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## INTRODUCTION

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

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

The scope of data in Drop Copy could provide client messages for various Logical Accesses, for one, or across different Optiq Segments.

*Note:*

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*This document is provided for informational purposes only, and should be consulted alongside its associated documents, as outlined below.*

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## GLOSSARY

This section provides a list of some terms & abbreviations commonly used in this document. Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Order Entry Gateway (OEG)**: is the software that manages the access for exchanges' clients, and acts as the private interface between the clients and the Optiq matching engine.
- **Market Data Gateway (MDG)**: is the software that provides high-speed, real-time market data (public messages) for the Exchange's markets.
- **Matching Engine (ME)**: is the software that manages the trading services for the Exchange's markets.
- **Optiq Segment**: defines a universe of instruments habitually sharing common trading properties. An Optiq Segment can contain one or several asset classes. An Optiq Segment access is setup through a Logical Access.
- **Partition**: is a technical subdivision of an Optiq Segment. An Optiq Segment may be comprised of at least one or several partitions, physically independent one from another, but connected to each other within the context of the Optiq Segment. Instruments may move from one partition to another within an Optiq segment.
- **Logical Access**: is an OEG (Order Entry Gateway) entry point, setup for clients to connect to a single Optiq Segment, containing the technical configuration for the client's connectivity. Multiple logical accesses can share the same SFTI line. Individual Logical Accesses are required for connection to the trading OEG and the Drop Copy gateways.
- **OE Session**: the individual physical connection, to a single Partition. A single Logical access may have as many OE sessions as there are partitions in the Optiq segment. The OE sessions connectivity rules are different for the OEG and Drop Copy gateways, for more details please review the *Euronext Markets – Optiq OEG Connectivity Specifications* document.

- **Central Order Book (COB):** the Euronext Trading Platform’s order book, managed in Optiq, in which all submitted orders for on-exchange, on-book handling and any modifications thereto are held until matched, expired or withdrawn.
- **Trade confirmation System (TCS):** Euronext’s Trade Confirmation System (TCS) is used for declaring, publication and reporting of transactions made off the Central Order book (COB) but on-exchange, for all instruments (equities, ETFs, warrants, certificates and bonds) listed on Euronext Cash Markets and, more generally, for other regulated market trades, such as negotiated deals.

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## ASSOCIATED DOCUMENTS

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

- Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface
- Euronext Cash Markets – Optiq Kinematics Specifications
- Euronext Derivatives Markets – Optiq Kinematics Specifications
- Euronext Markets – Optiq & TCS Error List file (.csv)
- Euronext Markets – Optiq File Specifications
- Euronext Markets – Optiq OEG Connectivity Specifications

For the latest version of documentation please visit

<https://connect2.euronext.com/en/membership/resources/it-documentation>.

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## WHAT’S NEW?

For the details of this and previous updates of this document please refer to the [Appendix](#) at the end of this document.

Version	Changes Description
2.0.0	<p>Update for the migration of Derivatives Market to Optiq. The following changes have been made:</p> <ul style="list-style-type: none"> <li>■ Added identification of Market (Cash and Derivatives) and segments that are available for these markets</li> <li>■ Combined content of section 1.2 “Message Types Used” with section 3.3 Scope Of Events &amp; Associated Messages</li> <li>■ In section 3.1 “Connectivity to Drop Copy” – added clarification on connectivity details per Market and various segments, expectations for throughput and performance</li> <li>■ In section 3.3 “Scope Of Events &amp; Associated Messages” &gt; “Order Messages for COB” <ul style="list-style-type: none"> <li>a) Update table of Order events: Added indication if events are applicable for Cash and Derivative markets</li> <li>b) Added support for Rejection messages for the Derivatives markets</li> <li>c) Updated mapping table of SBE and FIX Ack types: <ul style="list-style-type: none"> <li>i) Added indication if applicable for Cash and Derivative markets;</li> <li>ii) Added <i>Ack Type</i> of RFQ Ack – for Request for Quote service on Derivatives markets;</li> <li>iii) Removed value of <i>Ack type</i> = ‘2’ (Order Creation By Market Operations) for SBE (value ‘i’ for FIX) as it is not used;</li> <li>iv) Adjusted SBE message for “Modification of an order” to be an Ack (03) with <i>Ack Type</i> = ‘1’ (Replace Ack)</li> </ul> </li> </ul> </li> <li>■ In section 3.3 “Scope Of Events &amp; Associated Messages” &gt; “Trade Messages [default service]” <ul style="list-style-type: none"> <li>a) Added support for Off-book On-exchange (Wholesales) trades</li> <li>b) Update table of Trade events: Added indication if events are applicable for Cash and Derivative markets</li> <li>c) Added explanation for handling of Strategy trades, and cancellation for Strategies in Wholesales</li> <li>d) Added section “What is not in scope”</li> </ul> </li> <li>■ In section 4.1 “Order Messages for COB”: <ul style="list-style-type: none"> <li>a) Throughout the messages the “Short Description, Compatibility Notes &amp; Conditions” updated to clarify use in different cases</li> <li>b) For Acknowledgement of a new order, Cancellation of an Order and Rejection of a new orders - added EMM 7 – for the RFC</li> <li>c) Added sections for newly handled cases for the Derivatives markets <ul style="list-style-type: none"> <li>i) Rejection of a New Order via ExecutionReport (8)</li> <li>ii) Rejection of Order Modification or Cancellation via OrderCancelReject (9)</li> </ul> </li> <li>d) fields <i>ConditionalOrderFlag</i> (21800), <i>DarkExecutionInstruction</i> (20052), <i>DisclosedQtyRandIndicator</i> (21016), <i>ExpireTime</i> (126), <i>PegOffsetValue</i> (211), <i>PegPriceType</i> (1094), <i>RFQAnswerIndicator</i> (21037), <i>RFQConfirmationIndicator</i> (21038), <i>StopPx</i> (99), <i>TriggeredStopTimeInForce</i> (20175), and <i>UndisclosedPrice</i> (20004) are identified as Cash only in the various cases for orders</li> <li>e) Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields <i>PartyRole</i> (452) and <i>NestedPartyRole</i> (2376) added value 999 = Not Applicable, and for fields <i>PartyRoleQualifier</i> (2376) and <i>NestedPartyRoleQualifier</i> (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> <li>f) Updated length of field <i>AckQualifiers</i> (21014) to 15</li> <li>g) Added Fields for (i) Timestamps: <i>ClientMessageSendingTime</i> (21005), <i>OEGINFromMember</i> (5979), <i>OEGOUTToME</i> (7764), <i>BookINTime</i> (21002), <i>BookOUTTime</i> (21003), <i>OEGINFromME</i> (7765), (ii) Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803), <i>LISTransactionID</i> (21085), (iii) Future use <i>KillReason</i> (21807)</li> </ul> </li> <li>■ In section 4.2 “Trade Messages” <ul style="list-style-type: none"> <li>a) Throughout the messages the “Short Description, Compatibility Notes &amp; Conditions” updated to clarify use in different cases</li> <li>b) Section “Trade Execution (Full or Partial Fill)” specified to be for Individual Instrument (Cash) / Outright (Derivatives); and NestedParties repeating group for Corresponding Broker identified as (Cash Only) <ul style="list-style-type: none"> <li>i) Added section “Additional Fields for Wholesale Trades (Outright and Strategy)”</li> <li>ii) Added fields <i>ClientMessageSendingTime</i> (21005), <i>BookOUTTime</i> (21003), <i>OrigClOrdID</i> (41), <i>OrderPriority</i> (21004), <i>DarkExecutionInstruction</i> (20052), Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803), <i>LISTransactionID</i> (21085), <i>FinalSecurityID</i> (21805), <i>FinalExecID</i> (21806) and NoLegs repeating group fields to support TRF and MOC contracts.</li> <li>iii) Removed field <i>CustOrderCapacity</i> (582) as unused</li> </ul> </li> </ul> </li> </ul>

Version	Changes Description
	<ul style="list-style-type: none"> <li>iv) Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields <i>PartyRole</i> (452) and <i>NestedPartyRole</i> (2376) added value 999 = Not Applicable, and for fields <i>PartyRoleQualifier</i> (2376) and <i>NestedPartyRoleQualifier</i> (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> <li>v) Removed value “4” from the possible values for field <i>TradeType</i> (21010)</li> <li>vi) Updated length of field <i>TradeType</i> (21010) to 3 and added values 100 through 101 to support TRF and MOC</li> <li>■ In section 4.2 “Trade Messages” &gt; “Cancellation of a Trade” <ul style="list-style-type: none"> <li>a) added fields <i>ParentExecID</i> (21094) and <i>ParentSecurityID</i> (21093) for cancellation of strategy trades, and fields <i>OEGINFromMember</i> (5979), <i>BookOUTTime</i> (21003) for the timestamps provided in the message</li> <li>b) removed fields <i>OrderQty</i> (38), <i>TradingSessionID</i> (336), <i>CustOrderCapacity</i> (582), and NoOrderAttributes and NestedParties repeating groups for ClientID as unused</li> </ul> </li> <li>■ Sections for TCS Messages renamed TCS Messages (Cash Markets)</li> <li>■ Added support for Derivatives COB orders and trades and Off-book On-exchange trades</li> <li>■ Throughout the document: <ul style="list-style-type: none"> <li>a) References to “Cash Markets” only updated to Cash and Derivatives Markets where applicable, and added clarification for differences in messages, and specific uses and behaviour for the individual markets</li> <li>b) Updated references to the documentation, that covers both Cash and Derivatives markets</li> <li>c) Changed contact reference for CCC to Operational Client Services Desk at with email <a href="mailto:clientsupport@euronext.com">clientsupport@euronext.com</a></li> <li>d) Formatting updates and correction of phrasing, typos and cosmic changes</li> </ul> </li> </ul>

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## 1. FUNCTIONAL OVERVIEW

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

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

Drop Copy set up for a firm is independent from its Optiq access configuration. Drop Copy Sessions can monitor multiple Optiq Order Entry sessions / Logical Accesses, both within or across Optiq Segments within a market (Cash or Derivatives).

Drop Copy can only be used to receive messages. A Drop Copy connection cannot be used to submit any other trading and trading-related commands or to perform any other operation on the market.

The data provided via Drop Copy is based on the same data that is provided via private messages of a regular client Order Entry session, however it is provided separately to allow for:

- use of a different network / connectivity bandwidth from that used by the private order entry messages for trading purposes,
- protect from inadvertent provision of commands, as it doesn't accept for order & command data entry, but only allows for receipt of events that have occurred on the market for follow-up purposes,
- simpler integration, as only a limited number of messages are provided.

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### 1.1 MAIN FUNCTIONAL FEATURES OF THE SERVICE

- The Drop Copy service itself is provided in the FIX 5.0 protocol. While Drop Copy is provided in FIX protocol, the service can receive data from (or monitor) trading Order Entry sessions / Logical Accesses that use either in SBE or FIX. Notes on SBE and FIX compatibility are provided later in this document.
- For various Euronext markets this service in Optiq is provided for Order and Trade messages using the FIX **ExecutionReport** (8) and **OrderCancelReject** (9) messages for COB and Euronext MTFs and **TradeCaptureReportAck** (AR) message for TCS.
- Clients will have the ability to select the scope of instruments and Member code activity that their Drop Copy access will receive. On creation or modification of configuration of the individual Drop Copy connections clients may select:
  - Market (Cash or Derivatives)
  - One or more Optiq Segments of the Market
  - Firm ID (Member Code)
  - Logical Access
  - Type of Messages to receive

- Clients may order multiple Drop Copy logical accesses

◆ **Selection of Market**

Clients may choose to obtain their Drop Copy logical access for Cash or Derivatives markets. The logical accesses are dedicated for each market. The data for each market can be provided across segments that are part of the market selected.

◆ **Selection of Optiq Segment**

Clients may choose to assign to their Drop Copy logical access one or more Optiq Segments setup for the market on which they have trading rights, or are setup as the Risk Manager. As such a single Drop Copy logical access can receive messages from multiple segments of Optiq (cross-segment) of the same market.

The following Optiq Segments are available for selection:

Cash Market	Derivatives Market
<ul style="list-style-type: none"> <li>■ Equities [EQU]</li> <li>■ Funds [ETF]</li> <li>■ Fixed Income [FXI]</li> <li>■ Warrants and Certificates [SP]</li> <li>■ BDL [BDL]</li> <li>■ Block [BLK]</li> </ul>	<ul style="list-style-type: none"> <li>■ Equity Derivatives [EQD]</li> <li>■ Index Derivatives [IDD]</li> <li>■ Financial Derivatives [FID]</li> <li>■ Commodities [CMO]</li> </ul>

◆ **Member Code (or Firm ID)**

A Drop Copy logical access may be assigned a member code (or Firm ID) with which the client is setup to trade on the Euronext markets, or which they are identified as managing (e.g. in their role of Risk Manager).

In case a single legal entity possesses multiple member codes (Firm IDs), or if those member codes are managed by the same Risk Manager, a single Drop Copy logical access per Market can be setup to receive data for multiple member codes.

For maximum flexibility, data for the same member code may be setup (and provided) to multiple different Drop Copy logical accesses.

*For Example: A back-office handling a specific member code for the Derivatives markets may setup a Drop Copy access, and the same member code may be assigned to a Drop Copy access for the Risk Manager following that member code)*



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## ◆ Logical Access

A Drop Copy logical access is assigned at least one Trading (OEG) Logical access that belongs to at least one of the member codes setup for that Drop Copy logical access.

A single member code may trade on Euronext markets with multiple Logical accesses, either for back-up and reduction of operational risk purposes, or when accessing multiple segments.

- The default setup for the Cash and Derivatives markets Optiq Drop Copy logical access is to assign (and receive data for) all Trading (OEG) Logical Accesses setup for that member code.
- Information for a single Trading (OEG) Logical access, or all Trading (OEG) Logical accesses belonging to a member code for a Market, may be setup to be sent to multiple different Drop Copy logical accesses.
- If required, clients could choose to segregate their Drop Copy connections to receive information for a single Trading (OEG) Logical Accesses, a sub-set, but not all trading Logical Accesses, per Drop Copy account.

*For Example: A Sponsored Access client of a member firm A may request a Drop Copy logical access for their own activity performed under a dedicated trading logical access, at the same time back-office handling all activity of that member firm A may setup a separate Drop Copy logical access which will receive data for all activity, including that of the Sponsored Access client).*

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## ◆ Type of Messages

Clients will be able to choose in the configuration of their Drop Copy Logical Access the type of messages they'd like to receive, from the list below:

- Order messages from the COB (Cash and Derivatives), and Euronext MTFs (Cash);
- Trade messages from COB (Cash and Derivatives), and the various non-COB trades<sup>1</sup> (Derivatives) [default service];
- Trade Confirmation System (TCS) for filled or pre-matched declarations (Cash)

The message types listed above could be combined to be received by a single Drop Copy Logical Access.

For more details on the events covered in scope of messages sent via Drop Copy for the various levels of service identified please refer to the dedicated section within this document.

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<sup>1</sup> Non-COB trades for Derivatives cover various Off-book On-exchange Facilities – including Wholesales (EMM 4) and Request for Cross (EMM 7)

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## 2. SUBSCRIBING TO THE SERVICE

Clients should use the “Drop copy Access creation form” that is available in the MCA web portal to subscribe to the Drop Copy service.

Drop Copy may require clients to order extra bandwidth on their SFTI® infrastructure. If in doubt, clients wishing to set up one or more Drop Copy logical accesses should therefore liaise with Operational Client Services Desk at [clientsupport@euronext.com](mailto:clientsupport@euronext.com) in order to validate that they have sufficient bandwidth.

For any additional information associated to the setup of access to the Drop Copy service, clients should contact Customer Access Services at [cas@euronext.com](mailto:cas@euronext.com).

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## 3. TECHNICAL OVERVIEW

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### 3.1 CONNECTIVITY TO DROP COPY

To receive Drop Copy (DC) messages client should connect to the gateway(s) dedicated to Drop Copy services for the appropriate Market. More information on DC connectivity is provided below.

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#### ◆ Connection Information

To connect to the Drop Copy service clients require a dedicated DC Logical Access which can be obtained using existing Connectivity request forms. Please see section “Subscribing to the Service”.

With the creation of this DC logical access clients will also be provided with the Drop Copy ID, and the associated connectivity information to which they are to connect.

Drop Copy connectivity for Cash and Derivatives markets is separate and different.

As Drop Copy service may provide cross-segment information for a Market (Cash or Derivatives), connectivity information for the service of the appropriate Market is included in the Cash and Derivatives Standing data files, provided for each Optiq Segment in the section associated to connectivity.

While the Order Entry connectivity information provided for each Optiq segment is specific only to that segment, the Drop Copy connectivity information included in the individual segment standing data files is the same for all Optiq segments of a specific market (e.g. Cash).

For more details on the standing data files clients should review the *Euronext Markets – Optiq File Specification* document.

Standing data files may contain connectivity information for multiple Drop Copy IDs, which represent different Drop Copy connectivity information. Clients must use only the connectivity information for the Drop Copy ID they were assigned. Any attempts at connecting to other Drop Copy IDs will be rejected.

For more information on connectivity clients should refer to the *Euronext Markets – Optiq OEG Connectivity Specification* document.

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#### ◆ Drop Copy Logon & Administrative Messages

To receive Drop Copy messages clients first need to successfully connect to the Drop Copy gateway, by sending a **Logon** (A) message.

- Upon successful logon client will receive a **Logon** (A) message providing the sequence number of the last message received from the client
- In case of an unsuccessful logon clients will receive a **Reject** (3) message

Drop Copy services for Euronext and Luxembourg Stock Exchange use the same infrastructure. For Drop Copy client should set the field “Exchange ID” with value “EURONEXT” in all environments.

- SBE: In the field *Exchange ID* provided in outgoing messages
- FIX: For fields *TargetCompID* (Tag: 56) and *SenderCompID* (Tag: 49) as needed in incoming and outgoing messages

**Heartbeat (0) / TestRequest (1)** for the Drop Copy gateway behave in a similar manner to the one of the Optiq trading OEGs. As with the trading OEGs the delay of inactivity parameter for the Drop Copy gateway is provided in the Optiq OEG Connectivity specifications document.

Drop Copy gateway is available only for sending copies of messages to clients, and not for any instructions to be submitted to Euronext. As such some of the fields in the **Logon (A)** message (listed below) are not relevant or applicable when connecting to the Drop Copy Gateway, and if provided will be handled as described below.

As limited number of messages is received by the Drop Copy gateway from the clients, in order to maintain their Drop Copy connection active, just like on the trading OEG, it is expected that clients' system either sends **Heartbeat (0)** messages within the pre-defined delay of inactivity interval, or replies to the Exchange's **TestRequest (1)** messages.

The overview below of the fields used in the administrative messages provides more details on their use by the Drop Copy gateway:

Field Name	FIX Tag	Use in Drop Copy
HeartBtInt	108	While FIX allows clients to set a value for Heartbeat interval, in Optiq this value will be restricted to the maximum allowed by the exchange, and made available in configuration of the segment.
EncryptMethod	98	Always set to zero (0)
OEPartitionID	21019	Field used, and must be specified with OE Partition ID setup for the Drop Copy gateway ID. If not provided, or provided with an incorrect Drop Copy gateway ID – Logon will not be accepted.
LogicalAccessID	21021	Field used, and must be specified with the Logical Access ID setup for the Drop Copy connection.
NextExpectedMsgSeqNum	789	Mandatory to be provided. The field always indicates the sequence number of the next message the client is expecting to receive from the Drop Copy gateway. For the first logon of the day the field must be set to one (1).
Queueing Indicator	21020	Mandatory to be provided and while it won't be functionality used for Drop Copy the value provided in the field must be set to one of the possible values for this field as described in the FIX specifications.
DefaultApplVerID	1137	Mandatory to be provided and should be set by default to 9 = FIX50SP2
Software Provider	21050	Optional field in which clients may provide details of the software provider used for their solution. This field may be used by the exchange for improved troubleshooting and service purposes.

**ResendRequest (2)** and **SequenceReset (4)** behavior in Drop Copy gateway follows the same behavior as for a trading OEG. The handling of the main cases for these messages is provided in the *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document.

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### ◆ **Throughput Limits**

The messages sent via Drop Copy are targeted to be provided in near real-time, as events on the trading platform occur.

Please note: The performance of a single Drop Copy Access monitoring multiple Logical accesses and / or across segments will encounter increased latency.

Drop copy logical accesses do not have a throughput limit. Inbound throttling is not applicable to the Drop copy connections and outbound message are not subject to throttling and will be sent as soon as processed.

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### ◆ **Conformance Testing for Drop Copy**

Drop Copy sessions are an optional part of the overall Full Conformance for the SBE and FIX Interfaces.

The conformance script contains specific test cases to validate that orders and/or trades generated by the exchange via trading (OEG) logical accesses are received by the customer's drop copy logical access. Clients using SBE for their trading (OEG) logical accesses may use these tests to validate data compatibility between their SBE incoming messages, and the outgoing FIX message sent to Drop Copy.

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## **3.2 DATA COMPATIBILITY BETWEEN PROTOCOLS**

Clients are urged to carefully review the guidelines of format identified in the message specifications for both SBE and FIX on format in which data should be sent in private messages, to ensure the most appropriate correct interpretation of the data.

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## **3.3 SCOPE OF EVENTS & ASSOCIATED MESSAGES**

This document provides details of the Drop Copy service provided to the clients of Euronext covered by Optiq.

Via the Drop Copy service clients receive messages associated only to the application messages (e.g. New Order, Fill) exchanged through the trading Order Entry gateways / partitions.

Administrative messages [e.g. Logon (A)] are only used to technically connect to the Drop Copy service. Sending to the clients of the copies equivalent to the administrative messages from the trading Order Entry gateways / partitions is not in scope the Drop Copy service.

When setting up their Drop Copy connection clients may choose the type of application messages to receive via the service. Sections below provide more details on the possible scope associated to the selection of messages.

Acknowledgement LP Quote (Cash and Derivatives), Wholesale and Request for Cross (RFC) submissions (Derivatives) are not sent via the Drop Copy, but when quotes generate a trade it would be sent via the service as any other trade.

### ◆ Order Messages for COB and Request for Liquidity (or Price via Quote Request [RFQ])

For the Order related Drop copy - client will receive all order related messages which are submitted to COB for Cash and Derivatives markets, and Dark Trades for Euronext MTFs on the Cash market.

The Order messages in Drop Copy service provide clients with a copy of orders submitted by the client to the segment(s) and Market selected.

- If the client chooses to receive either order messages only, or both trade and order messages, they will receive copies of acknowledgement, triggering, modification and cancellation of orders using the FIX **ExecutionReport** (8) messages.
- For Cancellation of Orders:
  - Orders that were cancelled due to a command submitted by a RiskGuard risk manager can be recognized by the value in the ExecType (tag: 150) set to P = Cancelled by Member Risk Manager
  - Please note that cancellation of orders, with validity type of GTD / GTC that are eliminated for the previous session, and those eliminated due to Corporate Events, are sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day).
- The scope of order copies sent will be defined by the member code(s), trading (OEG) Logical access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical access.
- Drop Copy **ExecutionReport** (8) messages are not generated for LP Quote (Cash and Derivatives) submissions, however corresponding messages are sent in case such submission matches and generates a trade.
- Acknowledgement of Request for Quote messages in Drop Copy are sent for the Derivatives markets only, upon submission of requests for liquidity by the clients to market also via **ExecutionReport** (8) message. The messages are not sent for Cash markets or for any other events. These messages have a ExecType (tag: 150) set to j = RFQ Ack.
- As part of the Order message service for the Derivatives Markets, Drop Copy also provides:
  - rejection of order modification and cancellation which is provided as **ExecutionReport** (8) for rejection of new orders, and as **OrderCancelReject** (9) for rejection in other cases (i.e. modification or cancellation of an order); and

The events (and associated SBE messages) that trigger sending of **ExecutionReport** (8) for orders are:

Event	Cash Market	Derivatives Market
An Acknowledgement of a new order submission for Central Order Book (COB)	Y	Y
An Acknowledgement of a new submission for Wholesales and Request for Cross (RFC) using EMM 4 and 7	N	N

Event	Cash Market	Derivatives Market
Triggering or conversion of previously submitted orders (e.g. Stop)	Y	N <sup>2</sup>
Notification generated by client's use of <b>Ownership Request</b> (18) / (FIX U18) message	Y	Y
Cancellation of an order Please note, that GTD / GTC orders eliminated for the end of the previous session, and those eliminated due to Corporate Events will be sent in the Drop Copy at the start of the next trading session, with the field OrdStatus (tag: 39) set to value 3 (Done for Day)	Y	Y
Modification of an order	Y	Y
An Acknowledgement of a Request for Liquidity (RFQ)	N	Y
Rejection of New Orders, Modification of Orders, Cancellation of Orders	N	Y

Mapping of SBE and FIX messages and values are provided in the table below for these various cases.

Event	SBE			FIX (ExecutionReport (8))		Cash	Derivatives
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value		
Acknowledgement of a new order submission	Ack (03)	Ack type	0 = New Order Ack	0 = New	0 = New	Y	Y
Triggering or conversion of previously submitted orders	Ack (03)	Ack type	3 = Stop Triggered Ack [C]	L = Triggered or Activated by System	S = Stop Triggered Ack	Y	N <sup>2</sup>
	Ack (03)	Ack type	5 = Refilled Iceberg Ack [C]	e = Refilled Iceberg Ack	0 = New	Y	N
	Ack (03)	Ack type	6 = MTL Second Ack [C]	L = Triggered or Activated by System	T = MTL Second Ack	Y	N <sup>2</sup>
	Ack (03)	Ack type	14 = Iceberg Transformed to Limit due to Minimum size [C]	h = Iceberg Transformed to Limit due to Minimum size	0 = New	Y	N
	Ack (03)	Ack type	16 = VFU/VFC Triggered Ack [C]	L = Triggered or Activated by System	Q = VFA VFC Triggered Ack	Y	N
Notification generated by client recovery messages	Ack (03)	Ack type	15 = Ownership Request Ack [C]	k = Ownership Request Ack	I = Order Status	Y	Y
Cancellation of an order	Kill (05)	Kill Reason	1 = Order Cancelled by Client	4 = Cancelled	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	25 = Order cancelled by member risk manager	P = Cancelled by Member Risk Manager	4 = Cancelled	N	Y

<sup>2</sup> The triggered events are not in scope of the Derivatives Drop Copy as such orders currently not enabled for the Derivatives markets. When such order types (e.g. Stop / MTL) are enabled on the Derivatives market they will also be included in the data provided via Drop Copy for Derivatives.

Event	SBE			FIX (ExecutionReport (8))		Cash	Derivatives
	Message	Field	Value	ExecType (150) Value	OrdStatus (39) Value		
	Kill (05)	Kill Reason	24 = Order cancelled by clearing risk manager	v = Order cancelled by clearing risk manager	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	11 = Order Cancelled due to Cancel On Disconnect Mechanism	b = Order Cancelled due to Cancel On Disconnect Mechanism	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	8 = Remaining quantity killed (IOC)	X = Remaining quantity killed (IOC)	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	7 = Cancelled by STP	a = Cancelled by STP	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	5 = Done for day	3 = Done for Day	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	4 = Order Eliminated due to Corporate Event	O = Eliminated by corporate event	4 = Cancelled	Y	N
	Kill (05)	Kill Reason	3 = Order Cancelled by Market Operations	U = Order Cancelled by Market Operations	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	23 = Order cancelled due to Market Maker Protection	u = Order cancelled due to Market Maker Protection	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	26 = Order cancelled due to Trade Price Validation	w = Order Cancelled due to Trade Price Validation	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	36 = Order Cancelled due to a potential trade outside FSP limits	n = Order Cancelled due to a potential trade outside FSP limits	4 = Cancelled	N	Y
	Kill (05)	Kill Reason	9 = Beginning of PAKO Period	Y = Beginning of PAKO Period	4 = Cancelled	Y	N
	Kill (05)	Kill Reason	2 = Order Expired	C = Expired	4 = Cancelled	Y	Y
	Kill (05)	Kill Reason	17 = Order cancelled due to a Kill command	V = Cancelled due to a Kill command	4 = Cancelled	Y	Y
Modification of an order	Ack (03)	Ack type	1 = Replace Ack	5 = Replaced	5 = Replaced	Y	Y
Request for Liquidity	Ack (03)	Ack type	11 = RFQ Ack	j = RFQ Ack	0 = New	N	Y



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## ◆ Trade Messages [Default Service]

For the Trade related Drop copy client will receive all trade execution messages from (1) COB for Cash and Derivatives markets, (2) Dark Trades for Euronext MTFs on the Cash market, and (3) the various non-COB<sup>3</sup> trades for the Derivatives markets.

Drop Copy service provides clients with a copy of their (1) COB trades for Cash and Derivatives markets, (2) Dark Trades for Euronext MTFs on the Cash market, and (3) Off-book on-exchange trades for the Derivatives markets.

This is the default level of service for Trade messages.

- If the client chooses to receive trade messages only, or both trade and order messages, they will receive copies of trade confirmation messages using the FIX **ExecutionReport (8)** message.
- The scope of trade copies sent will be defined by the member code(s), trading (OEG) Logical access(es) and/or Optiq Segment(s), and the Market assigned & authorized for the Drop Copy Logical access.
- As for any other trades, Drop Copy **ExecutionReport (8)** messages are sent when an LP Quote (Cash and Derivatives), Wholesales submissions (Derivatives) or Request for Cross transactions (Derivatives) are matched and generate a trade.

The trading events that trigger sending of **ExecutionReport (8)** messages for trades are:

- Trade execution
- Cancellation of a Trade (Trade Bust)

### Strategy trades when Implieds are enabled:

Individual execution messages will be sent for each leg of a strategy.

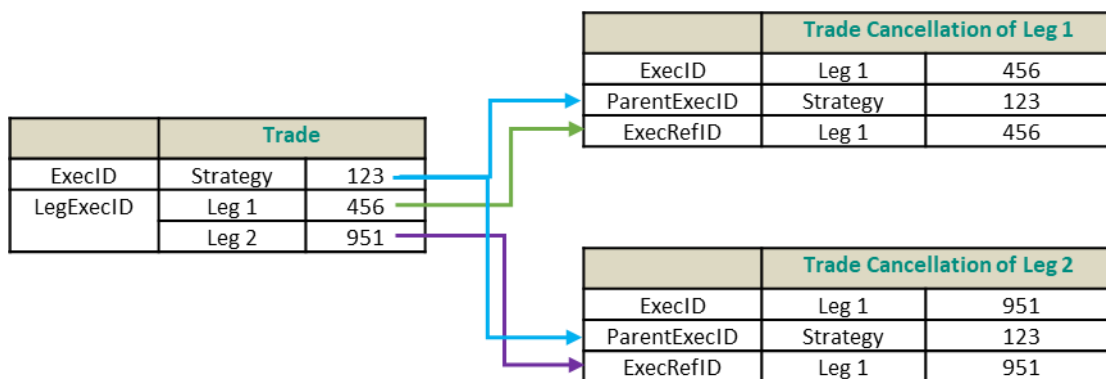
### Note on Cancellation of trades for Strategy trades:

For the Derivatives Markets strategy trade cancellation is sent for each individual leg of the strategy, while the trade is sent for the strategy, with individual legs listed within the same message. In this case the field *ParentExecID* (21094) identifies the *ExecID* (17) provided in the original trade message, and the *ParentSecurityID* (21093) represents the Symbol Index of the strategy from the original trade message.

This allows to map all cancellations of individual legs to the original message sent for the strategy trade. The individual *ExecRefID* (19) in such trade cancellation messages is the Execution IDs of each individual leg provided in the repeating group of the original trade message in field *LegExecID* (1893).

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<sup>3</sup> Non-COB trades for Derivatives cover various Off-book On-exchange Facilities – including Wholesales (EMM 4) and Request for Cross (EMM 7)



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

Mapping of SBE and FIX messages and values for the trade related events are provided in the table below:

Event	SBE Message	FIX (ExecutionReport (8))		Cash	Derivatives
		ExecType (150) Value	OrdStatus (39) Value		
Trade Execution	Fill (04)	F = Trade (partial fill or fill)	1 = Partially filled	Y	Y
	Fill (04)	F = Trade (partial fill or fill)	2 = Filled	Y	Y
Trade Cancellation	Trade Bust Notification (19)	H = Trade Cancel	H = Trade Cancel	Y	Y

### ◆ TCS Messages (Cash Market)

To receive messages associated to the Filled or pre-Matched Declarations from TCS clients must specifically request for this configuration to be setup in the Euronext system. This should be identified on the setup of the type of messages to receive for the Drop Copy trade service either on creation of the associated Logical access, or on request to modify it.

In scope of TCS messages Drop Copy connection would transmit a copy of the **TradeCaptureReportAck** (AR) messages. The events that trigger sending of **TradeCaptureReportAck** (AR) messages for TCS Declaration are:

- Pre-Matching of a Declaration
- Declaration being Filled
- Cancellation of a Declaration

Mapping of SBE and FIX values for the declarations are provided in the table below:

Event	SBE (Declaration Notice (42))	FIX (TradeCaptureReportAck (AR))
	Values in Field <i>Declaration Status</i>	Values in Field <i>TrdRptStatus</i> (939)
Declaration Filled	7 = Filled	19 = Filled
Declaration Pre-Matched	13 = Pre-Matched	18 = Pre-Matched
Trade Cancelled	5 = Cancelled	2 = Cancelled

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### ◆ Order & Trade Messages

If a client subscribes to receive both Order & Trade messages, they will receive all messages identified as available by default in scope of the two individual services of: Orders messages and the Trade messages.

Selecting Order and Trade messages can also be combined with selection of other scope of messages, namely Declarations from TCS (for the Cash markets).

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### ◆ What is Not in Scope

With exception of messages and functionalities identified in this document, other messages that may be in use on the trading OEG are not in scope of the Drop Copy. Messages used in Drop Copy may be used for multiple functionalities in the trading OEG and as such have a wider range of values, fields and features. The following functionalities and messages are not in scope of the Drop Copy:

- Euronext RiskGuard (ERG) management associated messages (User Notification, Acks of ERG Risk manager messages)
- Implied prices
- Request for Implied Execution
- Acknowledgement of Quotes submission messages
- Market Maker Sign-in
- Market Maker protection
- Acknowledgement of Wholesale and Request for Cross (RFC) submissions

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## 3.4 “START OF DAY” BEHAVIOR

Following a successful logon to drop copy gateway, for the first connection of the trading session drop copy will send to the clients the messages that were processed during the end of the previous trading sessions as described below.

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### ◆ Cancellation of Orders

Regular OEG will send cancellation (Kill) messages for any GTD / GTC orders that expired at the end of the previous trading session, as well as any orders that were cancelled after the trading session due to corporate action at the start of the trading session. Drop copy will also send these order cancellation messages.

In addition to this, Drop copy will also send out messages for orders that are cancelled at the end of the previous trading session (i.e. expiring Day orders, Delta Neutral orders, etc).

All these are sent via message: **ExecutionReport** (8), which is flagged with the field *OrdStatus* (tag 39) set with one of the following values:

- 3 = Done for Day

- 4 = Cancelled
- C = Expired

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### 3.5 DROP COPY BEHAVIOR IN CASE OF FAILURE

Behavior of drop copy in case of failure is described in the *Euronext Markets – Optiq OEG Connectivity Specifications* document.

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## 4. MESSAGE STRUCTURE FOR INDIVIDUAL CASES

FIX **ExecutionReport** (8) message covers multiple cases of messages sent back to the clients. For use of Drop Copy the list of cases is limited, and the list of fields, and possible values, is provided in the sections below on a case by case basis.

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### ◆ Compatibility between SBE and FIX

- Due to differences in representation of fields and values available between SBE and FIX, in case the original OEG messages are submitted in SBE protocol, the fields listed below in Drop Copy are provided with values “Not Applicable” (99 and 999):
  - *PartyRole* (452)
  - *PartyRoleQualifier* (2376)
  - *NestedPartyRole* (538)
  - *NestedPartyRoleQualifier* (2384)
- Values present in SBE in the field Trade Type that are identified as not in use, or in use only by market data messages are not present in FIX, and are not used in Drop Copy
- Timestamps in Drop Copy messages are provided as follows:
  - All COB messages contain either *BookINTime* (21002) or *TransactTime* (60), whichever one is applicable
  - The actual time of message being sent out to client by the Drop Copy gateway is in the header of the FIX message *SendingTime* (52)

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### ◆ Notes on Representation of Messages & Cases

- While full set of usable fields and values are present in the overall message structure, described in the FIX message specifications to accommodate all required cases, only the fields and values that are used in each individual case are listed in the tables below.
- The graphic representation conventions used in this section are the same as those used in *Euronext Markets - Optiq OEG Client Specifications - FIX 5.0 Interface* document, notably the use of table border outlines to represent repeating sections. Where useful and applicable, tables below provide multiple repetitions of the rows, to represent data provided via the repeating sections.
- The “M/C” column in the tables for each message below provides presence of the field in each individual case, and uses the notation identified below. Please note – the values in this field may differ from the overall Presence value provided in the FIX message specifications documents.

- M: Mandatory for FIX 5.0 protocol,
- A: Always provided by Euronext even if not Mandatory for FIX protocol,
- C: Conditional,
- O: Optional,
- F: Future Use
  - ◆ Future Use fields are provided in the structure, to indicate fields that would become active in future versions of Optiq, but are not going to be provided for the current version of implementation. These fields will NOT be present in the messages sent by the Drop Copy until the implementation of the associated functionalities.

■ In the tables for each case, column “Value Examples” is left blank where the fields are either not applicable to the case, or are for future use.

#### 4.1 ORDER MESSAGES FOR COB

Examples of various Order message cases are provided below in individual sections

##### ◆ Acknowledgement of New Order and Request for Liquidity (or Price via Quote Request [RFQ])

Message: ExecutionReport (8)

Sample values provided in this example represent an acknowledgement of a newly entered Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

In case of an order in a strategy, the field *SecurityID* (48) will provide the Symbol Index of that strategy

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462743346

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTtoME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20190214-15:28:52.840530924
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214-15:28:52.840568733
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214-15:28:52.833883664
11	ClOrdID	String	20	From -2 <sup>63</sup> to 2 <sup>63</sup> -1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	10
48	SecurityID	String	10	From 0 to 2 <sup>32</sup> -2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2 <sup>64</sup> -2	M	Numerical order identifier assigned by ME.  For acknowledgement of RFQ populated with the same value as in field QuoteReqID (131)	5
39	OrdStatus	Char	1	0 = New	M	Order status	0
21004	OrderPriority	Int	20	From 0 to 2 <sup>64</sup> -1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	000
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	1050
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution).  For RFQ Ack field populated with value -1	1050
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	0 = New i = Order Creation By Market Operations j = RFQ Ack e = Refilled Iceberg Ack h = Iceberg Transformed to Limit due to Minimum size	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	0
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	<b>CASH ONLY</b> Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	<b>CASH ONLY</b> Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	<b>CASH ONLY</b> Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	<b>CASH ONLY</b> Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order  Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	30597
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).  For RFQ Ack field populated with value -1	0

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	123
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close <i>A = Good for Time (GTT)</i> <i>B = Good for auction (GFA)</i>	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	C	Indicates the side of the order.  May not be populated for RFQ Ack	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction  Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order.  Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account.  Populated in Drop Copy only if provided on order entry by the client.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	000000 0000
21804	LongClientID	String	16	Alphanumeric	O	<b>DERIVATIVES ONLY</b> Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	Long Client ID
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	5
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	59

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole (538). Populated only if provided in the original order message.	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	645
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	1158
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  In Drop Copy where the values in the original trading OEG message were received in SBE protocol the value will be set to 99 = Not Applicable	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	<b>CASH ONLY</b> For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21018	CancelOnDisconnectIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (mid-price of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	<b>CASH ONLY</b> Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	<b>CASH ONLY</b> Tick offset for a pegged order.	
	<b>Message Trailer</b>				<b>M</b>		

#### ◆ Triggering of a Previously Submitted Order (Cash Markets Only)

Message: ExecutionReport (8)

Sample values provided in this example represent triggering of a previously entered Stop Limit order (becomes Limit) with Time in Force for the triggered order set to Day on instrument with Symbol Index 1110530 in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462743346
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21002	BookINTime	UTCTimestam p	27	Timestamp	A	Time of triggered order creation in ME	20180312 08593000 0011000
21003	BookOUTTime	UTCTimestam p	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214- 15:28:52.8 40568733
7765	OEGINFromME	UTCTimestam p	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214- 15:28:52.8 33883664
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	117
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	A	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	7
39	OrdStatus	Char	1	Q = VFU/VFC Triggered Ack S = Stop Triggered Ack T = MTL Second Ack	M	Order status	S
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	95
20052	DarkExecutionInstru ction	MultipleCharV alue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	1000
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	1000



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
17	ExecID	String	10	From 0 to 2 <sup>32</sup> -2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	L = Triggered or Activated by System	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	L
20004	UndisclosedPrice	Price	20		F	<b>CASH ONLY</b> Future Use	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	<b>CASH ONLY</b> Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
1138	DisplayQty	Qty	20	From 0 to 2 <sup>64</sup> -1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
131	QuoteReqID	String	20	From 0 to 2 <sup>64</sup> -2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	<b>CASH ONLY</b> Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	29636
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452).  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order  Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	617
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	C	Type of Order  Values 3, 4, K, P, T and X are only for Cash Markets	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close <i>A = Good for Time (GTT)</i> <i>B = Good for auction (GFA)</i>	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction  Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order.  Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account.  Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	00000 0000
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 2	C	Number of NestedPartyID entries.	2
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	678
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole(538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole(538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	<b>CASH ONLY</b> For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	<b>CASH ONLY</b> Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	<b>CASH ONLY</b> Tick offset for a pegged order.	
	<b>Message Trailer</b>				<b>M</b>		

### ◆ Notification After Ownership Request

Message: ExecutionReport (8)

Sample values provided in this example represent an notification sent for an existing Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462743346
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTtoME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order creation in ME	20180312085930000011000
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214-15:28:52.840568733
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214-15:28:52.833883664
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order assigned by the Client when submitting an order to the Exchange	157
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	94856
39	OrdStatus	Char	1	I = Order Status	M	Order status	I

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21004	OrderPriority	Int	20	From 0 to 2 <sup>64</sup> -1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	682
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	
44	Price	Price	20	From -2 <sup>63</sup> to 2 <sup>63</sup> -1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	205
38	OrderQty	Qty	20	From 0 to 2 <sup>64</sup> -1	C	Total order quantity, per quantity unit	500
151	LeavesQty	Qty	20	From -1 to 2 <sup>64</sup> -2	M	Indicates the remaining quantity of an order (quantity open for further execution)	500
17	ExecID	String	10	From 0 to 2 <sup>32</sup> -2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	k = Ownership Request Ack	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	k
99	StopPx	Price	20	From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1	C	<b>CASH ONLY</b> Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	<b>CASH ONLY</b> Future Use	
1138	DisplayQty	Qty	20	From 0 to 2 <sup>64</sup> -1	C	Maximum quantity shown to market participants (for Iceberg Order only)	
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	<b>CASH ONLY</b> Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2 <sup>64</sup> -2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	<b>CASH ONLY</b> Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	9514
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole(452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order  Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9967
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	123
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction  Populated in Drop Copy only if provided on order entry by the client.	0
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order.  Populated in Drop Copy only if provided on order entry by the client.	Free Text
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account.  Populated in Drop Copy only if provided on order entry by the client.	957856

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	000000 0000
21804	LongClientID	String	16	Alphanumeric	O	<b>DERIVATIVES ONLY</b> Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	Long Client ID
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries.	5

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	66558
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified.	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	95
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	1581
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  In Drop Copy where the values in the original trading OEG message were received in SBE protocol the value will be set to 99 = Not Applicable	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	<b>CASH ONLY</b> For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	<b>CASH ONLY</b> Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	<b>CASH ONLY</b> Tick offset for a pegged order.	
	<b>Message Trailer</b>				<b>M</b>		

#### ◆ Cancellation of an Order

Message: ExecutionReport (8)

Sample values provided in this example represent a message sent for cancellation of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462743346
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21002	BookINTime	UTCTimestam p	27	Timestamp	A	Time of order cancellation by the ME	20180312 08593000 0011000
21003	BookOUTTime	UTCTimestam p	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214- 15:28:52.8 40568733
7765	OEGINFromME	UTCTimestam p	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214- 15:28:52.8 33883664
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order Cancellation message assigned by the Client when submitting the Order Cancellation message to the Exchange	89
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order that client is requesting to cancel	35
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivatives On Exchange Off book 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	598
39	OrdStatus	Char	1	3 = Done for Day 4 = Cancelled C = Expired	M	Order status	4
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	27
20052	DarkExecutionInstru ction	MultipleCharV alue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	56
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	10
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	10
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	3 = Done for Day 4 = Cancelled a = Cancelled by STP b = Order Cancelled due to Cancel On Disconnect Mechanism n = Order Cancelled due to a potential trade outside FSP limits u = Order cancelled due to Market Maker Protection v = Order cancelled by clearing risk manager w = Order Cancelled due to Trade Price Validation C = Expired O = Eliminated by corporate event P = Cancelled by Member Risk Manager U = Order Cancelled by Market Operations V = Cancelled due to a Kill command X = Remaining quantity killed (IOC) Y = Beginning of PAKO Period	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	4
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	<b>CASH ONLY</b> Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	<b>CASH ONLY</b> Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	Maximum quantity shown to market participants (for Iceberg Order only)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	<b>CASH ONLY</b> Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	<b>CASH ONLY</b> Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	9756
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	5
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	9
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order  Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21019	OEPartitionID	Int	5	From 0 to 2 <sup>16</sup> -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	12
21021	LogicalAccessID	Int	10	From 0 to 2 <sup>32</sup> -1	A	Identifier of the Logical Access.	65537
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From -1 to 2 <sup>64</sup> -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	123
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	C	Type of Order  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close <i>A = Good for Time (GTT)</i> <i>B = Good for auction (GFA)</i>	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction  Populated in Drop Copy only if provided on order entry by the client.	10

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order.  Populated in Drop Copy only if provided on order entry by the client.	<i>Free Text</i>
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account.  Populated in Drop Copy only if provided on order entry by the client.	19765
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	1
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	000000 0000

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21804	LongClientID	String	16	Alphanumeric	O	<b>DERIVATIVES ONLY</b> Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	Long Client ID
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 3	C	Number of NestedPartyID entries.	3
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	9976
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	3674
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	995887
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  In Drop Copy where the values in the original trading OEG message were received in SBE protocol the value will be set to 99 = Not Applicable	23
126	ExpireTime	UTCTimestamp	27	Date & Time	C	<b>CASH ONLY</b> For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	0
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	<b>CASH ONLY</b> Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	<b>CASH ONLY</b> Tick offset for a pegged order.	
21807	KillReason	Char	5	Future Use	C	Future Use	
	<b>Message Trailer</b>				<b>M</b>		

## ◆ Modification of an Order

Message: ExecutionReport (8)

Sample values provided in this example represent a modification of an existing Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462743346
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20190214-15:28:52.833883664
7764	OEGOUTtoME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	20190214-15:28:52.834193232
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of order modification is processed by the ME	2018031208593000011000
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20190214-15:28:52.840568733
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	20190214-15:28:52.833883664
11	ClOrdID	String	20	From -2^63 to 2^63-1	A	Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange	25
41	OrigClOrdID	String	20	From -2^63 to 2^63-1	A	Client order ID of the original order that client is requesting to modify	7
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 8 = ETF MTF - NAV Central Order Book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME	15
39	OrdStatus	Char	1	5 = Replaced	M	Order status	5
21004	OrderPriority	Int	20	From 0 to 2^64-1	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	57
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	0 0 0
44	Price	Price	20	From -2^63 to 2^63-1	C	Instrument price per quantity unit. Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders.	25
38	OrderQty	Qty	20	From 0 to 2^64-1	C	Total order quantity, per quantity unit	150
151	LeavesQty	Qty	20	From -1 to 2^64-2	M	Indicates the remaining quantity of an order (quantity open for further execution)	150
17	ExecID	String	10	From 0 to 2^32-2	M	Set to NA for non-trade related messages	NA
150	ExecType	Char	1	5 = Replaced	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	5
99	StopPx	Price	20	From -2^63+1 to 2^63-1	C	<b>CASH ONLY</b> Stop Trigger Price / Mandatory for Stop orders	
20004	UndisclosedPrice	Price	20		F	<b>CASH ONLY</b> Future Use	
1138	DisplayQty	Qty	20	From 0 to 2^64-1	C	<b>CASH ONLY</b> Maximum quantity shown to market participants (for Iceberg Order only)	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
20175	TriggeredStopTimeInForce	Char	1	0 = Day 1 = Good Till Cancel 6 = Good till Date	C	<b>CASH ONLY</b> Specifies the maximum validity of an triggered stop order. On triggering of a Stop order the value in this field is populated in the field TimeInForce (59).	
131	QuoteReqID	String	20	From 0 to 2^64-2	C	Numerical RFQ identifier assigned by the matching engine, unique per instrument and EMM.	
21037	RFQAnswerIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, a quote sent as an answer to a QuoteRequest (R) message.	
21038	RFQConfirmationIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the message is, or not, an order sent as a confirmation of a QuoteRequest (R) message.	
21800	ConditionalOrderFlag	Int	1	0 = Firm (default) 1 = Conditional	C	<b>CASH ONLY</b> Indicates if the order is a conditional or a firm order	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	6786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	7
110	MinQty	Qty	20	Value '0' by default and depending to a minimum value for the given instrument and/or market type	C	Minimum quantity to be executed upon order entry (else the order is rejected).	
21013	AckPhase	Char	1	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase	A	Indicates the trading phase during which the Matching Engine has received the order  Values 5 and 8 apply only for Cash markets	1
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21019	OEPartitionID	Int	5	From 0 to 2 <sup>16</sup> -1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2 <sup>32</sup> -1	A	Identifier of the Logical Access.	9702
432	ExpireDate	LocalMktDate	8	Date	C	Date of order expiration (last day the order can trade) for GTD orders	
14	CumQty	Qty	20	From -1 to 2 <sup>64</sup> -2	M	Cumulated quantity (to be calculated with Quantity Decimals).	0
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close <i>A = Good for Time (GTT)</i> <i>B = Good for auction (GFA)</i>	A	Specifies the maximum validity of an order.	0
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction  Populated in Drop Copy only if provided on order entry by the client.	0

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order.  Populated in Drop Copy only if provided on order entry by the client.	<i>Free Text</i>
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account.  Populated in Drop Copy only if provided on order entry by the client.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
9941	TechnicalOrdType	Char	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	C	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	000000 0000

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21804	LongClientID	String	16	Alphanumeric	O	<b>DERIVATIVES ONLY</b> Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	Long Client ID
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 5	C	Number of NestedPartyID entries	5
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value.	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	809
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified.	4
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	73
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value.	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified.	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  In Drop Copy where the values in the original trading OEG message were received in SBE protocol the value will be set to 99 = Not Applicable	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
126	ExpireTime	UTCTimestam p	27	Date & Time	C	<b>CASH ONLY</b> For Future Use Time of order expiration for validity type GTT	
21015	STPAggressorIndicator	Int	1	0 = Cancel resting order [C] 1 = Cancel incoming order [C] 9 = Disable STP [C]	C	Field used as instruction for order handling. (STP is not applicable for Dark Orders)	
21016	DisclosedQtyRandIndicator	Int	1	0 = No 1 = Yes	C	<b>CASH ONLY</b> Indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order.	
21018	CancelOnDisconnectionIndicator	Int	1	0 = Per Default Configuration 1 = Order not in the scope of Cancel On Disconnect	A	Indicates if order is in scope of the Cancel On Disconnect mechanism or is persisted	1
1094	PegPriceType	Int	1	2 = Mid-price peg (midprice of inside quote) [C] 4 = Market peg [C] 5 = Primary peg (primary market - buy at bid or sell at offer) [C]	O	<b>CASH ONLY</b> Defines the type of the peg order.	
211	PegOffsetValue	Int	3	From -128 to 127	C	<b>CASH ONLY</b> Tick offset for a pegged order.	
	<b>Message Trailer</b>				<b>M</b>		

#### ◆ Rejection of a New Order (Derivatives Market)

Message: ExecutionReport (8)

Sample values provided in this example represent a rejection of new order on instrument with Symbol Index 1110530 in COB.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
11	ClOrdID	String	20	From -2^63 to 2^63-1	C	Identifier of an Order assigned by the Client when submitting an order to the Exchange	97
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange defined ID of an instrument/contract	1110530



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 7 = Derivatives On Exchange Off book	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	M	Numerical order identifier assigned by ME Order ID is provided in case the rejection of the order is Functional.  In case a FIX message is rejected for Technical reasons, it is not processed by the matching engine and then the OrderID is not allocated and not provided in the rejection message.	15
39	OrdStatus	Char	1	8 = Rejected	M	Order status	8
150	ExecType	Char	1	8 = Rejected	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	8
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	6786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroup	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order	
2595	OrderAttributeValue	String	1	Y = Yes	C	Always set to Yes if OrderAttributeType (2594) if provided	
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00
21019	OEPartitionID	Int	5	From 0 to 2^16-1	C	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	C	Identifier of the Logical Access.	9702
9955	ErrorCode	Int	5	From 0 to 2^16-2	A	Error code in case of rejection.	2101
	<b>Message Trailer</b>				<b>M</b>		

### ◆ Rejection of Order Modification or Cancellation (Derivatives Market)

Message: OrderCancelReject (9)

Sample values provided in this example represent a rejection of order modification on instrument with Symbol Index 1110530 in COB.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
21005	ClientMessageSendingTime	UTCTimestamp	27	Timestamp	C	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20180312 08593000 0009000
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	C	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	
7764	OEGOUTToME	UTCTimestamp	27	Timestamp	C	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway	
21002	BookINTime	UTCTimestamp	27	Timestamp	C	Time of order modification rejection processed by the ME	
21003	BookOUTTime	UTCTimestamp	27	Timestamp	C	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	
7765	OEGINFromME	UTCTimestamp	27	Timestamp	C	Gateway IN time from ME (in ns), measured when outbound message enters the gateway	
11	ClOrdID	String	20	From -2^63 to 2^63-1	C	Identifier of an Order Modification message assigned by the Client when submitting the order modification message to the Exchange	171
48	SecurityID	String	10	From 0 to 2^32-2	C	Exchange defined ID of an instrument/contract	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	C	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB)	C	Exchange Market Mechanism	1
37	OrderID	String	20	From 0 to 2^64-2	C	Numerical order identifier assigned by ME	15
9955	ErrorCode	Int	5	From 0 to 2^16-2	A	Error code in case of rejection.	2101
434	CxlRejResponseTo	Char	1	1 = OrderCancelRequest (F) 2 = OrderCancelReplaceRequest (G) 3 = MassQuote (i) 4 = OrderMassCancelRequest (q)	M	Identifies the type of request that the OrderCancelReject (9) is in response to.	1
39	OrdStatus	Char	1	8 = Rejected	M	Order status	8

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21014	AckQualifiers	MultipleCharValue	15	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1 5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag	A	Field used to provide additional information on the corresponding order.  For Derivatives positions 0 is not applicable and is always set to 0.	000000 00
21019	OEPartitionID	Int	5	From 0 to 2 <sup>16</sup> -1	C	Identifies uniquely an OE Optiq partition by which the engine is reached.  Provided in case	10
21021	LogicalAccessID	Int	10	From 0 to 2 <sup>32</sup> -1	C	Identifier of the Logical Access.	9702
	<b>Message Trailer</b>				<b>M</b>		

## 4.2 TRADE MESSAGES

Examples of various Trade message cases are provided below in individual sections

### ◆ Trade Execution (Full or Partial Fill) – Individual Instrument (Cash) / Outright (Derivatives)

Message: ExecutionReport (8)

Sample values provided in this example represent a newly executed Trade, with details of either fully or partially filled order. A Trade message contains the required details of the order that participated and for the order specific data each participant receives the details associated to their order. Example below is for a Full fill of a Limit order with Day validity on instrument with Symbol Index 1110530 in Central order book.

#### For Wholesale Trades

The trade execution for a Wholesale Transaction is also provided via the ExecutionReport (8) message. For an Outright or a Strategy, this message will be with EMM = 4 (Derivative Wholesales).

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

### For Request for Cross (RFC) Trades

The trade execution for a Request for Cross (RFC) facility provided via the ExecutionReport (8) message, for an Outright or a Strategy, this message will be with EMM = 7 (Derivative On Exchange Off book).

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
60	TransactTime	UTCTimestam p	27	Timestamp	A	Indicates the time of message transmission In ExecutionReport (8) it is provided only in case of Fill or Partial Fill.	20190214-15:28:49.802232351
21005	ClientMessageSendingTime	UTCTimestam p	27	Timestamp	A	Indicates the time of message transmission, the consistency of the time provided is not checked by the Exchange.	20190214-15:30:01.462425857
21003	BookOUTTime	UTCTimestam p	27	Timestamp	A	Matching Engine OUT time (in ns), when message leaves the Matching Engine	20190214-15:28:49.802232351
41	OrigClOrdID	UTCTimestam p	27	Timestamp	A	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	1150000922
48	SecurityID	String	10	From 0 to 2^32-2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Defines the Exchange Market Mechanism applied on each platform.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
37	OrderID	String	20	From 0 to 2 <sup>64</sup> -2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. COrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	9756482
39	OrdStatus	Char	1	1 = Partially filled 2 = Filled	M	Order status	2
21004	OrderPriority	Int	20	????????????????	C	Rank / priority of an order. Order with lowest value in OrderPriority has the highest priority. Value that can be used to reconcile orders between private and public messages.	2
20052	DarkExecutionInstruction	MultipleCharValue	9	First Position = Dark Indicator (0: No ; 1: Yes) Forth Position = Sweep Order Indicator (0: No ; 1: Yes) Fifth Position = Minimum Quantity Type (0: MAQ ; 1: MES)	C	<b>CASH ONLY</b> Field used as instruction for dark order handling.	000
44	Price	Price	20	From -2 <sup>63</sup> to 2 <sup>63</sup> -1	O	Instrument price per quantity unit (to be calculated with Price/Index Level Decimals). Field populated for Limit, Iceberg (Cash) and Stop Limit (Cash) orders. Not provided for Market, Stop-market (Cash), Peg (Cash) and MTL orders. For trade prices clients should rely on field LastPx (31).	25
38	OrderQty	Qty	20	From 0 to 2 <sup>64</sup> -1	O	Total order quantity, per quantity unit (to be calculated with Quantity Decimals).	100
31	LastPx	Price	20	From -2 <sup>63</sup> to 2 <sup>63</sup> -1	A	Price at which order is filled	002475
32	LastQty	Qty	20	From 0 to 2 <sup>64</sup> -1	A	Quantity of the fill	100
151	LeavesQty	Qty	20	From -1 to 2 <sup>64</sup> -2	M	Indicates the remaining quantity of an order, i.e. the quantity open for further execution (to be calculated with Quantity Decimals).	0
17	ExecID	String	10	From 0 to 2 <sup>32</sup> -2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.	9856741

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
150	ExecType	Char	1	F = Trade G = Trade Creation by Market Operation R = RFQ partially or fully matched with other counterparts	M	Describes the specific ExecutionReport while OrdStatus (39) will always identify the current order status (e.g. Partially Filled).	F
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
2593	NoOrderAttributes	NumInGroups	1	If provided, from 1 to 2	C	Number of order attribute entries	
2594	OrderAttributeType	Int	1	0 = Aggregated order 1 = Pending allocation 3 = Risk reduction order	C	Used in case client needs to indicate values of AGGR or PNAL, OR in Risk Reduction order  Provided if filled in the original order is flagged with one of the possible values	
2595	OrderAttributeValue	String	1	Y = Yes	C	Provided if OrderAttributeType (2594) is specified	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	7
21010	TradeType	Int	3	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 9 = Exchange for Swaps Trade (Derivatives Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LiS) Trade (Cash) 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21080	TradeQualifier	MultipleCharValue	13	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations 5 = NAV Trade expressed in bps 6 = NAV Trade expressed in price currency 7 = Deferred Publication	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	2
375	ContraBroker	String	20	From 0 to 2^64-1	C	<b>CASH ONLY</b> ID of the Counterpart Firm in specific cases	
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9875
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity (to be calculated with Quantity Decimals).	100
336	TradingSessionID	String	3	102 = Session 2 103 = Session 3 123 = All Sessions	C	Trading session validity Session 2 – Normal session for the Derivatives markets Session 3 – Evening session for the Derivatives markets	
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order.  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	C	Specifies the maximum validity of an order	0
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction.  Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data.  Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
7443	PostingAction	MultipleCharValue	19	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9	O	Posting action code (Open/Close) for the order.  Populated in Drop Copy only if provided on order entry by the client.  Only positions 0 and 1 apply for the Cash markets	000000 0000

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21804	LongClientID	String	16	Alphanumeric	O	<b>DERIVATIVES ONLY</b> Field used to identify the Client (investor), or trader's reference / posting order number for a pre-posting, entered as a free text used for clearing purposes. This field is part of the clearing aggregate for Derivatives.	<i>Long Client ID</i>
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 6	C	Number of NestedPartyID entries.	6
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	4
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Corresponding Broker</b>	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified	26
524	NestedPartyID	String	11	Alphanumeric	C	<b>CASH ONLY</b> This use of the repeating group is to provide <b>Client ID</b> provided in scope of the clearing data. This combination of fields is used for Cash markets only. For the Derivatives markets equivalent data is provided via LongClientID (21804) field.	1581
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  In Drop Copy where the values in the original trading OEG message were received in SBE protocol the value will be set to 99 = Not Applicable	23
21096	ESCBMembership	Int	2	0 = False 1 = True	O	<u>For Wholesale Trades only (Outright and Strategy)</u>  Indicates if the trade is submitted by a member of the European System of Central Bank (ESCB) in performance of monetary, foreign exchange and financial stability policy.	0
21802	EvaluatedPrice	Price	20	From -2^63+1 to 2^63-1	C	<u>For TRF and MOC contracts only</u>  This field is used for the Total Return Future (TRF) and Market On Close (MOC) contracts to provide the trade price calculated against provisional (a.k.a. preliminary) or final price of the underlying index or stock, while Last Traded Price provides price in Spread (in basis or index points). The value in field Trade Type allows to identify if the trade message contains provisional or final price.	35
21803	MessagePriceNotation	Enumerated	2	1=Price 2=Spread in basis points 3=Spread	C	<u>For TRF and MOC contracts only</u>  This field provides the type of price notation used per message. For TRF and MOC products the value "Price" is used for TAM trading mode, the values "Spread in basis points" and "Spread" are used for TAIC trading mode.	1
21805	FinalSecurityID	String	10	From 0 to 2^32-2	C	<u>For MOC contracts only</u>  Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade.	

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21806	FinalExecID	String	10	From 0 to 2 <sup>32</sup> -2	C	<u>For MOC contracts only</u>  Used only for trades of Market On Close Future. Provided in the Final trade to allow linking to the Temporary trade.	
21085	LISTransactionID	String	10	From 0 to 2 <sup>32</sup> -2	C	<u>For Wholesale Trades only (Outright and Strategy)</u>  ID that can be used to associated Executions belonging to the same LIS Transaction	957831
In case the wholesale is done on a Strategy, in addition to the fields already identified in the section above for Trade Execution, the following repeating group is provided for each leg of the strategy.							
555	NoLegs	NumInGroup	2	From 1 to 7	C	<u>For Wholesale Trades on Strategy only</u>  Provides the number of repeating groups. Maximum number of legs is 7	1
600	LegSymbol	String	10	From 0 to 2 <sup>32</sup> -2	M	<u>For Wholesale Trades on Strategy only</u>  When populated should always contain the Symbol Index of the Contract	90030000
602	LegSecurityID	String	10	From 0 to 2 <sup>32</sup> -2	C	<u>For Wholesale Trades on Strategy only</u>  Symbol Index of the Leg	90030001
603	LegSecurityIDSource	String	1	8 = Symbol Index	C	<u>For Wholesale Trades on Strategy only</u>  Required if LegSecurityID (602) is provided. For Derivatives markets only.	8
637	LegLastPx	Price	20	From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1	C	<u>For Wholesale Trades on Strategy only</u>  Execution price assigned to a leg	-5
1418	LegLastQty	Qty	20	From 0 to 2 <sup>64</sup> -2	C	<u>For Wholesale Trades on Strategy only</u>  Execution quantity for the leg	10
624	LegSide	Char	1	1 = Buy 2 = Sell	C	<u>For Wholesale Trades on Strategy only</u>  Indicates the side of the trade leg.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1893	LegExecID	String	10	From 0 to 2^32-2	C	<p><u>For Wholesale Trades on Strategy only</u></p> <p>The Leg Execution ID is unique per instrument and per day. It is the unique identifier of a trade for each leg of the strategy trade. This field is provided in case of fill, partial fill or trade cancellation for a strategy.</p>	1
	<b>Message Trailer</b>				<b>M</b>		

◆ **Cancellation of a Trade**

Message: ExecutionReport (8)

Sample values provided in this example represent a cancellation of a previously executed Trade. The details of the order that participated in the cancelled trade are for a Full fill of a Limit order with Day validity on instrument with Symbol Index *1110530* in Central order book.

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
5979	OEGINFromMember	UTCTimestamp	27	Timestamp	A	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway	20180312 08593000 0020700
21002	BookINTime	UTCTimestamp	27	Timestamp	A	Time of trade cancellation is processed by the ME	20180312 08593000 0021000
21003	BookOUTTime	UTCTimestamp	27	Timestamp	A	Matching Engine OUT time (in ns), when message leaves the Matching Engine (ME)	20180312 08593000 0021050

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
48	SecurityID	String	10	From 0 to 2 <sup>32</sup> -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	Int	2	1 = Cash and Derivative Central Order Book (COB) 4 = Derivative Wholesales 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book	A	Defines the Exchange Market Mechanism applied on each platform.	1
37	OrderID	String	20	From 0 to 2 <sup>64</sup> -2	M	Numerical order identifier assigned by the matching engine, unique per instrument and EMM. COrdID (11) is not provided in unsolicited messages, however the order can be identified using the provided OrderID (37)	9756482
39	OrdStatus	Char	1	H = Cancel Trade	M	Order status	H
31	LastPx	Price	20	From -2 <sup>63</sup> to 2 <sup>63</sup> -1	A	Price at which order is filled	002475
32	LastQty	Qty	20	From 0 to 2 <sup>64</sup> -1	A	Quantity of the fill	100
151	LeavesQty	Qty	20	From -1 to 2 <sup>64</sup> -2	M	Remaining quantity of an order is provided as value '-1' for Trade cancellation.	-1
17	ExecID	String	10	From 0 to 2 <sup>32</sup> -2	M	The ExecID is unique per instrument and per day. It is the unique identifier of a trade per instrument. In case of Cancellation this field contains the same value as the one provided in field ExecRefID, which identifies the ID of the trade being cancelled.	587
150	ExecType	Char	1	H = Cancel Trade	M	Describes the specific type of ExecutionReport (8) message while OrdStatus (39) always identifies the current order status (e.g. Partially Filled).	H
21094	ParentExecID	String	10	From 0 to 2 <sup>32</sup> -2	C	<b>Used for a Strategy only Derivatives Only</b> Unique identifier of a parent trade executed on the strategy.	8789
21093	ParentSecurityID	String	10	From 0 to 2 <sup>32</sup> -2	C	<b>Used for a Strategy only Derivatives Only</b> Unique identifier of the strategy on which the trade was executed.	9998000



Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>ExecutionWithinFirmShortCode</b>	59786
447	PartyIDSource	Char	1	P = Short code identifier	A	Source of PartyID value	P
452	PartyRole	Int	3	1 = Executing Firm 3 = Client ID 999 = Not Applicable	A	Identifies the type or role of the PartyID (448) specified.  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 999 = Not Applicable	1
2376	PartyRoleQualifier	Int	2	22 = Algorithm 23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of PartyRole (452)  For Execution with Firm short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, the code was not submitted by an Algorithm and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
1724	OrderOrigination	Int	1	5 = Order received from a direct access or sponsored access customer	C	Identifies the origin of the order	
29	LastCapacity	Char	1	7 = Dealing on own account (DEAL) 8 = Matched principal (MTCH) 9 = Any other capacity (AOTC)	A	Indicates whether the order that participated in the trade results from trading as matched principal, on own account or as any other capacity.	7
21010	TradeType	Int	2	24 = Trade Cancellation (Cash and Derivatives)	C	Type of trade	1
21023	ExecPhase	Char	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase	A	Indicates the trading phase during which the trade has occurred.	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21080	TradeQualifier	MultipleCharValue	13	0 = Uncrossing Trade 1 = First Trade Price 2 = Passive Order 3 = Aggressive Order 4 = Trade Creation by Market Operations (Future Use) 5 = NAV Trade expressed in bps (Future Use) 6 = NAV Trade expressed in price currency (Future Use)	A	Trade Qualifier. This field can contain up to 7 values, space delimited, provided in different positions.	2
375	ContraBroker	String	20	From 0 to 2^64-1	C	<b>CASH ONLY</b> ID of the Counterpart Firm in specific cases	
21019	OEPartitionID	Int	5	From 0 to 2^16-1	A	Identifies uniquely an OE Optiq partition by which the engine is reached.	10
21021	LogicalAccessID	Int	10	From 0 to 2^32-1	A	Identifier of the Logical Access.	9875
19	ExecRefID	String	10	Sequential number. From 0 to 2^32-1	C	The ExecRefID is a unique identifier of a trade being cancelled. In the original Trade message this value is provided in the field ExecID (17). This field is provided in case of trade cancellation.	587
14	CumQty	Qty	20	From -1 to 2^64-2	M	Cumulated quantity is provided as value '-1' for Trade cancellation.	-1
40	OrdType	Char	1	1 = Market 2 = Limit 3 = Stop-Market / Stop-Market on quote 4 = Stop limit / Stop on quote limit K = Market to limit P = Peg T = Average Price X = Iceberg	A	Type of Order.  Values 3, 4, K, P, T and X are only for Cash Markets	2
59	TimeInForce	Char	1	0 = Day 1 = Good Till Cancel (GTC) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good till Date (GTD) 7 = At the Close A = Good for Time (GTT) B = Good for auction (GFA)	C	Specifies the maximum validity of an order	0
552	NoSides	NumInGroup	1	Always set to 1	A	Two fill messages are sent for Cross orders	1

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order.	1
577	ClearingInstruction	Int	4	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	C	Clearing Instruction.  Populated in Drop Copy only if provided on order entry by the client.	
58	Text	String	18	Alphanumeric	O	Free Text is manually entered by the trader issuing the order. This field is part of the clearing data.  Populated in Drop Copy only if provided on order entry by the client.	
1	Account	String	12	Alphanumeric	C	Account Number. Client account number identifying the investor's account. This field is part of the clearing data.	
6399	AccountCode	Int	1	1 = Client 2 = House 4 = RO 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 14 = Omega Client 15 = Ceres Client	A	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account.  Values 4, 7, and 8 are only for Cash Markets Values 14 and 15 are only for Derivatives Markets	2
20021	LPRole	Int	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider [C] 12 = RFQ Liquidity Provider [C]	C	Liquidity Provider Role identifies the type of the Liquidity Provider when AccountCode is equal to "Liquidity Provider".  Only value 1 is applicable for the Derivatives Markets.	
7443	PostingAction	MultipleCharValue	19	1 = Leg 1	O	Posting action code (Open/Close) for the order. This field is part of the clearing data.  Populated in Drop Copy only if provided on order entry by the client.	
539	NoNestedPartyIDs	NumInGroup	1	From 1 to 6	C	Number of NestedPartyID entries.	6
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>InvestmentDecisionwithinShortCode</b>	463

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	122 = Investment decision maker	C	Identifies the type or role of the NestedPartyID (524) specified	122
2384	NestedPartyRoleQualifier	Int	2	22 = Algorithm 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Investment Decision within short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and were not submitted by an Algorithm, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>ClientIdentificationShortCode</b>	463
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value	P
538	NestedPartyRole	Int	3	3 = Client ID	C	Identifies the type or role of the NestedPartyID (524) specified	3
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity 24 = Natural person 99 = Not Applicable	C	Used to further qualify the value of NestedPartyRole (538).  For Client Identification short code in Drop Copy where the values in the original trading OEG message were received in SBE protocol, and the case is not distinct enough, the value will be set to 99 = Not Applicable	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>NonExecutionBrokerShortCode</b>	300
525	NestedPartyIDSource	Char	1	P = Short code identifier	C	Source of NestedPartyID value. Populated only if provided in the original order message	P
538	NestedPartyRole	Int	3	26 = Correspondent Broker	C	Identifies the type or role of the NestedPartyID (524) specified. Populated only if provided in the original order message	26

Tag	Field Name	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
2384	NestedPartyRoleQualifier	Int	2	23 = Firm or legal entity	C	Used to further qualify the value of NestedPartyRole(538). Populated only if provided in the original order message	23
524	NestedPartyID	String	11	Alphanumeric	C	This use of the repeating group is to provide <b>Clearing Firm ID</b>	9995
525	NestedPartyIDSource	Char	1	D = Proprietary / Custom code	C	Source of NestedPartyID value	D
538	NestedPartyRole	Int	3	4 = Clearing Firm	C	Identifies the type or role of the NestedPartyID (524) specified	4
	<b>Message Trailer</b>				<b>M</b>		

### 4.3 TCS MESSAGES (CASH ONLY)

Examples of various TCS declaration message cases are provided below in individual sections.

MIFID II short codes are not sent back in TCS declaration messages in Drop copy.

#### ◆ “Pre-Matched” Declaration Notice

Message: TradeCaptureReportAck (AR)

Sample values provided in this example represent a notice that a declaration has been pre-matched, for an instrument with Symbol Index 1110530 in TCS, which was set on secondary listing place of XAMS.

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
571	TradeReportID	String	20	From -2^63+1 to 2^63-1	A	Unique identifier of trade capture report	15

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
1003	TradeID	String	20	From 0 to 2 <sup>64</sup> -2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	
939	TrdRptStatus	Int	2	18 = Pre-Matched	A	Trade Report Type	18
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	1004
48	SecurityID	String	10	From 0 to 2 <sup>32</sup> -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	5
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration  Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order	1
53	Quantity	Qty	20	From 0 to 2 <sup>64</sup> -2	A	Number of traded or ordered units	
44	Price	Price	20	From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1	A	Instrument price per quantity unit	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>CounterParty ID</b>	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of NestedPartyRole(538).	23
10055	SettlPeriod	Int	2	From 0 to 30	C	Indicates the settlement delay in trading days, from 0 to 30 days Provided only if the SettlementFlag (9970) is set to 1 = True	1
9970	SettlementFlag	Char	1	0 = False 1 = True	A	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	1
9971	GuaranteeFlag	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	C	Indicates if the trade is guaranteed or not (for clearing purposes) Provided only if the SettlementFlag (9970) is set to 1 = True	2
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade	C	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	
381	GrossTradeAmt	Amt	9	Amount	C	Total amount of a Declaration Provided only in case the transaction is associated to Funds	

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21068	CentralisationDate	String	10	<p>Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds.</p> <p>Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration.</p> <p>When used, the declaration should be automatically accepted for the following order collection cycle / session if:</p> <ul style="list-style-type: none"> <li>- centralisation date is not specified by the client AND the session has passed its cut-off, OR</li> <li>- centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker’s message AND doesn’t reject the declaration.</li> </ul> <p>Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Should be provided for Euronext Funds Service: Paris instruments only.</p>	C	<p>YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.</p>	
	<b>Message Trailer</b>				<b>M</b>		



◆ “Filled” Declaration Notice

Message: TradeCaptureReportAck (AR)

Sample values provided in this example represent a notice that a declaration has been Filled, for an instrument with Symbol Index *1110530* in TCS, which was set on secondary listing place of XAMS.

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
571	TradeReportID	String	20	From -2 <sup>63</sup> +1 to 2 <sup>63</sup> -1	A	Unique identifier of trade capture report.	<i>15</i>
1003	TradeID	String	20	From 0 to 2 <sup>64</sup> -2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	<i>15</i>
939	TrdRptStatus	Int	2	19 = Filled	A	Trade Report Type.	<i>19</i>
828	TrdType	Int	2	51 = Volume weighted average trade 1001 = Declaration of a trade outside the book 1002 = Fund order (quantity) 1003 = Fund order (cash amount) 1004 = Declaration of a trade on a Secondary listing place	A	Type of Operation	<i>1004</i>
48	SecurityID	String	10	From 0 to 2 <sup>32</sup> -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	<i>1110530</i>
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	<i>8</i>
20020	EMM	String	2	5 = Cash On Exchange Off book	A	Defines the Exchange Market Mechanism applied on each platform.	<i>5</i>

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
10042	PreMatchingIndicator	Int	1	2 = Pre-matched for the next fixing 3 = Pre-matched for the second next fixing 4 = Pre-matched for the third next fixing 5 = Pre-matched for the fourth next fixing 6 = Pre-matched for the fifth next fixing	C	Pre-matching delay indicator for a TCS Declaration  Provided only in messages with TrdType (828) set to 1002 = Fund order (quantity) OR 1003 = Fund order (cash amount)	
60	TransactTime	UTCTimestamp	27	Timestamp	A	Indicates the time of message transmission	01803120 84539000 000000
2670	TrdRegPublicationReason	Int	2	0 = NLIQ 1 = OILQ 2 = PRIC 3 = RFPT 4 = ILQD 5 = SIZE 6 = LRGS (Future Use) 7 = ILQD – deferred 8 = SIZE – deferred	C	Waiver Indicator  In outbound TradeCaptureReportAck (AR) messages (from TCS) provided only if TrdRptStatus (939) is one of the following values: 19 = Filled AND the transaction meets the conditions required for a waiver	
552	NoSides	NumInGroup	1	From 1 to 2	A	Number of sides.	1
54	Side	Char	1	1 = Buy 2 = Sell	A	Indicates the side of the order	1
53	Quantity	Qty	20	From 0 to 2^64-2	A	Number of traded or ordered units	
44	Price	Price	20	From -2^63+1 to 2^63-1	A	Instrument price per quantity unit	
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>CounterParty ID</b>	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of PartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the PartyID (448) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of PartyRole(452).	23

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
10055	SettlPeriod	Int	2	From 0 to 30	C	Indicates the settlement delay in trading days, from 0 to 30 days Provided only if the SettlementFlag (9970) is set to 1 = True	1
9970	SettlementFlag	Char	1	0 = False 1 = True	A	Indicates whether the trade must be settled or not. (0: Not Settled ; 1: Settled)	1
9971	GuaranteeFlag	Char	1	1 = Cleared but not Guaranteed 2 = Cleared and Guaranteed	C	Indicates if the trade is guaranteed or not (for clearing purposes) Provided only if the SettlementFlag (9970) is set to 1 = True	2
1839	TradePriceCondition	Int	1	15 = Non-price forming trade (NPFT) 101 = Plain Vanilla Trade 102 = Trade Not Contributing to Price Discovery Process 103 = Dark Trade	A	Contribution to price formation or the price discovery process. Provided only if set in the inbound messages by the client.	101
381	GrossTradeAmt	Amt	9	Amount	C	Total amount of a Declaration Provided only in case the transaction is associated to Funds	

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
21068	CentralisationDate	String	10	<p>Cut-off for the trading cycle / session on the Euronext Funds Service: Paris is not identified by the fund agent; as such there is no technical cut-off of a trading session set for such funds.</p> <p>Centralisation date may be used by the client to inform the fund agent for which session the declaration should be eligible for, and may be used as a criteria by the fund agent to accept, or not, a declaration.</p> <p>When used, the declaration should be automatically accepted for the following order collection cycle / session if:</p> <ul style="list-style-type: none"> <li>- centralisation date is not specified by the client AND the session has passed its cut-off, OR</li> <li>- centralisation date is specified, and fund agent elects not to acknowledge the declaration during the session identified in the broker’s message AND doesn’t reject the declaration.</li> </ul> <p>Should be provided in binary equivalent of YYYY-MM-DD, where YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Should be provided for Euronext Funds Service: Paris instruments only.</p>	C	<p>YYYY = 0000-9999, MM = 01-12, DD = 01-31</p> <p>Provided only if set in the inbound messages by the client AND is relevant to the type of product / market.</p>	
	<b>Message Trailer</b>				<b>M</b>		

◆ **“Trade Cancelled” Declaration Notice**

Message: TradeCaptureReportAck (AR)

Sample values provided in this example represent a notice that a declaration that was previously filled, has been cancelled, for an instrument with Symbol Index 1110530 in TCS, which was set on secondary listing place of XAMS.

Tag	Field	Format	Len	Possible Values	M/C	Short Description, Compatibility Notes & Conditions	Value Example
	<b>Message Header</b>				<b>M</b>		
1003	TradeID	String	20	From 0 to 2 <sup>64</sup> -2	A	The unique ID assigned by the matching engine to the trade entity, once it is received or matched.	15
939	TrdRptStatus	Int	2	2 = Cancelled 16 = Elimination of a pre-matched declaration following a CE 17 = Elimination of a pre-matched declaration by MOC	A	Trade Report Type	2
48	SecurityID	String	10	From 0 to 2 <sup>32</sup> -2	M	Exchange identification code of the instrument, represented by SecurityID. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence between the SecurityID and the instrument characteristics is provided in the standing data messages and associated files.	1110530
22	SecurityIDSource	String	1	8 = Symbol Index	M	Type of the SecurityID. Always set to 8	8
20020	EMM	String	2	5 = Cash On Exchange Off book [C]	A	Defines the Exchange Market Mechanism applied on each platform.	5
453	NoPartyIDs	NumInGroup	1	Always set to 1	A	Number of PartyID entries.	1
448	PartyID	String	11	Alphanumeric	A	In this case provides the <b>CounterParty ID</b>	7894
447	PartyIDSource	Char	1	D = Proprietary / Custom code	A	Source of NestedPartyID value.	D
452	PartyRole	Int	3	17 = Contra Broker	A	Identifies the type or role of the NestedPartyID (524) specified.	17
2376	PartyRoleQualifier	Int	2	23 = Firm or legal entity	A	Used to further qualify the value of NestedPartyRole(538).	23
	<b>Message Trailer</b>				<b>M</b>		

## APPENDIX A: REVISION HISTORY

Version	Change Description
2.0.0	<p>Update for the migration of Derivatives Market to Optiq. The following changes have been made:</p> <ul style="list-style-type: none"> <li>■ Added identification of Market (Cash and Derivatives) and segments that are available for these markets</li> <li>■ Combined content of section 1.2 “Message Types Used” with section 3.3 Scope Of Events &amp; Associated Messages</li> <li>■ In section 3.1 “Connectivity to Drop Copy” – added clarification on connectivity details per Market and various segments, expectations for throughput and performance</li> <li>■ In section 3.3 “Scope Of Events &amp; Associated Messages” &gt; “Order Messages for COB” <ul style="list-style-type: none"> <li>a) Update table of Order events: Added indication if events are applicable for Cash and Derivative markets</li> <li>b) Added support for Rejection messages for the Derivatives markets</li> <li>c) Updated mapping table of SBE and FIX Ack types: <ul style="list-style-type: none"> <li>i) Added indication if applicable for Cash and Derivative markets;</li> <li>ii) Added <i>Ack Type</i> of RFQ Ack – for Request for Quote service on Derivatives markets;</li> <li>iii) Removed value of <i>Ack type</i> = ‘2’ (Order Creation By Market Operations) for SBE (value ‘i’ for FIX) as it is not used;</li> <li>iv) Adjusted SBE message for “Modification of an order” to be an Ack (03) with <i>Ack Type</i> = ‘1’ (Replace Ack)</li> </ul> </li> </ul> </li> <li>■ In section 3.3 “Scope Of Events &amp; Associated Messages” &gt; “Trade Messages [default service]” <ul style="list-style-type: none"> <li>a) Added support for Off-book On-exchange (Wholesales) trades</li> <li>b) Update table of Trade events: Added indication if events are applicable for Cash and Derivative markets</li> <li>c) Added explanation for handling of Strategy trades, and cancellation for Strategies in Wholesales</li> <li>d) Added section “What is not in scope”</li> </ul> </li> <li>■ In section 4.1 “Order Messages for COB”: <ul style="list-style-type: none"> <li>a) Throughout the messages the “Short Description, Compatibility Notes &amp; Conditions” updated to clarify use in different cases</li> <li>b) For Acknowledgement of a new order, Cancellation of an Order and Rejection of a new orders - added EMM 7 – for the RFC</li> <li>c) Added sections for newly handled cases for the Derivatives markets <ul style="list-style-type: none"> <li>i) Rejection of a New Order via ExecutionReport (8)</li> <li>ii) Rejection of Order Modification or Cancellation via OrderCancelReject (9)</li> </ul> </li> <li>d) fields <i>ConditionalOrderFlag</i> (21800), <i>DarkExecutionInstruction</i> (20052), <i>DisclosedQtyRandIndicator</i> (21016), <i>ExpireTime</i> (126), <i>PegOffsetValue</i> (211), <i>PegPriceType</i> (1094), <i>RFQAnswerIndicator</i> (21037), <i>RFQConfirmationIndicator</i> (21038), <i>StopPx</i> (99), <i>TriggeredStopTimelnForce</i> (20175), and <i>UndisclosedPrice</i> (20004) are identified as Cash only in the various cases for orders</li> <li>e) Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields <i>PartyRole</i> (452) and <i>NestedPartyRole</i> (2376) added value 999 = Not Applicable, and for fields <i>PartyRoleQualifier</i> (2376) and <i>NestedPartyRoleQualifier</i> (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> <li>f) Updated length of field <i>AckQualifiers</i> (21014) to 15</li> <li>g) Added Fields for (i) Timestamps: <i>ClientMessageSendingTime</i> (21005), <i>OEGINFromMember</i> (5979), <i>OEGOUTToME</i> (7764), <i>BookINTime</i> (21002), <i>BookOUTTime</i> (21003), <i>OEGINFromME</i> (7765), (ii) Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803), <i>LISTransactionID</i> (21085), (iii) Future use <i>KillReason</i> (21807)</li> </ul> </li> <li>■ In section 4.2 “Trade Messages” <ul style="list-style-type: none"> <li>a) Throughout the messages the “Short Description, Compatibility Notes &amp; Conditions” updated to clarify use in different cases</li> <li>b) Section “Trade Execution (Full or Partial Fill)” specified to be for Individual Instrument (Cash) / Outright (Derivatives); and NestedParties repeating group for Corresponding Broker identified as (Cash Only) <ul style="list-style-type: none"> <li>i) Added section “Additional Fields for Wholesale Trades (Outright and Strategy)”</li> <li>ii) Added fields <i>ClientMessageSendingTime</i> (21005), <i>BookOUTTime</i> (21003), <i>OrigClOrdID</i> (41), <i>OrderPriority</i> (21004), <i>DarkExecutionInstruction</i> (20052), Derivatives specific fields: <i>LongClientID</i> (21804), <i>ESCBMembership</i> (21096), <i>EvaluatedPrice</i> (21802), <i>MessagePriceNotation</i> (21803),</li> </ul> </li> </ul> </li> </ul>

Version	Change Description
	<p><i>LISTTransactionID</i> (21085), <i>FinalSecurityID</i> (21805), <i>FinalExecID</i> (21806) and NoLegs repeating group fields to support TRF and MOC contracts.</p> <ul style="list-style-type: none"> <li>iii) Removed field <i>CustOrderCapacity</i> (582) as unused</li> <li>iv) Updated values and conditions of the Parties and NestedParties groups for handling of values that are submitted in the original trading OEG message via SBE. For fields <i>PartyRole</i> (452) and <i>NestedPartyRole</i> (2376) added value 999 = Not Applicable, and for fields <i>PartyRoleQualifier</i> (2376) and <i>NestedPartyRoleQualifier</i> (2384) added value 99 = Not Applicable. Updated conditions of the associated fields.</li> <li>v) Removed value “4” from the possible values for field <i>TradeType</i> (21010)</li> <li>vi) Updated length of field <i>TradeType</i> (21010) to 3 and added values 100 through 101 to support TRF and MOC</li> </ul> <ul style="list-style-type: none"> <li>■ In section 4.2 “Trade Messages” &gt; “Cancellation of a Trade” <ul style="list-style-type: none"> <li>a) Added fields <i>ParentExecID</i> (21094) and <i>ParentSecurityID</i> (21093) for cancellation of strategy trades, and fields <i>OEGINFromMember</i> (5979), <i>BookOUTTime</i> (21003) for the timestamps provided in the message</li> <li>b) Removed fields <i>OrderQty</i> (38), <i>TradingSessionID</i> (336), <i>CustOrderCapacity</i> (582), and NoOrderAttributes and NestedParties repeating groups for ClientID as unused</li> </ul> </li> <li>■ Sections for TCS Messages renamed TCS Messages (Cash Markets)</li> <li>■ Added support for Derivatives COB orders and trades and Off-book On-exchange trades</li> <li>■ Throughout the document: <ul style="list-style-type: none"> <li>a) References to “Cash Markets” only updated to Cash and Derivatives Markets where applicable, and added clarification for differences in messages, and specific uses and behaviour for the individual markets</li> <li>b) Updated references to the documentation, that covers both Cash and Derivatives markets</li> <li>c) Changed contact reference for CCC to Operational Client Services Desk at with email <a href="mailto:clientsupport@euronext.com">clientsupport@euronext.com</a></li> <li>d) Formatting updates and correction of phrasing, typos and cosmic changes</li> </ul> </li> </ul>
1.3.0	<p><u>ETF Access / Dark updates :</u></p> <ul style="list-style-type: none"> <li>- Tag 39 <b>OrdStatus</b> <u>In Cancellation of an order message:</u> remove “Future Use” for values M = RFQ expired O = RFQ cancelled by the issuer</li> <li>- Tag 40 <b>OrdType</b> : remove “Future Use” for values P = Peg T = Average Price</li> <li>- Tag 131 <b>QuoteReqID</b> remove “Future Use” and add description</li> <li>- Tag 150 <b>ExecType</b> : remove “Future Use” for values <u>In Acknowledgement of a new order message:</u> j = RFQ Ack <u>In COB Trade Execution (Fill or Partial Fill) message:</u> R = RFQ partially or fully matched with other counterparts <u>In Cancellation of an order message:</u> Q = RFQ expired, and S = RFQ cancelled by the issuer</li> <li>- Tag 150 <b>ExecType</b> : Addition of values <u>In Cancellation of an order message:</u> r = LP Order cancelled due to RFQ expiration / f = LP Order cancelled due to RFQ cancellation / q = RFQ Remaining quantity killed / s = LP Order cancelled due to RFQ confirmation</li> <li>- Tag 211 <b>PegOffsetValue</b> : remove “Future Use” and add description</li> <li>- Tag 1080 <b>TradeQualifier</b>: Remove “Future Use” for values <u>In COB Trade Execution (Fill or Partial Fill) message:</u> 4 = Trade Creation by Market Operations / 5 = NAV Trade expressed in bps / 6 = Trade expressed in price currency</li> <li>- Tag 1080 <b>TradeQualifier</b>: addition of value 7 = Deferred Publication</li> <li>- Tag 1094 <b>PegPriceType</b> : remove “Future Use” and add description</li> <li>- Tag 1839 <b>TradePriceCondition</b> : remove “Future Use” from value 103 = Dark Trade</li> <li>- Tag 20005 <b>UndisclosedIcebergType</b> has been removed</li> <li>- Tag 20020 <b>EMM</b> : remove “Future Use” for value 8 = ETF MTF - NAV Central Order Book</li> <li>- Tag 20021 <b>LPRole</b>: add value 12 = RFQ Liquidity Provider [C] in <u>Order Messages for COB</u> (Acknowledgment, Triggering, Ownership, Cancellation, Modification) and <u>Trade Messages for COB</u> (Trade, Trade Cancellation)</li> </ul>

Version	Change Description
	<ul style="list-style-type: none"> <li>- Tag 20052 <b>DarkExecutionInstruction</b> : remove “For Future Use” and add description</li> <li>- Tag 21010 <b>TradeType</b> :  <ul style="list-style-type: none"> <li><u>In COB Trade Execution (Fill or Partial Fill) message</u> :</li> <li>remove “Future Use” for value 33 = Dark Trade</li> <li>remove values : 37 = ETF-MTF NAV Trade (price in basis points) (Future use) / 38 = ETF-MTF NAV Dark Trade (price in basis points) (Future use)</li> </ul> </li> <li>- Tag 21014 <b>Ack Qualifiers</b> : Future Use” and add description</li> <li>- Tag 21037 <b>RFQAnswerIndicator</b> : remove “Future Use” and add description</li> <li>- Tag 21038 <b>RFQConfirmationIndicator</b> : remove “Future Use” and add description</li> </ul> <p><u>Block updates:</u></p> <ul style="list-style-type: none"> <li>- Tag 150 <b>ExecType</b> addition of value c = Conditional Order cancelled due to Potential Matching</li> <li>- Tag 21013 <b>AckPhase</b> addition of value 8 = Random Uncrossing Phase <u>In Cancellation of an order message</u></li> <li>- Tag 21800 <b>ConditionalOrderFlag</b> is added in <u>Order Messages for COB</u> (Acknowledgment, Triggering, Ownership, Cancellation, Modification)</li> </ul> <p><u>Miscellaneous updates :</u></p> <p>Tag 126 <b>ExpireTime</b> : remove “Future Use”</p> <p>Tag 432 <b>ExpireDate</b> : remove “Future Use”</p>
1.2.0	<p>Update with clarifications and corrections</p> <ul style="list-style-type: none"> <li>- Added section “4.4 - “Start of Day” Behaviour”</li> <li>- ExpireTime was flagged as a field for Future Use</li> </ul>
1.1.0	<p>Update with clarifications and corrections</p> <ul style="list-style-type: none"> <li>- Added clarification on value for Exchange ID in section “Drop Copy Logon &amp; Administrative Messages”</li> <li>- Removed repeating group cases for “Corresponding Broker” from the Cancellation of a Trade</li> <li>- In TCS messages added field for Centralization date</li> <li>- Spelling &amp; grammar corrections</li> </ul>
1.0.0	First Version for Optiq

## DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
2.0.0	September 2019	Euronext	Update for the migration of Derivatives Market to Optiq
1.3.0	December 2018	Euronext	Updates for ETF Access, Dark book and Euronext Block
1.2.0	April 2018	Euronext	Second update with clarifications and corrections
1.1.0	March 2018	Euronext	Update with clarifications and corrections
1.0.0	February 2018	Euronext	First Release for Optiq