

Document title

## SBE TEMPLATE 107 – NEW FEATURES

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## 1. SUMMARY

Please find below the list of exhaustive changes introduced by the implementation of the SBE Template 107 (versus SBE template version 105) on OEG and MDG messages, fields and values as well as the standing data files. For an explanation of the changes, please refer to the Optiq OEG Client Specifications – SBE Interface or Optiq MDG Client Specifications.

### Rationale

This version of SBE was introduced mainly to cover two new projects and to provide an enhancement on one existing project:

- **ETF Access Phase 1:** All European ETF Listings, Lit, LiS firm order capabilities, Multilateral RFQ
- **Large-in-scale features on the central order book**
- **Euronext Dublin migration:** ISE ETFs migration : EMM value addition of listed not traded instruments (SBE template minimal version for Dublin migration is 105)

**Impacted segments originally:** ETF, Equities.

### Details of the changes

- No impact on existing messages and kinematics on ETF segment as well as any other segment thanks to the backward and forward compatibility.
- **New features (new values & messages)** will be available on the ETF segment for the customers who want to use the new ETF Access service.
- For Euronext Dublin : a new market place will be available for listed but not traded instruments.

	OEG template	MDG template:	Standing Data file:
Impact	yes	yes	yes
Root block	yes	yes	N/A
Repeating sections	yes	yes	N/A

## 2. IMPACT ON OEG SBE TEMPLATE

OEG SBE Template 105	OEG SBE Template 107	Change Purpose
<pre> &lt;sbe:messageSchema   xmlns:sbe="http://fixprotocol.io/2016/sbe"   xmlns:enx="http://www.euronext.com/dd"   xmlns:str="http://exslt.or   g/strings" xmlns:ext="http://exslt.org/common"     package="com.euronext.optiq.dd" id="0"     version="105" semanticVersion="1.4.0" des   cription="OEG Binary" byteOrder="littleEndian"&gt;   </pre>	<pre> &lt;sbe:messageSchema   xmlns:sbe="http://fixprotocol.io/2016/sbe"   xmlns:enx="http://www.euronext.com/dd"   xmlns:str="http://exslt.or   g/strings" xmlns:ext="http://exslt.org/common"     package="com.euronext.optiq.dd" id="0"     version="107" semanticVersion="1.5.0" des   cription="OEG Binary" byteOrder="littleEndian"&gt;   </pre>	New version template SBE <b>107</b>
<pre> &lt;validValue   name="Retail_Liquidity_Provider"&gt;3&lt;/validValue&gt;   </pre>	<pre> &lt;validValue   name="Retail_Liquidity_Provider"&gt;3&lt;/validValue&gt;   &lt;validValue name="RFQ_Liquidity_Provider"     sinceVersion="107"&gt;12&lt;/validValue&gt;   </pre>	New field <b>RFQ_Liquidity_Provider</b> for ETF Access project
<pre> &lt;enum name="LogonRejectCode_enum"   encodingType="uint8"&gt;   </pre>	<pre> &lt;enum name="OrderCategory_enum"   encodingType="uint8"&gt;   &lt;validValue name="Lit_Order"&gt;1&lt;/validValue&gt;   &lt;validValue name="LIS_Order"&gt;2&lt;/validValue&gt;   &lt;validValue name="Quote_Request"&gt;3&lt;/validValue&gt;   &lt;validValue     name="RFQ_LP_Answer"&gt;4&lt;/validValue&gt;     &lt;enum name="LogonRejectCode_enum"       encodingType="uint8"&gt;       </pre>	New field <b>Order Category and values</b> for LiS project
<pre> &lt;validValue   name="ETF_MTF_NAV_Central_Order_Book"&gt;8&lt;/validVal   ue&gt;   </pre>	<pre> &lt;validValue   name="ETF_MTF_NAV_Central_Order_Book"&gt;8&lt;/validVal   ue&gt;   </pre>	New EMM field <b>Listed_not_traded</b> for ISE project

SBE template 107 – New Features

	<pre>&lt;validValue name="Not_Applicable"&gt;99&lt;/validValue&gt;</pre> <pre>&lt;validValue name="Listed_not_traded" sinceVersion="107"&gt;9&lt;/validValue&gt;</pre> <pre>&lt;validValue name="Not_Applicable"&gt;99&lt;/validValue&gt;</pre>	
<pre>&lt;enum name="RecipientType_enum" encodingType="uint8"&gt;</pre> <pre>    &lt;validValue name="RFQ_partially_or_fully_matched_with_other_counterparts"&gt;13&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="RFQ_Not_matched_due_to_issuer_orders_features"&gt;15&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="ETF_MTF_NAV_Trade_price_in_bp"&gt;37&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="ETF_MTF_NAV_Dark_Trade_price_in_bp"&gt;38&lt;/validValue&gt;</pre>	<pre>&lt;enum name="RecipientType_enum" encodingType="uint8" deprecated="106"&gt;</pre> <pre>    &lt;validValue name="RFQ_partially_or_fully_matched_with_other_counterparts" deprecated="106"&gt;13&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="RFQ_Not_matched_due_to_issuer_orders_features" deprecated="106"&gt;15&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="ETF_MTF_NAV_Trade_price_in_bp" deprecated="107"&gt;37&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="ETF_MTF_NAV_Dark_Trade_price_in_bp" deprecated="107"&gt;38&lt;/validValue&gt;</pre>	<p>Deprecated enum <a href="#">RecipientType</a> for ETF Access project</p> <p>Deprecated Value for ETF Access project</p> <p><a href="#">RFQ_partially_or_fully_matched_with_other_counterpart</a></p> <p><a href="#">RFQ_Not_matched_due_to_issuer_orders_features</a></p> <p><a href="#">ETF_MTF_NAV_Trade_price_in_bp</a></p> <p><a href="#">ETF_MTF_NAV_Dark_Trade_price_in_bp</a></p>
<pre>    &lt;validValue name="Order_cancelled_due_to_a_Kill_command"&gt;17&lt;/validValue&gt;</pre>	<pre>    &lt;validValue name="Order_cancelled_due_to_a_Kill_command"&gt;17&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="LP_Order_cancelled_due_to_RFQ_expiration" sinceVersion="107"&gt;19&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="LP_Order_cancelled_due_to_RFQ_cancellation" sinceVersion="107"&gt;20&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="RFQ_Remaining_quantity_killed" sinceVersion="107"&gt;21&lt;/validValue&gt;</pre> <pre>    &lt;validValue name="LP_Order_cancelled_due_to_RFQ_confirmation" sinceVersion="107"&gt;22&lt;/validValue&gt;</pre>	<p>New values for ETF Access project</p> <p><a href="#">LP_Order_cancelled_due_to_RFQ_expiration</a></p> <p><a href="#">LP_Order_cancelled_due_to_RFQ_cancellation</a></p> <p><a href="#">RFQ_Remaining_quantity_killed</a></p> <p><a href="#">LP_Order_cancelled_due_to_RFQ_confirmation</a></p>

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<pre>&lt;validValue name="Guaranteed_Cross_Negotiated_deal_OILQ"&gt;40&lt;/ validValue&gt;</pre>	<pre>&lt;validValue name="Guaranteed_Cross_Negotiated_deal_OILQ"&gt;40&lt;/ validValue&gt;</pre>	New values for TRF project(derivative market)
<pre>&lt;validValue name="Large_in_Scale_Trade"&gt;41&lt;/validValue&gt;</pre>	<pre>&lt;validValue name="Large_in_Scale_Trade_in_basis_points" sinceVersion="107"&gt;42&lt;/validValue&gt; &lt;validValue name="Large_in_Scale_Package_Trade_in_basis_points" " sinceVersion="107"&gt;43&lt;/validValue&gt; &lt;validValue name="Strategy_Leg_Large_in_Scale_Trade_in_basis_poi nts" sinceVersion="107"&gt;44&lt;/validValue&gt; &lt;validValue name="Large_in_Scale_Trade"&gt;41&lt;/validValue&gt;</pre>	New fields for LiS project
<pre>&lt;choice name="DarkIndicator"&gt;0&lt;/choice&gt; &lt;choice name="DeferredTradeIndicator"&gt;1&lt;/choice&gt; &lt;choice name="DisplayedOrderInteraction"&gt;2&lt;/choice&gt; &lt;choice name="SweepOrderIndicator"&gt;3&lt;/choice&gt;</pre>	<pre>&lt;choice name="DarkIndicator"&gt;0&lt;/choice&gt; &lt;choice name="DeferredTradeIndicator" deprecated="107"&gt;1&lt;/choice&gt; &lt;choice name="DisplayedOrderInteraction" deprecated="107"&gt;2&lt;/choice&gt; &lt;choice name="SweepOrderIndicator"&gt;3&lt;/choice&gt;</pre>	Deprecated values on DarkExecutionInstruction for LiS project <b>DeferredTradeIndicator</b> <b>DisplayedOrderInteraction</b>
<pre>&lt;choice name="NAVTradeExpressedInPriceCurrency"&gt;6&lt;/choice&gt;</pre>	<pre>&lt;choice name="NAVTradeExpressedInPriceCurrency"&gt;6&lt;/choice&gt; &lt;choice name="DeferredPublication" sinceVersion="107"&gt;7&lt;/choice&gt;</pre>	New value on TradeQualifier for Dark project <b>DeferredPublication</b>
	<pre>&lt;group dimensionType="groupSizeEncoding" id="24" name="NotUsedGroup1" sinceVersion="106"&gt; &lt;/group&gt; &lt;group dimensionType="groupSizeEncoding" id="25" name="NotUsedGroup2" sinceVersion="106"&gt;</pre>	New repeating group on <b>new order</b> & <b>cancel replace</b> messages used for internal projects

SBE template 107 – New Features

<pre>&lt;group dimensionType="groupSizeEncoding" id="16"        name="CollarFields"&gt;</pre>	<pre>&lt;group dimensionType="groupSizeEncoding" id="25"        name="NotUsedGroup1" sinceVersion="106"&gt; &lt;/group&gt;  &lt;group dimensionType="groupSizeEncoding" id="26"        name="NotUsedGroup2" sinceVersion="106"&gt;</pre>	<p><b>Change incorrect repeating group ID on Reject message</b></p>
<pre>&lt;field id="12" name="endClient" presence="optional"        type="char11"/&gt;</pre>	<pre>&lt;field id="12" name="endClient" presence="optional"        type="char11"/&gt;  &lt;field id="13" name="darkExecutionInstruction"        type="DarkExecutionInstruction_set"        sinceVersion="107"/&gt;  &lt;field id="14" name="minOrderQty"        presence="optional" type="uint64_t"        sinceVersion="107"/&gt;</pre>	<p>New fields on <b>Quote request</b> Message</p> <p><b>darkExecutionInstruction</b></p> <p><b>minOrderQty</b></p>
<pre>&lt;field id="12" name="orderType"        type="OrderType_enum"/&gt;</pre>	<pre>&lt;field id="12" name="orderType"        type="OrderType_enum"/&gt;  &lt;field id="13" name="orderCategory"        presence="optional" type="OrderCategory_enum"        sinceVersion="107"/&gt;  &lt;group dimensionType="groupSizeEncoding" id="14"        name="NotUsedGroup1" sinceVersion="106"&gt; &lt;/group&gt;  &lt;group dimensionType="groupSizeEncoding" id="15"        name="NotUsedGroup2" sinceVersion="106"&gt;</pre>	<p>New field <b>Order Category</b> for LiS project and new repeating group used for internal projects on <b>Cancel request</b> messages</p>
<pre>&lt;field id="16" name="optionType" presence="optional"        type="OptionType_enum"/&gt;</pre>	<pre>&lt;field id="16" name="optionType" presence="optional"        type="OptionType_enum"/&gt;</pre>	<p>New field <b>Order Category</b> for LiS project and new repeating group used for internal projects</p>

SBE template 107 – New Features

	<pre> &lt;field id="17" name="orderCategory" presence="optional" type="OrderCategory_enum" sinceVersion="107"/&gt;  &lt;group dimensionType="groupSizeEncoding" id="18" name="NotUsedGroup1" sinceVersion="106"&gt; &lt;/group&gt;  &lt;group dimensionType="groupSizeEncoding" id="19" name="NotUsedGroup2" sinceVersion="106"&gt; &lt;/group&gt; </pre>	on MassCancel messages
<field id="21" name="optionType" presence="optional" type="OptionType_enum"/>	<pre> &lt;field id="21" name="optionType" presence="optional" type="OptionType_enum"/&gt;  &lt;field id="22" name="orderCategory" presence="optional" type="OrderCategory_enum" sinceVersion="107"/&gt; </pre>	New field <b>Order Category</b> for LiS project on MassCancelAck messages
<field id="10" name="eMM" type="EMM_enum"/>	<pre> &lt;field id="10" name="eMM" type="EMM_enum"/&gt;  &lt;field id="11" name="orderCategory" presence="optional" type="OrderCategory_enum" sinceVersion="107"/&gt; </pre>	New field <b>Order Category</b> for LiS project on OpenOrderRequest messages
<field id="8" name="totalAffectedOrders" type="int32_t"/>	<pre> &lt;field id="8" name="totalAffectedOrders" type="int32_t"/&gt;  &lt;field id="9" name="orderCategory" presence="optional" type="OrderCategory_enum" sinceVersion="107"/&gt; </pre>	New field <b>Order Category</b> for LiS project on OwnershipRequestAck messages
<field id="12" name="oEPartitionID" presence="optional" type="uint16_t"/>	<pre> &lt;field id="12" name="oEPartitionID" presence="optional" type="uint16_t"/&gt;  &lt;field id="13" name="orderCategory" presence="optional" type="OrderCategory_enum" sinceVersion="107"/&gt; </pre>	New field <b>Order Category</b> for LiS project on OwnershipRequest messages

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<pre>&lt;field id="11" name="eMM" type="EMM_enum"/&gt;  &lt;field id="12" name="rFQUpdateType"       type="RFQUpdateType_enum"/&gt;</pre>	<pre>&lt;field id="11" name="eMM" type="EMM_enum"/&gt;  &lt;field id="12" name="rFQUpdateType"       type="RFQUpdateType_enum" <b>deprecated="107"</b>/&gt;</pre>	<p>Deprecate field RFQUpdateType for ETF Access project</p>
<pre>&lt;field id="14" name="endClient" presence="optional"       type="char11"/&gt;</pre>	<pre>&lt;field id="14" name="endClient" presence="optional"       type="char11"/&gt;  <b>&lt;field id="15" name="darkExecutionInstruction"       type="DarkExecutionInstruction_set"       sinceVersion="107"</b>/&gt;  <b>&lt;field id="16" name="minOrderQty"       presence="optional" type="uint64_t"       sinceVersion="107"</b>/&gt;</pre>	<p>New fields on <b>RFQNotification</b> Message</p> <p><b>darkExecutionInstruction</b></p> <p><b>minOrderQty</b></p>
<pre>&lt;field id="14" name="recipientType"       type="RecipientType_enum"/&gt;</pre>	<pre>&lt;field id="14" name="recipientType"       type="RecipientType_enum" <b>deprecated="106"</b>/&gt;</pre>	<p>Deprecate field <b>RecipientType</b> for ETF Access project on <b>RFQMatchingStatus</b> message</p>
	<pre>&lt;sbe:message name="RFQLPMatchingStatus" id="37"&gt;      &lt;!--Expanding sub message--&gt;      &lt;field id="1" name="msgSeqNum" type="uint32_t"/&gt;      &lt;field id="2" name="firmID" type="char8"/&gt;     &lt;field id="3" name="bookIn" type="uint64_t"/&gt;         &lt;field id="4" name="bookOUTTime"             presence="optional" type="uint64_t"/&gt;         &lt;field id="5" name="oEGINFromME"             presence="optional" type="uint64_t"/&gt;         &lt;field id="6" name="oEGOUTToMember"             presence="optional" type="uint64_t"/&gt;      &lt;field id="7" name="quoteReqID" type="uint64_t"/&gt;     &lt;field id="8" name="potentialMatchingQty"           type="uint64_t"/&gt;      &lt;field id="9" name="symbolIndex" type="uint32_t"/&gt;</pre>	<p>New message <b>RFQLPMatchingStatus</b> for ETF Access project</p>

*SBE template 107 – New Features*

```
<field id="10" name="eMM" type="EMM_enum"/>  
<field id="11" name="orderSide"  
      type="OrderSide_enum"/>  
</sbe:message>
```

### 3. IMPACT ON MDG SBE TEMPLATE AND REAL TIME MESSAGES

MDG SBE Template 105	MDG SBE Template 107	Change Purpose
<pre> &lt;sbe:messageSchema   xmlns:sbe="http://fixprotocol.io/2016/sbe"   xmlns:enx="http://www.euronext.com/dd"   xmlns:str="http://exslt.or   g/strings" xmlns:ext="http://exslt.org/common"   package="com.euronext.optiq.dd" id="0" version="105"   semanticVersion="2.1.5" des   cription="MDG Binary" byteOrder="littleEndian"&gt;</pre>	<pre> &lt;sbe:messageSchema   xmlns:sbe="http://fixprotocol.io/2016/sbe"   xmlns:enx="http://www.euronext.com/dd"   xmlns:str="http://exslt.or   g/strings" xmlns:ext="http://exslt.org/common"   package="com.euronext.optiq.dd" id="0" version="107"   semanticVersion="2.3.0" des   cription="MDG Binary" byteOrder="littleEndian"&gt;</pre>	New version template SBE 107
<pre> &lt;type name="char32" length="32" primitiveType="char"/&gt; &lt;type name="char40" length="40" primitiveType="char"/&gt; &lt;type name="char52" length="52" primitiveType="char"/&gt;</pre>	<pre> &lt;type name="char32" length="32" primitiveType="char"/&gt; &lt;type name="char52" length="52" primitiveType="char"/&gt;</pre>	Removed Character type <b>char40</b> (not used)
<pre> &lt;validValue name="ModificationOfExistingOrderWithLossOfPriority"&gt;   6&lt;/validValue&gt;</pre>	<pre> &lt;validValue name="ModificationOfExistingOrderWithLossOfPriority"&gt;   6&lt;/validValue&gt; &lt;validValue name="RFQ_Answer_creation"   sinceVersion="107"&gt;7&lt;/validValue&gt; &lt;validValue name="RFQ_Answer_deletion_"   sinceVersion="107"&gt;8&lt;/validValue&gt;</pre>	New values on <b>MarketDataActionType</b> for ETF Access project <b>RFQ_Answer_creation</b> <b>RFQ_Answer_deletion</b>
<pre> &lt;validValue name="Clear_Wholesale_RFC"&gt;78&lt;/validValue&gt; &lt;validValue name="Guaranteed_Cross_Negotiated_deal_NLIQ" sinceVersion="101"&gt;79&lt;/validValue&gt;</pre>	<pre> &lt;validValue name="Clear_Wholesale_RFC"&gt;78&lt;/validValue&gt; &lt;validValue name="Guaranteed_Cross_Negotiated_deal_NLIQ"&gt;79&lt;/ validValue&gt;</pre>	<b>Modification sinceVersion on LiS fields</b>

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<pre> &lt;validValue name="Guaranteed_Cross_Negotiated_deal_OILQ" sinceVersion="101"&gt;80&lt;/validValue&gt;  &lt;validValue name="Large_in_Scale_Trade" sinceVersion="101"&gt;81&lt;/validValue&gt;  &lt;validValue name="Large_in_Scale_Trade_in_basis_points" sinceVersion="105"&gt;82&lt;/validValue&gt;  &lt;validValue name="Large_in_Scale_Package_Trade_in_basis_points" sinceVersion="105"&gt;83&lt;/validValue&gt;  &lt;validValue name="Strategy_Leg_Large_in_Scale_Trade_in_basis_points" sinceVersion="105"&gt;84&lt;/validValue&gt; </pre>	<pre> &lt;validValue name="Guaranteed_Cross_Negotiated_deal_OILQ"&gt;80&lt;/ validValue&gt;  &lt;validValue name="Large_in_Scale_Trade"&gt;81&lt;/validValue&gt;  &lt;validValue name="Large_in_Scale_Trade_in_basis_points" sinceVersion="107"&gt;82&lt;/validValue&gt;  &lt;validValue name="Large_in_Scale_Package_Trade_in_basis_points" sinceVersion="107"&gt;83&lt;/validValue&gt;  &lt;validValue name="Strategy_Leg_Large_in_Scale_Trade_in_basis_poi nts" sinceVersion="107"&gt;84&lt;/validValue&gt; </pre>	
<pre> &lt;validValue name="Clear_Book"&gt;254&lt;/validValue&gt; </pre>	<pre> &lt;validValue name="New_Bid_RFQ_Answer" sinceVersion="107"&gt;86&lt;/validValue&gt; &lt;validValue name="New_Offer_RFQ_Answer" sinceVersion="107"&gt;87&lt;/validValue&gt; &lt;validValue name="Updated_Bid_RFQ_Answer" sinceVersion="107"&gt;88&lt;/validValue&gt; &lt;validValue name="Updated_Offer_RFQ_Answer" sinceVersion="107"&gt;89&lt;/validValue&gt; &lt;validValue name="Clear_Book"&gt;254&lt;/validValue&gt; </pre>	<p>New values on <a href="#">MarketDataUpdateType</a> for ETF Access project</p> <p><a href="#">New_Bid_RFQ_Answer</a></p> <p><a href="#">New_Offer_RFQ_Answer</a></p> <p><a href="#">Updated_Bid_RFQ_Answer</a></p> <p><a href="#">Updated_Offer_RFQ_Answer</a></p>
<pre> &lt;validValue name="Total_Traded_Volume"&gt;36&lt;/validValue&gt; &lt;validValue name="ETF_MTF_NAV_Trade_price_in_bp"&gt;37&lt;/validVal ue&gt; </pre>	<pre> &lt;validValue name="Total_Traded_Volume"&gt;36&lt;/validValue&gt; &lt;validValue name="ETF_MTF_NAV_Trade_price_in_bp" deprecated="107"&gt;37&lt;/validValue&gt; </pre>	<p>ETF Access : <a href="#">deprecated fields - unused</a></p>

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<pre> &lt;validValue name="ETF_MTF_NAV_Dark_Trade_price_in_bp"&gt;38&lt;/va lidValue&gt;   &lt;validValue name="Guaranteed_Cross_Negotiated_deal_NLIQ" sinceVersion="101"&gt;39&lt;/validValue&gt;     </pre>	<pre> &lt;validValue name="ETF_MTF_NAV_Dark_Trade_price_in_bp" deprecated="107"&gt;38&lt;/validValue&gt;   &lt;validValue name="Guaranteed_Cross_Negotiated_deal_NLIQ" sinceVersion="101"&gt;39&lt;/validValue&gt;     </pre>	
<pre>     &lt;validValue name="ETF_MTF_NAV_Central_Order_Book"&gt;8&lt;/validVal ue&gt;   &lt;validValue name="Not_Applicable"&gt;99&lt;/validValue&gt;     </pre>	<pre>     &lt;validValue name="ETF_MTF_NAV_Central_Order_Book"&gt;8&lt;/validVal ue&gt;       &lt;validValue name="Listed_not_traded" sinceVersion="107"&gt;9&lt;/validValue&gt;     &lt;validValue name="Not_Applicable"&gt;99&lt;/validValue&gt;     </pre>	<p>New EMM field <b>Listed_not_traded</b> for ISE project</p>
<pre> &lt;choice name="NAVTradeExpressedInPriceCurrency"&gt;6&lt;/choice&gt;     </pre>	<pre> &lt;choice name="NAVTradeExpressedInPriceCurrency"&gt;6&lt;/choice&gt;   &lt;choice name="DeferredPublication" sinceVersion="107"&gt;7&lt;/choice&gt;     </pre>	<p>New value on <b>TradeQualifier</b> for LiS project</p> <p><b>DeferredPublication</b></p>
<pre> &lt;field id="49" name="marketOfReferenceMIC" presence="optional" type="char4" deprecated="101"/&gt;     </pre>	<pre> &lt;field id="49" name="marketOfReferenceMIC" presence="optional" type="char4" deprecated="101"/&gt;   &lt;group dimensionType="groupSizeEncoding" id="50" name="NotUsedGroup1" sinceVersion="106"&gt;     &lt;/group&gt;     </pre>	<p>New repeating group on <b>FullTradeInformation</b> messages used for onternal projects</p>
<pre> &lt;field id="58" name="iCBCode" presence="optional" type="char8" sinceVersion="104"/&gt; &lt;group dimensionType="groupSizeEncoding" id="59" name="EMMPatternRep"&gt;   &lt;field id="1" name="eMM" type="EMM_enum"/&gt;     </pre>	<pre> &lt;field id="58" name="iCBCode" presence="optional" type="char8" sinceVersion="104"/&gt; &lt;field id="59" name="thresholdLISPostTrade60mn" presence="optional" type="uint64_t" sinceVersion="107"/&gt; &lt;field id="60" name="thresholdLISPostTrade120mn" presence="optional" type="uint64_t" sinceVersion="107"/&gt; &lt;field id="61" name="thresholdLISPostTradeEOD" presence="optional" type="uint64_t" sinceVersion="107"/&gt; &lt;group dimensionType="groupSizeEncoding" id="62" name="EMMPatternRep"&gt;   &lt;field id="1" name="eMM" type="EMM_enum"/&gt;     </pre>	<p>New field on <b>Standing data message</b> for LiS project</p> <p><b>thresholdLISPostTrade60mn</b></p> <p><b>thresholdLISPostTrade120mn</b></p> <p><b>thresholdLISPostTradeEOD</b></p> <p><b>repeating group ID have changed from 59 to 62</b></p>

## 4. IMPACT ON MDG STANDING DATA FILES

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33 new fields in **CashStandingDataFile (9007)**

- 6 fields added to the message block :
  - ThresholdLISPostTrade60mn
  - ThresholdLISPostTrade120mn
  - ThresholdLISPostTradeEOD
  - AssetClass
  - InstrumentCategory
  - InstrumentType
- New XML section ETFDataFromMarketOfReference added at the end of the file with the following 27 fields:
  - SixMonthsADVExchangeOfRef
  - AUM
  - BICMainDepository
  - CutOffTime
  - DateNextTradableNAV
  - PublicationDateNextTradableNAV
  - DividendFrequency
  - MICExchangeOfReference
  - NameExchangeOfReference
  - ExpositionType
  - ICSD
  - IndexLeverage
  - IssuerName
  - LEICode
  - ListingDate
  - NAVCurrency
  - PreviousNAV
  - ReutersRICCode

*SBE template 107 – New Features*

- TotalExpenseRatio
- BloombergTickerCode
- NAVPublicationTime
- UMTF
- UnderlyingName
- UnderlyingReturnType
- UnderlyingSegmentation
- BpsLowCollar
- BpsHighCollar

Several values added or modified on this fields below:

- Value 9 = Listed-not traded added to the EMM field
- Value 32 – ETF Access added to the MDG Set Of Channels ID field
- Value 5 – Luxembourg Stock Exchange of the OptiqSegment field renamed to Bourse de Luxembourg
- Value ‘MOC’ – Market On Close added to the PricingAlgorithm field
- TradeQualifier field:  
“ETF MTF” renamed to “ETF Access” in the field description  
Bit 7 – Deferred Publication (Cash Only) added
- TradeType field – “For future use” removed from the following values:  
33 = Dark Trade (Cash Only)