be 'M' if OrdType = 'P' (Pegged) ■ Forbidden in other cases (Cross Orders cannot be modified). In Execution Report (8): ■ In Order Information reports, provided with the ExecInst value associated with the concerned order, if any; ■ In New Order Request rejection response, provided with the ExecInst specified value in the request, if any; ■ In Order Status Request rejection response and Trading Desk Trade Cancellation reports, never provided. In Order Cancel Reject (9), never provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8) ORDER CANCEL REJECT (9)

EXECREFID

Field Name	ExecRefID TCS
FIX Tag	**19**
Description	Trade reference ID by trading unit and day. 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. For example, let x be the reference ID of a given trade; x is reported in the two Execution Reports sent for the two 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. *Note #1: this field is a Trade Reference Identifier unique for all instruments for a given day on a given Trading Unit; on the other side, UTPExID is a Trade Reference Identifier unique for a given instrument and for a given day.* *Note #2: this field is a Trade Reference Identifier; on the other side, ExecID is an Execution Report (to be understood as the message type '8' and not as a "trade report") Reference Identifier.*
Format	String
Length	24
Possible Values	Alphanumerical
Conditions	In Order Execution reports and Trading Desk Trade Cancellation reports, 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	EXECUTION REPORT (8)

EXECRESTATEMENTREASON

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

EXECTRANSTYPE

Field Name	ExecTransType **ALL**
FIX Tag	**20**
Description	Transaction type.
Format	Char
Length	1
Possible Values	(see message structures)
	'0' New
	'1' Cancel
	'2' Correct ◀ Future use
	'3' Status TCS
Conditions	Always '1' in Trading Desk Trade Cancellation reports; always '0' in other cases.
Used In	EXECUTION REPORT (8)
	TCS NOTICE (U8)

EXECTYPE

Field Name	ExecType **ALL**
FIX Tag	**150**
Description	Execution type.
	Field used to describe the specific execution report (i.e. Pending Cancel) while OrdStatus will always identify the current order status (i.e. Partially Filled).
Format	Char
Length	1

Field Name	ExecType **ALL**
Possible Values	'0'　New '1'　Partially filled ~~TCS~~ '2'　Filled '3'　Done for Day ~~TCS~~ '4'　Cancelled '5'　Replaced ~~TCS~~ '6'　Pending Cancel '8'　Rejected ~~TCS~~ 'C'　Expired 'D'　Restated `TCS` 'E'　Pending Replace ~~TCS~~ 'G'　Trade Creation by Market Operation ~~TCS~~ 'S'　Cancelled by Market Operation ~~TCS~~ 'O'　Eliminated by corporate event ~~TCS~~
Conditions	Always provided. Please refer to Execution Report Message Signature Tags section (p.39) for further details and possible values.
Used In	EXECUTION REPORT (8) TCS NOTICE (U8)

EXPIREDATE

Field Name	ExpireDate ~~TCS~~ ~~PM~~
FIX Tag	**432**
Description	Expiration date. Date of expiration of an order with TimeInForce = '6' (Good Till Date/Time), expressed in local market date. Maximum expiration data is one year minus one day, counting fro current date (if MMDD part < current date, then YYYY = current year + 1, else YYYY = current year).
Format	Date
Length	8
Possible Values	YYYYMMDD
Conditions	Allowed only for platforms supporting GTD orders (RM NW): ■　In New Order Single (D) and Order Cancel/Replace Request (G), mandatory if TimeInForce = '6' (GTD) and ExpireTime absent; ignored for other TimeInForce values; ■　In Execution Report (8), provided in Order Information reports and New Order Request rejection response if present in the request; not provided in other cases.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

EXPIRETIME

Field Name	ExpireTime ~~TCS~~ ~~PM~~
FIX Tag	**126**
Description	Expiration time. Time of expiration of an order with TimeInForce = '6' (Good Till Date/Time), expressed in local market time. The date part must be the current local date.
Format	TmSt

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Field Name	ExpireTime TCS PM
Length	17
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Allowed only for platforms supporting GTT orders (RM SP): ■ In New Order Single (D) and Order Cancel/Replace Request (G), mandatory if TimeInForce = '6' (GTD) and ExpireTime absent; ignored for other TimeInForce values; ■ In Execution Report (8), provided in Order Information reports and New Order Request rejection response if present in the request; not provided in other cases.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

F

FILTERONGATEWAYID

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

FILTERONLOCATIONID

Field Name	FilterOnLocationID TCS
FIX Tag	**9957**
Description	Filter on Firm's front-end server ID. Field used as a filter in the Order Status Request (H). It can be used to filter the orders whose execution report is requested, and/or to indicate the new Firm's front-end server (SenderLocationID used in Logon) value to be associated with the order(s). *Please refer to Order Status Request (H) message usage for more information.*
Format	String
Length	11
Possible Values	Firm's front-end server ID
Conditions	Optional.
Used In	ORDER STATUS REQUEST (H)

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FREETEXT

Field Name	FreeText ~~TCS~~
FIX Tag	**9952**
Description	Free text. Manually entered by the trader issuing the order.
Format	String
Length	18
Possible Values	Alphanumerical
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB) requests: optional. In Execution Report (8): ■ In Order Information reports, provided with the FreeText value associated with the order, if any; ■ In New Order Request rejection response, provided with the FreeText value of the request, if any; ■ Else not provided. In Bulk Quote Ack (UJ), provided with the FreeText value of the request, if any. Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) BULK QUOTE (UB) BULK QUOTE ACK (UJ) EXECUTION REPORT (8)

G

GAPFILLFLAG

Field Name	GapFillFlag **ALL**
FIX Tag	**123**
Description	Sequence reset mode indicator. Field used to indicate that the Sequence Reset (4) message is replacing administrative or application messages that will not be resent.
Format	Bool
Length	1
Possible Values	'N' Sequence reset, ignore MsgSeqNum 'Y' Gap fill message, MsgSeqNum field valid
Conditions	Inbound Sequence Reset (4): optional, absence of this field is interpreted as sequence reset, ignore MsgSeqNum. Outbound Sequence Reset (4): always provided with 'Y'.
Used In	SEQUENCE RESET (4)

GUARANTEEFLAG

Field Name	GuaranteeFlag TCS
FIX Tag	**9971**
Description	Guarantee flag. Indicates if the TCS trade is guaranteed or not (for clearing issues).
Format	Char

Field Name	GuaranteeFlag `TCS`
Length	1
Possible Values	'0' Trade not guaranteed
	'1' Trade guaranteed
Conditions	
Used In	TCS DECLARATION (UD)
	TCS NOTICE (U8)

GROSSTRADEAMT

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

H

HEARTBTINT

Field Name	HeartBtInt **ALL**
FIX Tag	**108**
Description	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).
Format	Int
Length	5
Possible Values	Numerical
Conditions	Inbound Logon (A): mandatory.
	Outbound Logon (A): always provided.
Used In	LOGON (A)

I

INPUTPXTYPE

Field Name	InputPxType ~~TCS~~ ~~PM~~
FIX Tag	**9950**
Description	Type of input price. ■ If set to 'V' (valuation trade), a public Execution Report (E) message is broadcasted to market participants with the provided price or the reference price, depending on the instrument class configuration. ■ If set to 'A' (Alternative Indicative Price), the instrument's reference price is updated with the provided price and a public Output Price (G) message is broadcasted to market participants with PriceType set to '51' (Alternative Indicative Price). ■ If set to 'R' (Reference price), the instrument's reference price is updated and a public Output Price (G) message is broadcasted to market participants with PriceType set to '00' (collar reference price and associated collars).
Format	Char
Length	1
Possible Values	'V' Valuation trade 'A' Alternative Indicative Price (AIP) 'R' Reference Price
Conditions	Mandatory.
Used In	PRICE INPUT (UI)

L

LASTPX

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

LASTSHARES

Field Name	LastShares ~~TCS~~
FIX Tag	**32**
Description	Quantity of last fill. Quantity of shares bought/sold on the last fill.
Format	Qty

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Field Name	LastShares ~~TCS~~
Length	9
Possible Values	Quantity
Conditions	In Order Execution reports and Trading Desk Trade Cancellation reports, provided with the quantity of the concerned execution. In other cases, always set to '0' (zero). Not provided for ExecTransType = '3' (Status).
Used In	EXECUTION REPORT (8)

LEAVESQTY

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

LIQUIDITYINDICATOR

Field Name	LiquidityIndicator ~~TCS~~
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	Char
Length	1
Possible Values	'A' Add liquidity - passive 'R' Remove liquidity - aggressive *'X' Routed ◄ Future use* 'O' Cross SP , Opening trade SP or Trade creation by MO
Conditions	Provided only in Order Execution reports and Trading Desk Trade Cancellation reports. SP Not provided for trades generated during uncrossing. In other cases, never provided.
Used In	EXECUTION REPORT (8)

LPActionCode

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

M

MaxCancelRequestType

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

MaxFloor

Field Name	MaxFloor TCS SP BM PM
FIX Tag	**111**
Description	Disclosed quantity. Maximum number of shares to be shown on the exchange.
Format	Qty
Length	9
Possible Values	Quantity (ignored if '0')

Field Name	MaxFloor ~~TCS~~ SP ~~BM~~ ~~PM~~
Conditions	In New Order Single (D) and Order Cancel/Replace Request (G): ■ Optional; ■ Authorized only if OrdType = '2' (Limit) and Side = '1' (buy) or '2' (sell) ■ Forbidden if TimeInForce = '3' (IOC) or '4' (FOK) In Execution Report (8): ■ In Order Execution reports and Trading Desk Trade Cancellation reports, provided with the MaxFloor value associated with the order, if any; ■ In New Order Request rejection response, provided with the MaxFloor value of the request, if any; ■ Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

MEMBERID

Field Name	MemberID TCS
FIX Tag	**9946**
Description	Member ID. Identifies the member firm that sent the message.
Format	String
Length	8
Possible Values	Alphanumerical
Used In	TCS NOTICE (U8)

MIC

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

MINQTY

Field Name	MinQty TCS BM PM
FIX Tag	**110**
Description	Minimum quantity to be executed (LIT) or MES (Dark liquidity) MES: 'Minimum Execution' Size to be executed.
Format	Qty
Length	9
Possible Values	Quantity
Conditions	In New Order Single (D) and Order Cancel/Replace Request (G): ■ Optional; ■ Authorized only if OrdType = '2' (Limit) or 'K' (Market to Limit) and Side = '1' (Buy) or '2' (Sell) ■ Forbidden if TimeInForce = '4' (FOK) ■ Authorized in continuous mode only. In Execution Report (8): ■ In Order Execution reports and Trading Desk Trade Cancellation reports, provided with the MinQty value associated with the order, if any; ■ In New Order Request rejection response, provided with the MinQty value of the request, if any; Else not provided.
Used In	NEW ORDER SINGLE (D)

MINQTYTYPE

Field Name	DisplayQtyRdm RM
FIX Tag	**20003**
Description	MinQty Type for orders eligible for the Dark liquidity. Define the field 'MinQty' for an order eligible to the Dark liquidity. ■ MAQ (Minimum Acceptable Quantity): The Minimum quantity threshold can be met by aggregating multiple orders on the opposite of the book. ■ MES (Minimum Execution Size): The Minimum quantity threshold can only be met by orders with size equal or larger than the minimum. Multiple order cannot be aggregated to meet the threshold.
Format	Char
Length	1
Possible Values	'0' or null MAQ '1' MES
Conditions	Applicable only for iceberg orders.
Used In	NEW ORDER SINGLE (D)

MISCFEEAMT

Field Name	MiscFeeAmt TCS
FIX Tag	**137**
Description	Miscellaneous Fee Value. Total order fees related to the funds share creation or redemption applied by the Asset Manager per order.
Format	Price
Length	10
Possible Values	Price
Conditions	Conditionally provided.

Field Name	MiscFeeAmt TCS
Used In	TCS NOTICE (U8)

MKTPHASECHGTIME

Field Name	MktPhaseChgTime ~~TCS~~
FIX Tag	**9977**
Description	Time of market phase change.
Format	TmSt
Length	17
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Conditionally provided.
Used In	TRADING SESSION STATUS (h)

MSGSEQNUM

Field Name	MsgSeqNum **ALL**
FIX Tag	**34**
Description	Message sequence number. Internal message sequence number.
Format	Int
Length	15
Possible Values	Sequential integer.
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	Message Header

MSGTYPE

Field Name	MsgType **ALL**
FIX Tag	**35**
Description	Message type. Always third field in message. Always unencrypted.
Format	String
Length	2
Possible Values	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'
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	Message Header

N

NEWSEQNO

Field Name	NewSeQNo **ALL**
FIX Tag	**36**
Description	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.
Format	Int
Length	15
Possible Values	Integer
Conditions	Inbound messages: mandatory.
	Outbound messages: always provided.
Used In	SEQUENCE RESET (4)

NEXTEXPECTEDMSGSEQNUM

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

NOCLEARINGENTRIES

Field Name	NoClearingEntries TCS
FIX Tag	**9933**
Description	Number of entries in clearing data repeating group.
Format	Int
Length	1
Possible Values	'1' or '2'
Conditions	Must be '1' if Side = '1' (buy) or '2' (sell).
	Must be '2' if Side = '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 Rule80A must be provided.
	Extra entries of the clearing data repeating group are ignored.
Used In	NEW ORDER SINGLE (D)

NoContraBrokers

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

NoPartyIDs

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

NoQuoteEntries

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

NOTRADINGSESSIONS

Field Name	NoTradingSessions ~~TCS~~
FIX Tag	**386**
Description	Number of entries in Trading Session IDs repeating group.
Format	Int
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 TradingSessionID must be provided. Extra entries of the Trading Session IDs are ignored by the gateway. *Note: the concept of Session is disabled for now in UTP. Hence UTP ignores this field and assumes the '123' (all sessions) value.*
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G)

O

OFFERERRORCODE

Field Name	OfferErrorCode NW
FIX Tag	**9935**
Description	Offer error code.
Format	Int
Length	5
Possible Values	Numerical
Conditions	Always provided, set to '0' if there is no error.
Used In	BULK QUOTE ACK (UJ)

OFFERPX

Field Name	OfferPx NW
FIX Tag	**133**
Description	Offer price.
Format	Price
Length	10
Possible Values	Price
Conditions	Either BidPx field, or this OfferPx field, or both, must be populated.
Used In	BULK QUOTE (UB)

OFFERSIZE

Field Name	OfferSize NW
FIX Tag	**135**

Field Name	OfferSize NW
Description	Quantity of offer. Cancels a quote if set to '0'.
Format	Qty
Length	9
Possible Values	Quantity
Conditions	Optional (default value is '0').
Used In	BULK QUOTE (UB)

ONBEHALFOFCOMPID

Field Name	OnBehalfOfCompID **ALL**
FIX Tag	**115**
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 DeliverToCompID field.
Format	String
Length	11
Possible Values	Firm ID
Conditions	Inbound administrative messages: ignored. Outbound administrative messages: never provided. Inbound application messages: mandatory: ■ In case of direct access, must be the same as the SenderCompID (reference identifier of the Firm) given at logon; ■ In case of Service Bureau access, must be the reference identifier of the Firm on behalf of which the Service Bureau sends the message. Outbound application messages: never provided.
Used In	Message Header

OPENCLOSE

Field Name	OpenClose ~~TCS~~
FIX Tag	**77**
Description	Posting action. Indicates whether the resulting position after a trade should be an opening or a closing position.
Format	Char
Length	1
Possible Values	'0' Open 'C' Close
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional. In Execution Report (8): ■ In Order Information reports, provided with the OpenClose value associated with the order, if any; ■ In New Order Request rejection response, provided with the OpenClose value of the request, if any; ■ Else not provided. In Bulk Quote Ack (UJ), provided with the OpenClose value of the request, if any.

Field Name	OpenClose TCS
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL/REPLACE REQUEST (G)
	BULK QUOTE (UB)
	BULK QUOTE ACK (UJ)
	EXECUTION REPORT (8)

OPERATIONTYPEINDICATOR

Field Name	OperationTypeIndicator TCS
FIX Tag	**9951**
Description	Type of TCS trade.
	Nature of the operation generating the declaration.
Format	Char
Length	1
Possible Values	'0' Trade outside the book
	'9' Prorogation buy
	'a' Prorogation sell
	'i' Fund order (quantity)
	'E' VWAP transaction
	'I' Fund order (cash amount)
	'K' OTC trade
	'R' Second. listing place trade
	'L' Reporting
	'M' Publication
	'N' Reporting and Publication
Conditions	Mandatory.
	In TCS Declaration (UD) and TCS Notice (U8), possible values are '0', '9', 'a', 'j', 'E', 'I', 'K', 'R'.
	In TCS Trade Entry (UT) and TCS Trade Entry Notice (Ut), possible values are 'L', 'M', 'N'.
Used In	TCS DECLARATION (UD)
	TCS TRADE ENTRY (UT)
	TCS NOTICE (U8)
	TCS TRADE ENTRY NOTICE (Ut)

ORDENTRYALLOWED

Field Name	OrdEntryAllowed TCS
FIX Tag	**9948**
Description	Order entry allowed indicator.
	Indicator whether order entry is allowed or not for the instrument class or the instrument, and in case order entry is forbidden, whether the indicator has been set automatically or manually via UTM.
Format	Char
Length	1
Possible Values	'0' Order entry automatically forbidden
	'1' Order entry allowed
	'2' Order entry manually forbidden
Conditions	Always provided.
Used In	TRADING SESSION STATUS (h)

ORDERID

Field Name	OrderID **ALL**
FIX Tag	**37**
Description	Engine order ID. Unique per day per instrument. Unique order identifier assigned by the Exchange.
Format	String
Length	24 ~~TCS~~ / 16 TCS
Possible Values	Alphanumerical
Conditions	In Order Cancel/Replace Request (G) and Order Cancel Request (F): optional. In Order Cancel Reject (9): provided with the OrderID value of the request, if any. In Execution Report (8): ■ In Order Information reports and Trading Desk Trade Cancellation reports, always provided with the OrderID value associated with the order; ■ Else not provided. In TCS C&R (UF) and TCS Notice (U8), always provided with the OrderID value associated to the declaration or trade.
Used In	ORDER CANCEL REQUEST (F) ORDER CANCEL/REPLACE REQUEST (G) ORDER STATUS REQUEST (H) EXECUTION REPORT (8) ORDER CANCEL REJECT (9) TCS C&R (UF) TCS NOTICE (U8)

ORDERQTY

Field Name	OrderQty **ALL**
FIX Tag	**38**
Description	Total order quantity. Number of shares ordered (or number of orders cancelled in case of Bulk Cancel Ack).
Format	Qty
Length	(see message structures) D, G, Ur, Us, 8, UT, Ut: 9 UD, U8: 16
Possible Values	Quantity
Conditions	In New Order Single (D), Order Cancel/Replace Request (G), TCS Declaration (UD) and TCS Trade Entry (UT): mandatory. In Order Mass Cancel Request (q): ignored. In Execution Report (8): ■ In Order Information reports and Trading Desk Trade Cancellation reports: always provided with the OrderQty value associated with the order or trade. ■ In New Order Request rejection response, provided with the OrderQty value of the request, except in case of rejection for "OrderQty not valuated". In TCS Notice (U8) and TCS Trade Entry Notice (Ut): always provided with the OrderQty value associated with the declaration or trade. In TCS Notice (U8) and TCS Declaration (UD) the entered quantity can be with decimals

Field Name	OrderQty **ALL**
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL/REPLACE REQUEST (G)
	REQUEST FOR SIZE (Ur)
	REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)
	EXECUTION REPORT (8)
	TCS DECLARATION (UD)
	TCS TRADE ENTRY (UT)
	TCS NOTICE (U8)
	TCS TRADE ENTRY NOTICE (Ut)

ORDREJREASON

Field Name	OrdRejReason ~~TCS~~
FIX Tag	**103**
Description	Order rejection reason.
	Provides a code identifying the reason of order rejection.
Format	Int
Length	1
Possible Values	'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
Conditions	Provided only in New Order Request rejection response and Order Collar Rejection report.
Used In	EXECUTION REPORT (8)

ORDSTATUS

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

Field Name	OrdStatus **ALL**
Possible Values	'0' New '1' Partially filled '2' Filled '3' Done for Day '4' Cancelled '5' Replaced '6' Pending Cancel '8' Rejected 'C' Expired 'E' Pending Replace 'S' Cancelled by Market Operation 'O' Eliminated by corporate event 'P' Cancelled by STP 'Z' Too many collar breach attempts
Conditions	Always provided.
Used In	EXECUTION REPORT (8) ORDER CANCEL REJECT (9) TCS NOTICE (U8)

ORDTYPE

Field Name	OrdType ~~TCS~~
FIX Tag	**40**
Description	Order type. Price type of the order.
Format	Char
Length	1
Possible Values	'1' Market SP '2' Limit SP '3' Stop RM / Stop on Quote NW '4' Stop Limit RM / Stop on Quote Limit NW 'P' Pegged ~~NW~~ ~~BM~~ ~~PM~~ 'K' Market To Limit RM PM
Conditions	In New Order Single (D): mandatory. In Order Cancel/Replace Request (G): mandatory, must differ from 'P' (pegged). In Order Cancel Request (F): ignored. In Execution Report (8): ■ In Order Information reports and Trading Desk Trade Cancellation reports, always provided with the OrdType value associated with the order; ■ In New Order Request rejection response, provided with the OrdType value associated with the request, except in case of rejection for "OrderQty not valuated"; ■ Else not provided. 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	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

ORIGCLORDID

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

OTHERFACTOR

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

P

PARTYID

Field Name	PartyID TCS
FIX Tag	**448**
Description	Party ID.
	Used to identify one of the parties related to the trade being reported using the OTC trade reporting facility.
Format	String
Length	11

Field Name	PartyID TCS
Possible Values	Depends on PartyRole.
Conditions	In TCS Declaration (UD), the party IDs component block for which PartyRole = '17' is mandatory. This block is optional for other PartyRole values.
Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

PARTYIDSOURCE

Field Name	PartyIDSource TCS
FIX Tag	**447**
Description	Party ID source. Used to identify the source of the specified PartyID.
Format	String
Length	11
Possible Values	'B' BIC code 'C' Generally accepted market participant ID
Conditions	In TCS Declaration (UD) and TCS Trade Entry (UT): mandatory. In TCS Notice (U8) and TCS Trade Entry Notice (Ut): always provided.
Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

PARTYROLE

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

PEGDIFFERENCE

Field Name	PegDifference NW TCS PM
FIX Tag	**211**
Description	Price difference for a peg order. Used to indicate the signed amount added to the peg reference for a pegged order.
Format	PrOff
Length	10
Possible Values	'0' or 'Price difference value'
Conditions	If DarkIndicator = '1' (Yes) : In New Order Single (D): mandatory if OrdType = 'P' (Pegged) or if UndisclosedExecInst = 'M', 'R' or 'P'. If DarkIndicator = '0' (No) or is not provided: In New Order Single (D): mandatory if OrdType = 'P' (Pegged), '0' being the only value currently authorized. In Execution Report (8): ■ In New Order Request rejection response, provided only with OrdType = 'P' in case of rejection for invalid PegDifference reason (≠0). ■ Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

PERIODSTATUS

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

POSSDUPFLAG

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

POSSRESEND

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

PREMATCHINGINDICATOR

Field Name	PreMatchingIndicator TCS
FIX Tag	**10042**
Description	Pre-matching delay indicator for a TCS trade.
Format	Char
Length	1
Possible Values	'0' Not pre-matched
	'1' Pre-matched for the next fixing
	'2' Pre-matched for the second next fixing
	'3' Pre-matched for the third next fixing
	'4' Pre-matched for the fourth next fixing
	'5' Pre-matched for the fifth next fixing
Used In	TCS NOTICE (U8)

PREVIOUSDAYFLAG

Field Name	PreviousDayFlag TCS
FIX Tag	**9972**
Description	Flag indicator whether declaration matched at D or D-1.
Format	Char
Length	1
Possible Values	'1' Previous day
	'2' Current day
Used In	TCS NOTICE (U8)

PRICE

Field Name	Price **ALL**
FIX Tag	**44**

Field Name	Price **ALL**
Description	Instrument price per unit of quantity (share). `TCS` Used as well when Fund Manager indicates the price of a pre-matched TCS trade with OperationTypeIndicator = 'I' (dealt by quantity).
Format	Price
Length	10
Possible Values	Price

Conditions	In New Order Single (D) and Order Cancel/Replace Request (G) requests:
	■ Mandatory if OrdType set to '2' (Limit) or '4' (Stop Limit);
	■ Forbidden if OrdType set to '1' (Market), '3' (Stop) or 'K' (Market To Limit);
	■ Optional if OrdType set to 'P' (Pegged).
	
	In Price Input (UI) request:
	■ Mandatory if:
	  - InputPxType = 'V' and the ClassValuationType value defined at the associated class level[3] is 'F', or
	  - InputPxType = 'R' and the FirmConnectionType value defined at the associated firm level is 'Z', or
	  - InputPxType = 'A' and the ClassAIPType value defined at the associated firm level is 'F'.
	■ Forbidden if InputPxType = 'V' and the ClassValuationType value defined at the associated class level is 'R'.
	■ Ignored in other cases.
	
	In Execution Report (8):
	■ In Order Information reports and Trading Desk Trade Cancellation reports, provided with the Price value of the associated order, if any;
	■ In New Order Request rejection response, provided with the Price value of the request, if any;
	■ In Order Status Request rejection response, not provided.

Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) PRICE INPUT (UI) EXECUTION REPORT (8) TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS PRICE INPUT (Up) TCS PRICE ACK (Ua) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

Q

QUANTNOTATION

Field Name	QuantNotation `TCS`
FIX Tag	**10058**
Description	Quantity notation. Defines the valuation method of a declaration or a trade on the instrument: number of shares/bonds, or amount of capital traded.
Format	String
Length	3
Possible Values	'UNT' Units 'FMT' Facial amount

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[3] 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).

Field Name	QuantNotation TCS
Conditions	Provided when OperationTypeIndicator = 'K', 'L', 'M' or 'N'.
Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

R

REFMSGTYPE

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

REFSEQNUM

Field Name	RefSeqNum **ALL**
FIX Tag	**45**
Description	Reference sequence number of the rejected message.
Format	Int
Length	15
Possible Values	Integer
Conditions	Always provided.
Used In	REJECT (3) BUSINESS MESSAGE REJECT (j)

REFTAGID

Field Name	RefTagID **ALL**
FIX Tag	**371**
Description	Field tag reference. Tag number of the FIX field being referenced.
Format	Int
Length	5
Possible Values	Integer

Field Name	RefTagID **ALL**
Conditions	Optional.
Used In	REJECT (3)

RESETSEQNUMFLAG

Field Name	ResetSeqNumFlag **ALL**
FIX Tag	**141**
Description	Sequence number reset flag. Indicates that both sides of the FIX session should reset sequence numbers (MsgSeqNum).
Format	Bool
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 ~~TCS~~
FIX Tag	**47**
Description	Order origin. Indicates the capacity of the firm placing the order and hence the associated account type.
Format	Char
Length	1
Possible Values	'1' Client '2' House '3' RLO RM '4' RO RM '6' Liquidity Provider RM PM NW '7' Related Party '8' Riskless Principal SP 'S' SI Order RM

Field Name	Rule80A ~~TCS~~
Conditions	In New Order Single (D) and Order Cancel/Replace Request (G): mandatory. In Bulk Quote (UB): mandatory, must be '6' – Liquidity Provider. In Order Mass Cancel Request (q): optional criterion. In Order Mass Cancel Report (r): provided with the value of the request, if any. In Execution Report (8): ■ In Order Information reports, provided with the Rule80A value of the associated order; ■ In New Order Request rejection response, provided with the Rule80A value of the request, except in case of "Rule80A not valuated" rejection; ■ In Order Status Request rejection response, not provided; ■ Else not provided. In Bulk Quote Ack (UJ): always provided. **RM** Non-LP members are not allowed to send New Order Single (D) and Order Cancel/Replace Request (G) messages with Rule80A = '6'. **RM** 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. **PM** '6' (Liquidity Providers) only value permitted for sell orders; '1'(Client), '2' (House) and '7' (Related Party) only values permitted for buy orders.
Used In	NEW ORDER SINGLE (D) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL/REPLACE REQUEST (G) BULK QUOTE (UB) BULK QUOTE ACK (UJ) EXECUTION REPORT (8) ORDER MASS CANCEL REPORT (r)

S

SECURITYSTATUS

Field Name	SecurityStatus **NW**
FIX Tag	**9936**
Description	Instrument status.
Format	Char
Length	1
Possible Values	'O' Inherited 'H' Halted 'C' Closed
Conditions	Always provided.
Used In	ONE SIDE ONLY PERIOD NOTICE (UN)

SENDERCOMPID

Field Name	SenderCompID **ALL**
FIX Tag	**49**
Description	Identifier of the message sender. Inbound messages: firm ID (direct access) or Service Bureau ID (sent back in TargetCompID in outbound application messages). Outbound messages: gateway ID.

Field Name	SenderCompID **ALL**
Format	String
Length	11
Possible Values	Inbound: Firm ID Outbound: 'EURONEXT'
Conditions	In inbound messages, mandatory: ■ Direct access: reference ID of the Firm; ■ Service Bureau: reference ID of the Service Bureau. In outbound messages, always provided with the CCG ID.
Used In	Message Header

SENDERLOCATIONID

Field Name	SenderLocationID **ALL**
FIX Tag	**142**
Description	Firm's front-end server ID. Identifier of the Firm's front-end server (Trading Application Issuer). Mandatory only in the inbound Logon (A) message. The gateway checks the value against the connection name. In case of failure, a Logout (5) message is issued with the appropriate reject reason.
Format	String
Length	11
Possible Values	Front-end server ID (agreed with Exchange)
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	Message Header

SENDINGTIME

Field Name	SendingTime **ALL**
FIX Tag	**52**
Description	Time of message transmission.
Format	TmSt
Length	17
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Inbound messages: mandatory. Outbound messages: always provided.
Used In	Message Header

SESSIONREJECTREASON

Field Name	SessionRejectReason **ALL**
FIX Tag	**373**
Description	Session reject reason code. Code to identify the reason for a session-level rejection message.
Format	Int

Field Name	SessionRejectReason **ALL**
Length	2
Possible Values	'0' Invalid tag number '1' Required tag missing '2' Tag not defined for this message type '3' Undefined tag '4' Tag specified without a value '5' Value is incorrect (out of range) for this tag '6' Incorrect data format for value '7' Decryption problem '8' Signature problem '9' CompID problem '10' SendingTime accuracy problem '11' Invalid MsgType
Conditions	Optional
Used In	REJECT (3)

SETTLEMENTFLAG

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

SETTLPERIOD

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

SIDE

Field Name	Side **ALL**
FIX Tag	**54**
Description	Order side.
Format	Char
Length	1
Possible Values	(see message structures) '0' None (for Request for Size (Ur) messages only) '1' Buy '2' Sell '8' Cross SP PM
Conditions	SP PM Cross orders are only authorized for new orders, i.e. in inbound message New Order Single (D) and in outbound message Execution Report (8) when related to a new order (SP PM Cross orders are not allowed). In New Order Single (D), Order Cancel/Replace Request (G) and One Side Only Period (UO): mandatory. In Order Mass Cancel Request (q): optional criterion. In Order Mass Cancel Report (r): provided with the value of the request, if any. In Execution Report (8): ■ In Order Information reports and Trading Desk Trade Cancellation reports, always provided with the Side value of the concerned order; ■ In New Order Request rejection response, provided with the Side value indicated in the request, except in case of rejection due to "Side not valuated"; ■ Else not provided. In One Side Only Period Ack (UP) and One Side Only Period Notice (UN): always provided. PM Sell ('2') value forbidden for non-LP orders on the Primary Market segment. Buy ('1') value forbidden for LP orders on the Primary Market segment.
Used In	NEW ORDER SINGLE (D) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL/REPLACE REQUEST (G) ONE SIDE ONLY PERIOD (UO) ONE SIDE ONLY PERIOD ACK (UP) ONE SIDE ONLY PERIOD NOTICE (UN) REQUEST FOR SIZE (Ur) REQUEST FOR SIZE ACKNOWLEDGEMENT (Us) EXECUTION REPORT (8) ORDER MASS CANCEL REPORT (r) TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

STOPPX

Field Name	StopPx RM NW
FIX Tag	**99**
Description	Stop price. Trigger price for stop orders.
Format	Price
Length	10
Possible Values	Price

Field Name	StopPx RM NW
Conditions	In New Order Single (D) and Order Cancel/Replace Request (G): ■ Mandatory if OrderType = '3' (Stop) or '4' (Stop Limit) ■ Forbidden in other cases. (SP PM Stop orders are not allowed) In Execution Report (8): ■ In Order Information reports, provided with the StopPx value of the associated order, if any; ■ In New Order Request rejection response, provided with the StopPx value of the request, except in case of rejection due to "StopPx not valuated". ■ Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

STPINDICATOR

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

SYMBOL

Field Name	Symbol **ALL**
FIX Tag	**55**
Description	Instrument Trading Code. Trading code identifying the instrument.
Format	String
Length	12
Possible Values	ISIN or ISIN-like

Field Name	Symbol **ALL**
Conditions	In New Order Single (D), Order Cancel/Replace Request (G), Order Cancel Request (F), Bulk Quote (UB), One Side Only Period (UO), Liquidity Provider Command (UZ), Price Input (UI), TCS Declaration (UD), TCS Trade Entry (UT) and TCS Price Input (Up): mandatory.
	In Order Status Request (H): ignored for single retransmission. *Future use* ▶ *optional for retransmission of a set of orders.*
	In Order Mass Cancel Request (q): mutually exclusive with ClassID, one and only one of the two fields must be provided.
	In One Side Only Period Ack (UP), One Side Only Period Notice (UN), Quote Request (UL), Request for Execution (UM), TCS Price Ack (Ua), TCS Notice (U8) and TCS Trade Entry Notice (Ut): always provided.
	In Order Mass Cancel Report (r): provided with the Symbol value of the request, if any.
	In Order Cancel Reject (9): provided with the Symbol value of the request, except in case of rejection due to "Symbol not valuated".
	In Execution Report (8):
	■ In Order Information reports and Trading Desk Trade Cancellation reports, always provided with the Symbol value of the concerned order;
	■ In New Order Request rejection response, provided with the Symbol value indicated in the request, except in case of rejection due to "Symbol not valuated";
	■ Else not provided.
Used In	NEW ORDER SINGLE (D)
	ORDER CANCEL REQUEST (F)
	ORDER MASS CANCEL REQUEST (q)
	ORDER CANCEL/REPLACE REQUEST (G)
	ORDER STATUS REQUEST (H)
	PRICE INPUT (UI)
	BULK QUOTE (UB)
	ONE SIDE ONLY PERIOD (UO)
	LIQUIDITY PROVIDER COMMAND (UZ)
	BULK QUOTE ACK (UJ)
	ONE SIDE ONLY PERIOD ACK (UP)
	ONE SIDE ONLY PERIOD NOTICE (UN)
	QUOTE REQUEST (UL)
	REQUEST FOR SIZE (Ur)
	REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)
	REQUEST FOR EXECUTION (UM)
	EXECUTION REPORT (8)
	ORDER CANCEL REJECT (9)
	ORDER MASS CANCEL REPORT (r)
	REQUEST ACK MESSAGE (Uy)
	TCS DECLARATION (UD)
	TCS TRADE ENTRY (UT)
	TCS PRICE INPUT (Up)
	TCS PRICE ACK (Ua)
	TCS NOTICE (U8)
	TCS TRADE ENTRY NOTICE (Ut)

SWEEPORDER

Field Name	SweepOrder RM
FIX Tag	**20007**
Description	Sweep Order indicator.
	Choice for a member to apply a sweep to his order between both LIT and Dark liquidity.
Format	Char

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Field Name	SweepOrder RM
Length	1
Possible Values	'0' or null　　　　No '1'　　　　　　　Yes
Conditions	
Used In	NEW ORDER SINGLE (D)

T

TARGETCOMPID

Field Name	TargetCompID ALL
FIX Tag	**56**
Description	Message receptor ID. Inbound messages: gateway ID. Outbound messages: Firm ID (direct access) or Service Bureau ID (same as SenderCompID in inbound application messages).
Format	String
Length	11
Possible Values	(see message structures) Inbound: 'EURONEXT' Outbound: Firm ID
Conditions	Inbound messages: mandatory: ■　Direct access: reference identifier of the Firm; ■　Service Bureau access: reference identifier of the Service Bureau. Outbound messages: always provided with the identifier of the CCG.
Used In	Message Header

TCSMSGTYPE

Field Name	TCSMsgType TCS
FIX Tag	**9973**
Description	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.
Format	String
Length	4
Possible Values	'0402'　　TCS declaration cancellation '0403'　　TCS declaration refusal '0404'　　TCS trade cancellation
Used In	TCS C&R (UF)

TCSERRORCODE

Field Name	TCSErrorCode TCS
FIX Tag	**9975**

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Field Name	TCSErrorCode TCS
Description	TCS error message ID. Provides the TCS error code when a declaration is rejected for functional reason.
Format	String
Length	6
Possible Values	Numerical
Used In	TCS MESSAGE REJECT (Uj)

TECHNICALORDTYPE

Field Name	TechnicalOrdType TCS
FIX Tag	**9941**
Description	Order technical origin. Indicates the nature of the order issuer; for example, it can be a manual entry, or an order coming from a Program Trading system.
Format	Char
Length	1
Possible Values	'I' Index trading arbitrage 'P' Portfolio strategy 'G' Unwind order 'A' Other orders (default) 'C' Cross margining
Conditions	In New Order Single (D), Order Cancel/Replace Request (G) and Bulk Quote (UB): optional. Absence of this field is interpreted as 'A' (other orders). In Order Mass Cancel Request (q): optional criterion. In Order Mass Cancel Report (r) and Bulk Quote Ack (UJ): provided with the value of the request, if any. In Execution Report (8): ■ In Order Information reports, always provided with the TechnicalOrdType value of the concerned order, if any; ■ In New Order Request rejection response, provided with the TechnicalOrdType value indicated in the request, if any; ■ Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER MASS CANCEL REQUEST (q) ORDER CANCEL/REPLACE REQUEST (G) BULK QUOTE (UB) BULK QUOTE ACK (UJ) EXECUTION REPORT (8) ORDER MASS CANCEL REPORT (r)

TESTREQID

Field Name	TestReqID **ALL**
FIX Tag	**112**
Description	Test request message ID. Identifier included in Test Request (1) message to be returned in resulting heartbeat.
Format	String
Length	24

Field Name	TestReqID **ALL**
Possible Values	Numerical
Conditions	In inbound Test Request (1): mandatory.
	In outbound Test Request (1): always provided.
	In inbound Heartbeat (0): mandatory in message responding to a Test Request (1) issued by the gateway; must be the same value as the request. Ignored in messages not responding to a Test Request (1).
	In outbound Heartbeat (0): always provided in message responding to a Test Request (1) issued by the member, with the same value as in the request. Never provided in messages not responding to a Test Request (1).
Used In	HEARTBEAT (0)
	TEST REQUEST (1)

TEXT

Field Name	Text **ALL**
FIX Tag	**58**
Description	Request status or error text.
	Provides a status of the originating request or a textual explanation in case of request rejection.
Format	String
Length	(see message structures)
	UD, U8: 10
	8, 9, UP, Uy: 40
	j, 3, 5 Uj: 100
Possible Values	Alphanumerical
Conditions	In Execution Report (8), Order Cancel Reject (9), Request Ack Message (Uy) and One Side Only Period Ack (UP): always provided.
	In Reject (3), Logout (5) and Business Message Reject (j): provided when possible, with a message giving the rejection or logout reason.
Used In	REJECT (3)
	LOGOUT (5)
	ONE SIDE ONLY PERIOD ACK (UP)
	REQUEST FOR SIZE ACKNOWLEDGEMENT (Us)
	EXECUTION REPORT (8)
	ORDER CANCEL REJECT (9)
	BUSINESS MESSAGE REJECT (j)
	REQUEST ACK MESSAGE (Uy)
	TCS DECLARATION (UD)
	TCS NOTICE (U8)
	TCS MESSAGE REJECT (Uj)

TIMEINFORCE

Field Name	TimeInForce TCS
FIX Tag	**59**
Description	Time in force validity.
	Specifies how long the order remains in effect. Absence of this field is interpreted as '0' (Day).
Format	Char
Length	1

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Field Name	TimeInForce ~~TCS~~
Possible Values	'0' Day '1' GTC (Good Till Cancel) `RM` `PM` '2' VFA (Valid For Auction) `RM` '3' IOC (Immediate Or Cancel) '4' FOK (Fill Or Kill) `RM` '6' GTD (Good Till Date) `RM` `NW` / GTT (Good Till Time) ~~NW~~ ~~PM~~ '7' VFC (Valid For Closing auction) `RM`
Conditions	`NW` GTT validity allowed on default segment only. `PM` Only the GTC validity is allowed on the Primary Market segment. In New Order Single (D) and Order Cancel/Replace Request (G): optional; absence of this field is interpreted as '0' (Day). In Execution Report (8): ■ In Order Information reports, always provided with the TimeInForce value of the concerned order, if any; ■ In New Order Request rejection response, provided with the TimeInForce value indicated in the request, if any; ■ Else not provided.
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8)

TIMESTAMP

Field Name	Timestamp ~~TCS~~
FIX Tag	**10072**
Description	Event timestamp. Provides a timestamp for an event depending on the context.
Format	TmStMs
Length	24
Possible Values	YYYYMMDD-hh:mm:ss.µµµµµµ
Conditions	Populated in case of ClassEvent = 'F' (failover of a trading unit) and corresponds to the last order updated in the memory of the defective TU. Not provided in other cases.
Used In	CLASS EVENT (UQ)

TOTALAFFECTEDORDERS

Field Name	TotalAffectedOrders ~~TCS~~
FIX Tag	**533**
Description	Number of orders cancelled upon mass cancel request.
Format	Int
Length	9
Possible Values	'0'..'10^{10}-1' or '-1' upon request acknowledgement
Conditions	Provided with the actual number of cancelled orders when the Order Mass Cancel Report (r) is sent at the end of the bulk cancellation.
Used In	ORDER MASS CANCEL REPORT (r)

TRADINGSESSIONID

Field Name	TradingSessionID TCS
FIX Tag	**336**
Description	Session ID or combination of session IDs for which the order is valid. *Note: For European Markets, multiple Trading Sessions in a single calendar day is not currently supported. For this reason, this field is forced to '123' (All sessions) by the UTP trading engine when processing the D and G messages, and is not provided in the Execution report. However, Members may already provide this field in the D and G messages even it is not used by UTP at the moment. The field is checked by the gateway and messages are rejected when syntax or value is invalid.*
Format	String
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
Conditions	In New Order Single (D) and Order Cancel/Replace Request (G): part of the optional repeating group introduced by the NoTradingSessions field. Accepted values are '1', '2' or '3' (one character only). If NoTradingSessions is provided, the first n occurrences of TradingSessionID (where n = NoTradingSessions) are mandatory. If the number of occurrences is less than announced, CCG rejects the message. On the other hand, extra occurrences are ignored. If NoTradingSessions is not provided, any occurrence of TradingSessionID is ignored. Please not that the UTP trading engine (not CCG) currently forces this field to '123' (All sessions). In Execution Report (8): not provided currently (may be populated in the future with the value – or combination of values – provided in the request). In Trading Session Status (h): always set to '2' (Core session).
Used In	NEW ORDER SINGLE (D) ORDER CANCEL/REPLACE REQUEST (G) EXECUTION REPORT (8) TRADING SESSION STATUS (h)

TRANSACTID

Field Name	TransactID TCS
FIX Tag	**9924**
Description	MiFID trade reference. Unique identifier of the trade provided by the issuer.
Format	String
Length	30
Possible Values	Numerical
Conditions	Mandatory
Used In	TCS TRADE ENTRY (UT) TCS TRADE ENTRY NOTICE (Ut)

TRANSACTIONTYPEINDICATOR

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

Conditions	Available for the following TCS operation types:
	■ Regulated operation types:
	  '0' Out of Market
	■ OTC operation types:
	  'M' OTC Publication
	  'N' OTC Reporting and Publication
	  'K' OTC Trade

Used In	TCS DECLARATION (UD) TCS TRADE ENTRY (UT) TCS NOTICE (U8) TCS TRADE ENTRY NOTICE (Ut)

TRANSACTTIME

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

TRANSPARENCYIND

Field Name	TransparencyInd RM
FIX Tag	**20006**
Description	Execution and Transparency type Indicator. Indicator that highlights if the trade execution has been performed in the LIT or in the Dark.
Format	Char
Length	1
Possible Values	'0' : Lit Trade / Regular Trade '1' : Dark trade with immediate publication '2' : Dark trade with deferred publication
Conditions	Applicable only for orders eligible to the Dark liquidity
Used In	EXECUTION REPORT (8)

U

UNDISCLOSEDEXECINST

Field Name	UndisclosedExecInst RM
FIX Tag	**20005**
Description	Undisclosed ExectInst. ExectInst related to the undisclosed part of an Iceberg order eligible to a matching in the Dark.
Format	Char
Length	1
Possible Values	'L' Limit 'M' Peg Midpoint 'R' Primary Peg 'P' Market Peg
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity.
Used In	NEW ORDER SINGLE (D)

UNDISCLOSEDPRICE

Field Name	UndisclosedPrice RM
FIX Tag	**20004**
Description	Undisclosed limit price for the undisclosed part of an Iceberg order. Optional price a member car give to the undisclosed part of an Iceberg order if this one is eligible to the Dark liquidity.
Format	Price
Length	10
Possible Values	Price
Conditions	Applicable only for iceberg orders eligible to the Dark liquidity.
Used In	NEW ORDER SINGLE (D)

UTPExID

Field Name	UTPExID ~~TCS~~
FIX Tag	**9731**
Description	Trade reference ID by instrument & day.
	Field used as a reference identifier for a trade, uniqueness is guaranteed within a single trading day and for a given instrument.
	This field is provided in case of fill, partial fill or trade cancellation.
	For example, let x be the reference identifier of a given trade, x is reported in the 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.
Format	Int
Length	24
Possible Values	Numerical
Conditions	In Order Information reports and Trading Desk Trade Cancellation reports, 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'.
Used In	EXECUTION REPORT (8)

V

VENUE

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

VWAPBEGTIME

Field Name	VWAPBegTime TCS
FIX Tag	**10026**
Description	Start time of VWAP calculation.
	Indicates the start time of VWAP calculation, when the TCS trade must be checked upon VWAP price on a given time range.
Format	TmSt
Length	17

Field Name	VWAPBegTime TCS
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Mandatory when OperationTypeIndicator = 'E'.
Used In	TCS DECLARATION (UD)
	TCS NOTICE (U8)

VWAPEndTime

Field Name	VWAPEndTime TCS
FIX Tag	**10027**
Description	End time of VWAP calculation.
	Indicates the end time of VWAP calculation, when the TCS trade must be checked upon VWAP price on a given time range.
Format	TmSt
Length	17
Possible Values	YYYYMMDD-hh:mm:ss
Conditions	Mandatory when OperationTypeIndicator = 'E'.
Used In	TCS DECLARATION (UD)
	TCS NOTICE (U8)

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: 2.3.0

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.3.0	12 Jul 2016	IT Solutions – BA Team BSA	- Revision number updated - Added fields DisplayQtyRdm, UndisclosedPrice, UndisclosedExecInst, DarkIndicator, DisplayedOrderInteraction, MinQtyType, DefTradReg, SweepOrder in message New Order (D) - Added fields TransparencyInd and DarkIcebergEligible in message in message Execution Report (8) - Definition updated for MinQty, ExecInst, MiscFeeAmt and PegDifference
2.27	22 Jan. 2016	IT Solutions – BA Team TCH	**RM** In the ContraBroker field definition, add the case of non-clearable instrument where the counterpart Firm ID is populated in the Execution Report (8) message. **SP** Remove Best-bid peg and Best-offer peg values from the possible value range of the ExecInst field.
2.26	07 Sep. 2015	IT Solutions – BA Team BSA	Message "TCS Notice U(8)": - New field MiscFeeAmt added - Field OderQty updated with a new size of 16. Message "TCS Declaration" (UD): - Field OderQty updated with a new size of 16.
2.25	07 Sep. 2015	IT Solutions – BA Team FBO	- Fixed definition of ClOrdID: unicity per broker/instrument, removed any reference to routing. - Updated document template.
2.24	15 Jun. 2015	IT Solutions – BA Team VPO	- Added new possible value 'Z' for OrdStatus.
2.23	2 Oct. 2014	IT Solutions – BA Team TCH	- Detail all cases (including Public Auctions Market (VPU)) where the counterpart field ContraBroker is filled in message Execution Report (8).
2.22	9 July 2014	IT Solutions – BA Team PCH	- Added fields ClientIDMiFID, ClientIDMiFIDCross, ClientIDType, ClientIDTypeCross in message TCS Notice (U8). - Modified field length and format for OrigClOrdID (was Int (8) now is String (30)). - Corrected Message Header to set Ur in inbound messages and Us in outbound messages. - Added Ur and Us to the MsgType possible Values.
2.21	22 Apr. 2014	IT Solutions – BA Team PCH	- Added new message Request for Size (Ur). - Added new message Request For Size Acknowledgement (Us). - Added Ur and Us to inbound message types in the Message Header. - Removed trading engine NAE from message specifications.
2.20	31 Mar. 2014	IT Solutions – BA Team PCH	- Added new field STP Indicator in New Order (D) and Cancel/Replace Order (G). - Added STPIndicator field description. - Added new possible value 'P' for OrdStatus.

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.19	27 Mar. 2014	IT Solutions – BA Team TCH	NW Rename **TAKO** (Trading After Knock-Out) service as **PAKO** (Payment After Knock-Out) service throughout the document.
2.18	30 Aug. 2013	IT Solutions – BA Team TCH	NW Specify that the Request Ack Message (Uy) message is also used as the acknowledgement to the Liquidity Provider Command (UZ) message.
2.17	31 Jul. 2013	IT Solutions – BA Team TCH	NW Add Liquidity Provider Command (UZ) message for the KIBI/KOBI/TAKO initiative. NW Add LPActionCode FIX tag description. Replace in all messages Instrument ID by Instrument Trading Code.
2.16	15 Mar. 2013	Euronext IT	PM Minor updates to Field Description section.
2.15	15 Jan. 2013	Euronext IT	TCS In TCS Notice (U8), the value range of field PreMatchingIndicator has been extended following pre-matching facility enhancement. Fix: field OrdStatus used by all applications (including TCS).
2.14a	30 Nov. 2012	Euronext IT	Fix: in Trading Session Status (h) message, new possible value '2' for OrdEntryAllowed allowing to precise whether order entry has been automatically ('0') or manually ('2') forbidden.
2.14	11 Oct. 2012	Euronext IT	TCS Fix: In TCS Declaration (UD) and TCS Notice (U8), Account repeating group introduced in previous version replaced with the Account & AccountCounterparty field pair ('NoAccounts' flag removed accordingly, its tag number 10075 reused for new AccountCounterparty field). TCS Fix: ContractMultiplier format (float instead of IFT/QMT). TCS Fix: PartyIDSource now marked as ignored in inbound messages. TCS Fix: removed value '7' (Entering ID) from PartyRole field's possible values. TCS Fix:NoPartyIDs repeating block has up to 3 occurrences (instead of 5). TCS Fix: VWAPBegTime and VWAPEndTime fields of type TmSt (instead of String). TCS Fix: QuantNotation length set to 3 (instead of 2). Fix: variable length of Text field depending on messages.
2.13	12 Sep. 2012	Euronext IT	TCS In TCS Declaration (UD) and TCS Notice (U8), new flag 'NoAccounts' and creation of a repeating group for Account fields.
2.12	2 Jul. 2012	Euronext IT	TCS In TCS Declaration (UD) and TCS Notice (U8), addition of fields DefTradInd and Account. TCS In TCS Trade Entry Notice (Ut) and TCS Notice (U8), field ByPassControlFlag forced to '1' if OperationTypeIndicator = 'L'. TCS In TCS Trade Entry (UT), TCS Declaration (UD), TCS Trade Entry Notice (Ut) and TCS Notice (U8), new indicator TransactionTypeIndicator. TCS TCS Message Reject (Uj) usage updated as this message is also used to give more information about rejection of TCS Price Input (Up). TCS SettlementFlag mandatory if OperationTypeIndicator ≠ 'L', 'M' or 'N'. PM In Order Characteristics section, Market To Limit order type in scope of Primary Market segment. PM Added Primary Market segment order restrictions to Conditions section of field descriptions for SideOrdType, TimeInForce and Rule80A fields. Added unavailability of Order Cancel/Replace Request (G) for buy orders in Primary Market segment.
2.11	14 Mar. 2012	Euronext IT	Timestamp field format changed to TmSt instead of Int and with a precision of a micro-second (µs).
2.10	5 Dec. 2011	Euronext IT	Added Order Status Request (H) and Class Event (UQ) messages.

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