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PREFACE

PURPOSE

The purpose of this document is to detail the structure and the usage of each message that is produced by Dropcopy Third Party.

Disclaimer:

this document is provided for discussion and information purposes only.

The information, proposals, timelines, and assumptions contained herein are preliminary and remain subject to the completion of internal governance processes, management approvals, and, where applicable, the approval, review, or non-objection of relevant regulatory and supervisory authorities. Accordingly, the content of this document may be amended, supplemented, revised, delayed, or withdrawn without prior notice. Nothing contained in this document constitutes a commitment, representation, undertaking, or binding obligation on the part of any entity, and no reliance should be placed on it as the basis for any legal, regulatory, commercial, or operational decision.

Any migration approach, implementation plan, or target date described herein remains indicative only and shall become effective solely upon receipt of all required approvals and the completion of the relevant decision-making processes.

TARGET AUDIENCE

This document should be read by any stakeholders of Dropcopy Third Party.

SCOPE

The scope of this document is listed below:

Optiq Segment	Segment Value	In/Out of Scope	SBE Version
EURONEXT CASH MARKET			
Equities EQU	1	✓	116— 361 - 370
Funds ETF	2	✓	116— 361 - 370
Fixed Income FXI	3	✓	116— 361 - 370
Warrants & Certificates WAR	4	✓	116— 361 - 370
Block BLK	14	✓	110 - 361
Irish Bonds and Funds IBF	16	✗	-
OTHER MARKETS			
Luxembourg Stock Exchange BDL	5	✓	116— 361 - 370
EURONEXT DERIVATIVES MARKET			

Optiq Segment	Segment Value	In/Out of Scope	SBE Version
Commodity Derivatives CMO	8	✗	-
Index Derivatives IDD	11	✗	-
Equity Derivatives EQD	12	✗	-
EURONEXT INDICES			
Indices Indices	9	✗	-
EURONEXT APPROVED PUBLICATION ARRANGEMENT (APA) FACILITY			
Trade Reporting and Publication TRP	10	✗	-

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WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, please go to the [Appendix](#), p. ~~109~~¹⁰⁷.

Version Number	Change Description
6.370.0	The following changes have been made to this version of the document: ■ <u>In DC Long Order:</u> added fields OrderSweepReason OrderQualifiersExtension, RejectionOrigin; ■ <u>In DC Short Order Reject:</u> added field RejectionOrigin; ■ <u>In Field Description:</u> added fields OrderSweepReason OrderQualifiersExtension, RejectionOrigin.

ASSOCIATED DOCUMENTS

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

- Optiq Files – Interface Specification – Euronext Cash and Derivatives Markets
- Optiq MDG Messages – Interface Specification – Euronext Cash and Derivatives Markets

Clients are additionally advised to also refer to the Euronext Rules and Regulations documents for more details.

For the latest version of documentation please visit the [IT Documentation page](#).

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1. INTRODUCTION

The Drop Copy Third Party enable a Member to consume orders, trades, market status in real time.

Dedicated messages named External Drop Copy messages has been created in Optiq.

The idea is that the Optiq Matching Engine send these messages to all surrounds and third party applications.

Drop Copy messages have been designed to be the most complete possible to provide surround and third party applications all mandatory fields required for their processes.

An event in Optiq will trigger the sending of one or multiple messages.

For example, when a member sends an order to Optiq, a record DC Long Order will be sent with all the information related to this order.

1.1 GLOSSARY

- **Message**: is a discrete unit of communication, provided in pre-defined format, which depends on the chosen protocol and the target functionality it relates to, containing information exchanged between Euronext and its clients.
 - **Administration message** is an electronic instruction from client or response from the OEG used to exchange technical, non-trade related information, most notably used to setup and maintain connectivity between a client and an OEG.
 - **Application message** is an electronic instrument from a client or a response from the OEG, used to exchange order and trade related information, including requests and events that impact orders and trades, but do not directly represent them.
 - **Order**: An order is an electronic instruction from a firm to buy or sell an instrument via Optiq. Firms can send many types of buy, sell and cross orders that are matched upon arrival or placed in the order book to await a match.
 - **Trade**: A trade is an electronic agreement between the client(s) that submitted the order(s) to exchange for a certain quantity of one or more instruments, for one of the various forms of reimbursements (payment, exchange of goods, services, etc.).
- **Optiq**: is Euronext's multi-market full trading chain technology platform.
- **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.
- **Simple Binary Encoding (SBE)**: is the open source binary protocol used as the solution for market data and order entry messaging in Optiq. SBE was designed within the FIX Protocol Limited organization, with a focus on low-bandwidth utilization and the goal of producing a binary encoding solution for low-latency financial trading.

1.2 CONNECTIVITY SETUP

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

1.3 REFERENTIAL

To properly decode SBE messages received in Dropcopy Third Party, it is required to retrieve the Euronext referential available through MDG or through Optiq Files stored in CFTS.

2. FORMATTING

2.1 SBE MESSAGE STRUCTURE

Private inbound and outbound messages are composed of the following parts displayed from left to right in the table below:

SBE Structure													
Frame	SBE Header	Block	Repeating Section 1						...	Repeating Section N			
			Repeating Section Header	Rep. Sec. 1.a	Rep. Sec. 1.b	...	Rep. Sec. 1.n	...		Repeating Section Header	Rep. Sec. N.a	Rep. Sec. N.a	Rep. Sec. N.a
2 bytes	8 bytes	n bytes	2 bytes	x ₁ bytes	x ₁ bytes	...	x ₁ bytes	...		2 bytes	x _N bytes	x _N bytes	x _N bytes

Each message is enriched with a "Frame" field followed by the SBE header. The "Frame" field contains the length of the message including the length of the "Frame" and "SBE header" fields.

Please note that even if the Frame must be present on the wire for every message, for readability purpose it is not represented in the message structures of this document.

2.1.1 SBE Header

The SBE Header is composed of the following fields:

Field	Description	Length	Values
Block Length	Length of the block. The Block is the message without the repeating section headers and the repeating sections. This is especially useful of new versions of messages in case Euronext adds fields at the end of the block. Clients will remain able to process the block fields and know where the repeating sections starts.	2 bytes	From 0 to 2 ¹⁶ -1
Template ID	Identifier of the message template. This is the message type of the messages (e.g. NewOrder (01), Ack (03)...).	2 bytes	From 0 to 2 ¹⁶ -1
Schema ID	Identifier of the message schema that contains the template.	2 bytes	From 0 to 2 ¹⁶ -1
Schema version	Version of the message schema in which the message is defined. Used to add messages and/or modify some others.	2 bytes	From 0 to 2 ¹⁶ -1

A Schema is the file describing a group of messages (Private inbound and outbound, Market Data, etc.) used by the Exchange. The group of messages is identified by the *Schema ID*. The schema contains the templates that represent the structure of messages supported by the Exchange, each message being identified by its *Template ID* (message type). A given schema may have several *Schema Version* values, which specify the message structure used by the sender.

Hence the OEG SBE template file (or the *OEG_SBE_Input_Schema*) contains all the Templates for the private inbound and outbound messages. The Schema Version defines the version of this *OEG_SBE_Input_Schema* and the structure to be used by the sender. For more information for the SBE template please review the *Euronext Cash and Derivatives Markets – Optiq Files - Interface Specification* document.

Please note that the SBE Header must be present on the wire for every message, but for readability purpose it is not represented in the message structures of this document.

2.1.2 SBE Repeating Section Header

The SBE Repeating Section Header is composed of the following fields:

Field	Description	Length	Values
Block Length	Defines the length in bytes of a repeating section (without the length of the header).	1 bytes	From 0 to 255
Num In Group	Defines how many times the repeating section is repeated. It is set to "0" if there is no occurrence of this repeating section.	1 bytes	From 0 to 255

This header must be present at the beginning of each repeating section group.

Please note – the messages structures contain the actual names of the repeating groups that are used in the SBE template.

In the message structures (section 5), repeating section headers are represented as follows:

Field	Short Description	Format	Len	Values	Presence	Page
Block Length for repeating section 1	Defines the length in bytes of the repeating section 1.	Header	1	18	Mandatory	24
Num In Group for repeating section 1	Defines how many times the repeating section 1 is repeated.	Header	1	0 to n	Mandatory	24

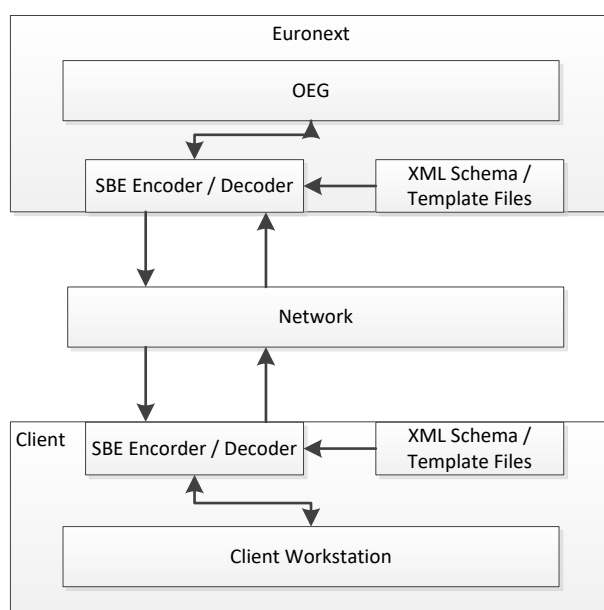
Some empty repeating sections have been introduced for future use purpose at the end of some messages. But due to technical constraints, headers of these repeating sections must be present at the end of the messages; they are represented in message structures as follows:

Field	Short Description	Format	Len	Values	Presence	Page
Block Length for repeating section 1	Defines the length in bytes of the repeating section 1.	Header	1	0	Mandatory	24
Num In Group for repeating section 1	Defines how many times the repeating section 1 is repeated.	Header	1	0	Mandatory	24

For these empty repeating sections, clients must set the two fields of the header to zero "0".

2.1.3 SBE Usage

Euronext provides SBE Template XML files that contain all message types supported by the system. Client systems can decode and encode SBE message using the schema and the template files as below:



SBE offers the possibility to have backward and forward compatibility. It means that clients are not required to be on the last version of Schema Version (message structure version) to be able to read the message. This is only possible if changes between versions occurred at the end of:

- The block
- The repeating section.

Using message length, SBE is able to know the difference between the block length or the repeating section length managed by a given client and the received message. As such, fields that do not match a client's version of the messages will be skipped.

However, it is crucial to note that the list of available values in any given field can be updated and the length can be changed. In this case, the update must be taken into account.

Hence if a field required by the regulator becomes mandatory in a message, each client using this message will need to update its Schema for the latest version, otherwise this message will be rejected by the Order Entry Gateway. A change of length of any field will also lead client to update their Schema if they want to use a message containing this field.

Please refer to the *Euronext - SBE Technical Note* for further details on the SBE Encoder / Decoder.

Note: Changes of SBE template are communicated to clients in advance.

2.1.4 SBE Optional Fields and Null Value

Optional and conditional fields can be provided as null value, as defined by the SBE standard and further indicated in the SBE XML templates.

Please note that the Null Value means that the field is not applicable, not provided or not used. This is different from the value of zero (0), which may have its own meaning depending on the field.

For unused Bitmap fields all the bits must be set to '0'.

2.2 TECHNICAL FORMAT FIELDS

The format of the fields contained in the messages will follow these rules:

- All integers are numeric (signed/ unsigned specified in each field format description) using two's complement method.
- Binary data are in Intel byte order (Little-Endian).
- Unless otherwise specified (i.e. Counterpart Firm ID), all "Alphanumeric ID" and "Text" fields are alphanumeric based on UTF-8, left aligned and null padded.
- SBE allows optional fields with a null value. The applicable NULL value is defined by SBE interface.
- Only field values will appear in the published messages (no name or 'tag' will appear in the messages).
- The field names that appear in this document are for reference purposes only.
- All the fields are contiguous.
- All field sizes are fixed and constant.
- Even if it is not always mandatory to be able to process last message version (Schema Version), it is mandatory for clients to check for each update if it contains important or regulatory updates.

FORMAT FIELDS	DESCRIPTION
Alphanumeric ID	String type identifying an element.
Amount	Signed numerical field representing an amount.
Bitmap	Array of bits, each bit specifying whether an optional value is present (set to "1") or not (set to "0") (in Little-Endian). e.g. For the field Execution Instruction a Bitmap field allows indicating in different positions of the field, for the same order message, in position zero (0) with the bit set to one (1) STP type of Resting, as well as in position four (4) with the bit set to one (1) as well, indicate that this order should be persisted and should be excluded from the scope of CoD
Boolean	Indicator having two possible values, either 'true - 1' or 'false - 0'. This value is set on the first bit of the byte (in Little-Endian).
Date	Date of an event (in number of days since 01/01/1970 UTC - 01/01/1970 is the day "0").
Enumerated	Information having a delimited set of possible values.
Numerical	Generic numerical field.
Numerical ID	Numerical field identifying an element.
Price	Numerical field representing a price (either signed or not signed). See the description in Price, Quantity, Ratio and Amounts Formats
Quantity	Unsigned numerical field representing a quantity of elements (for example a number of shares).
Sequence	See the description in Sequence Numbers
Text	Text in UTF-8, left aligned and completed with null padding.
Epoch Time in Nanoseconds	Time in number of nanoseconds since 01/01/1970 UTC.

2.3 DATE AND TIME CONVENTIONS

Date and Time provided in this document refer to the following names, and are provided in the following format:

Timestamps:

They are expressed in UTC (Universal Time, Coordinated) and are synchronised using Precision Time Protocol (PTP). Their format is defined in number of nanoseconds since 01/01/1970 UTC, and is populated as 8-byte unsigned integers.

Date:

For Cash and Derivatives Markets:

Dates are defined in number of days since 01/01/1970 UTC (01/01/1970 is the day "0") and are populated as 2-byte unsigned integers.

Note: Expiry Date and Time provided for Good Till Time (GTT) and Good Till Date (GTD) orders follow their own rules, please refer to the field description for further details.

For TCS Reporting:

Dates and Times formatted for ESMA reporting (MiFID II) are defined with a 27-byte character string following ISO 8601:

YYYY-MM-DDThh:mm:ss.dddZ.

where:

- "YYYY" is the year.
- "MM" is the month.
- "DD" is the day.
- "T" is a constant letter used as a separator between "YYYY-MM-DD" and "hh:mm:ss.dddZ".
- "hh" is the hour.
- "mm" is the minute.
- "ss.dddZ" is the second and its fraction of a second.
- "Z" is a constant letter used for UTC time.

2.4 SEQUENCE NUMBERS

The Order Entry Gateway manages two sequence numbers:

- Message Sequence Number: this sequence number is incremented one by one by the OEG and per OE Session (physical connection). It is provided in every application outbound message.
- Client Message Sequence Number: this sequence number must be managed by the client's workstation and is mandatory for each application inbound message. It is recommended to increment this number one by one per OE Session (physical connection), starting from 1. Please note that this sequence is not checked by the OEG but will be useful for some specific recovery cases.

2.5 PRICE, QUANTITY, RATIO AND AMOUNT FORMATS

If a price is needed in the messages, it is expressed in currency or in percentages (generally for bonds).

The volume of the order is a number of Securities or an amount expressed in currency.

All prices are processed using two values:

- the price value (Signed/Unsigned Integer);
- the scale code (*Price/Index Level Decimals*).

Clients have to link each instrument to the associated "*Price/Index Level Decimals*" from the Standing Data message or file.

The prices must be calculated according to the following formula:

$$\text{Price} = \frac{\text{Integer}}{10^{\text{"Price/Index Level Decimals"}}}$$

For example, a price of 27.56 is sent in messages in the Price field as an Integer of 275600, if the "*Price / Index Level Decimals*" from the Standing Data is equal to 4.

Whether the price is expressed in currency or in basis points, the format of providing the price is the same.

- The same mechanism is used for:
 - All quantities with "*Quantity Decimals*"

- All ratios and percentages with “Ratio / Multiplier Decimals”
- All amounts with “Amount Decimals”

2.6 INSTRUMENT IDENTIFIERS AND EMM

2.6.1 Symbol Index

An instrument is identified by its Symbol Index.

The standard security identifier (for example ISIN), mnemonic, tick size, instrument name and other instrument characteristics are carried only in the following Market Data messages: **StandingData** (1007), **OutrightStandingData** (1014), **StrategyStandingData** (1012), **ContractStandingData** (1013) and in the Standing Data files available on the HTTPS server. As such, the client applications must link the Symbol Index which is used in all messages, with other instrument characteristics present in the Standing Data messages or files.

The Symbol Index is assigned by Euronext and will not change over the lifetime of the instrument.

In some extraordinary cases an instrument can move from one Optiq segment to another keeping its Symbol Index. Clients will always be notified in advance before such changes.

Any Corporate Action leading to a change of ISIN will lead to change of *SymbolIndex*. These Corporate Actions are generally part of the mandatory reorganisation events; the most frequent ones being stock split, reverse stock split, change of name / denomination. However the ISIN change is not systematic and will be in any case communicated upfront through the Euronext Corporate Action notices.

For further details on the Standing Data messages and files please refer to the *Optiq MDG Messages - Interface Specification - Euronext Cash and Derivatives Markets* document.

2.6.2 Order Priority

The *Order Priority* is provided in private **Ack** (03) messages for every individual order.

Value in the field *Order Priority* is based on the time of the entry of the order into the book, or the cases of its modification that impact priority.

According to the rules of the market modification of price and volume of an order in most cases have a negative impact on the priority, with exception of modification that is reducing the volume, in which case order maintains its priority. In case of loss of priority, the Order Priority is reset to the time of the modification.

For **Quotes** (08) messages priority is not assigned, as an individual Market Maker may be present only once at single price level.

For Cash Markets Only

For the Cash Markets, the *Order Priority* may be used to allow clients to reconcile with the Market Data feed as the *Order Priority* is also provided in the **OrderUpdate** (1002) message.

For further details please refer to the description of the **Ack** (03) message and to the Cash Market Kinematics document in Section 1.2.5.1 *Private and Public feed reconciliation*.

For both Cash and Derivatives Markets

For Stop orders *Order Priority* will be provided in the private **Ack** (03) message. This order priority indicates the rank of the stop order on its arrival. If multiple stop orders exist with the same price conditions, they would be triggered in the order of the priority assigned to the stop order upon entry.

When Stop orders are triggered, a new **Ack** (03) message is issued, with the field *Ack Type* set to “Stop Triggered Ack”, they will be assigned a new order priority that indicates their priority vs. the rest of the order book.

2.6.3 EMM

The *Exchange Market Mechanism* represents the platform to which the order sent by the client must be routed. It must be specified by clients each time a *Symbol Index* is specified as it is used to route the order to the right platform.

3. ADMINISTRATION MESSAGE

3.1 LOGON

Clients initiate a TCP/IP session to the Order Entry Gateway, and then initiate a logon by sending the **Logon** (100) message. Session Logon is always initiated by the client. The **Logon** (100) message must be the first message sent by the client otherwise the DCG will drop the connection, and needs to be sent individually to each partition to which physical connection will be established.

After the logon is successful, client will receive messages from the server. A client has n seconds after they connect to send a logon request, otherwise the server drops the connection.

The value of the time delay n is provided for each Optiq Segment in the Connectivity Detail specifications.

3.2 HEARTBEAT AND TESTREQUEST

The DCG uses the **Heartbeat** (106) and **TestRequest** (107) messages to ensure the connection between the client and the Drop Copy is up and functioning properly. During periods of inactivity the mechanism used by the DCG functions is described below.

DCG sends a:

- **Heartbeat** (106) message after the given delay of inactivity on its side, i.e. the DCG sends a Heartbeat message after it has not sent out any messages within n second(s). In case no other application messages, the clients will receive at least one **Heartbeat** (106) message every n second(s) when they are logged on. This ensures the client that DCG is up and functions properly.
- **TestRequest** (107) message after the given delay of inactivity on the client side, i.e. when the client has not sent any message in the last n second(s).
 - The client has another, equivalent time delay to answer the **TestRequest** (107) message by sending back to the OEG either a **Heartbeat** (106) message, or any other application message.
 - Otherwise if the client does not issue any message within the given delay, the DCG closes the connection.

The **TestRequest** (107) message can also be sent by the client to the DCG at any moment and the DCG will answer with a **Heartbeat** (106) message.

The parameter n has a specific value for each Optiq Segment that is specified in the Configuration Detail specifications document.

3.3 LOGOUT

Logout (103) message is used to improve session management processes. This message notifies the exchange if the client has disconnected on purpose or because of technical issue.

4. APPLICATION MESSAGE

4.1 DC AFQ RFE

External AFQ RFE message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
AFQ Reason	Indicates the reason why the AFQ (33) message has been sent to the Liquidity Provider.	Enumerated	1	1 = Quote cancelled by the Liquidity Provider 2 = Quote cancelled by Market Control 3 = No quote M minutes before an uncrossing 4 = No quote S seconds before an uncrossing 5 = Quote completely matched	Conditional
Book OUT Time	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
EMM	Defines the Exchange Market Mechanism applied on each platform. On Optiq Derivatives, one Symbol Index (ISIN/MIC/Currency) may have several order books (i.e. COB, Wholesale, RFC), each one identified by a dedicated Exchange Market Mechanism. The EMM represents an order book for a Symbol Index. It is specified in the order entry message in addition to the Symbol Index to route the message to the right order book.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
Firm ID	Identifier of the member firm that sends the message.	Alphanumeric ID	8	(See field description)	Mandatory
AFQ Indicator	It indicates if the message is an Ask For Quote (AFQ) message (1) or a Request For Execution (RFE) message (0).	Boolean	1	From 0 to 2^8-2	Mandatory
OE Session ID	Identifier of the OE Session carrying the message.	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory

4.2 DC LONG ORDER

External Long Order message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Order Event Type	Indicates the type of order event (new, modify, fill, cancel, reject, stop triggered, iceberg refill, MTL transformed into limit, VFA, VFC, Collar Breach Confirmation)	Enumerated	1	(See field description)	Mandatory
Account Type Internal	This field is for internal use only and managed by IACAFinish. It 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.	Enumerated	1	(See field description)	Mandatory
Ack Phase	Indicates the trading phase during which the Matching Engine has processed the event that has triggered this Ack (03) message.	Enumerated	1	(See field description)	Optional
Ack Qualifiers	Field used to provide additional information on the corresponding order. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Optional
Ack Type	Indicates the type of the Ack message	Enumerated	1	(See field description)	Optional
Book IN Time	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Book OUT Time	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional
Client Order ID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	Numerical ID	8	From $-2^{63}-1$ to $2^{63}-1$	Optional
Dark Execution Instruction	Field used as instruction for dark order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	0 = Dark Indicator 1 = Deferred Trade Indicator 2 = Displayed Order Interaction 3 = Sweep Order Indicator 4 = Minimum Quantity Type 5 = Dark STP Indicator 6 = Dark Passive Order Indicator	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Execution Instruction	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Firm ID	Identifier of the member firm that sends the message.	Alphanumerical ID	8	(See field description)	Mandatory
Indicative Auction Price	Synchronous Indicative Auction Price.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Indicative Auction Volume	Indicative Auction Volume.	Quantity	8	From 0 to $2^{64}-2$	Conditional
OE Session ID	Identifier of the OE Session carrying the message.	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
LP Role	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Enumerated	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider 12 = RFQ Liquidity Provider	Conditional
MiFID Indicators	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Mandatory
OEG IN From Member	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
OEG OUT To ME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional
Order ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Order Priority	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority.	Numerical ID	8	From 0 to $2^{64}-2$	Optional
Order Price	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Order Quantity	Total order quantity, per quantity unit (To be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Mandatory
Order Side	Indicates the side of the order.	Enumerated	1	1 = Buy 2 = Sell 3 = Cross	Mandatory
Order Type	Type of Order.	Enumerated	1	(See field description)	Mandatory
Original Client Order ID	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.	Numerical ID	8	From $-2^{63}-1$ to $2^{63}-1$	Mandatory
STP ID	An Identifier of a group of Users or Traders sharing the same business activity at the same Firm.	Numerical ID	2	From 0 to $2^{16}-2$	Conditional
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Time In Force	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered.	Enumerated	1	(See field description)	Mandatory
Displayed Quantity	Order quantity displayed to the market (Iceberg only)	Quantity	8	From 0 to $2^{64}-2$	Optional
Cross Order Indicator	Flag indicating if the order is a cross (set to true) or not a cross (set to false).	Boolean	1	From 0 to 2^8-2	Mandatory
Counterpart Firm ID	ID of the clearing house in case of a CCP clearable transaction – also in the specific case of Internal Matching Service (IMS) with clearing :	Alphanumeric ID	8	(See field description)	Optional
Execution ID	The Execution ID 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.	Numerical ID	4	From 0 to $2^{32}-2$	Optional
Execution Phase	Indicates the trading phase during which the trade has occurred.	Enumerated	1	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase 5 = IPO	Optional
Last Traded Quantity	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Last Traded Price	The Last Traded Price indicates the price of last fill on an instrument (to be calculated with the Price/Index Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Leaves Quantity	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.	Quantity	8	From 0 to $2^{64}-2$	Mandatory
Trade Qualifier	Trade Qualifier. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Optional
Trade Time	Time of the trade.	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional
Trade Type	Type of Trade.	Enumerated	1	(See field description)	Optional
Kill Reason	Order Kill Reason	Enumerated	1	(See field description)	Optional
Breached Collar Price	Breached collar price in case of collar rejection.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Collar Rejection Type	Hit collar type (high or low) in case of order rejection due to collar breach.	Enumerated	1	1 = Low dynamic collar 2 = High dynamic collar	Conditional
Rejected Message	Provides the ID (Template ID) of the rejected message.	Numerical ID	1	From 0 to 2^8-2	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Error Code	Error code in case of rejection.	Numerical ID	2	From 0 to $2^{16}-2$	Conditional
Stop Queue Priority	Rank giving the priority of a triggered stop order in the stop queue.	Numerical ID	8	From 0 to $2^{64}-2$	Conditional
Counterparty Reason Type	Reason type indicating why the Counterpart Firm ID has to be filled in the trade.	Enumerated	1	(See field description)	Optional
Quote Indicator	It indicates if the order comes from a quote (1) or not from a quote (0).	Boolean	1	From 0 to 2^8-2	Mandatory
LIS Transaction ID	ID that can be used to associate Executions belonging to the same LIS Transaction.	Numerical ID	4	From 0 to $2^{32}-2$	Optional
Wholesale Trade Type	Type of the Wholesale trade.	Enumerated	1	0 = Large in Scale Trade 1 = Against Actual 2 = Exchange For Swaps	Optional
ESCBMembership	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.	Boolean	1	From 0 to 2^8-2	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Trade Unique Identifier	Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	Alphanumerical ID	16	(See field description)	Optional
Order Tolerable Price	Allows the RFC Initiator to set the tolerable price that's he's willing to trade in case of price improvement by a reactor (To be calculated with Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Optional
Order Sweep Reason	<u>Indicates the reason why an Order might have been directly swept from one book to another, without being allowed to attempt to match in what would have been the first book to be used.</u>	<u>Enumerated (unsigned integer 8)</u>	<u>1</u>	<u>1 - Double Volume Caps Breached</u> <u>2 - Instrument not eligible for Dark</u> <u>3 - No full execution on Dark Order Book</u>	<u>Optional</u>

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
<u>Order Qualifiers Extension</u>	<u>Field used to provide additional information on processing on the corresponding message.</u>	<u>Bitmap</u>	<u>16</u>	<u>For Cash, all bits are set to 0.</u> <u>For Derivatives:</u> <u>- Bit 0: PLP Queued, indicates whether the message has been held through PLP queue (0: No, 1: Yes).</u> <u>- Bits 1-15: Reserved for future use, set to 0.</u>	<u>Optional</u>
<u>Rejection Origin</u>	<u>Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection.</u>	<u>Enumerated (unsigned integer 8)</u>	<u>1</u>	<u>The field is only populated in case of rejection and set to SBE Null Value for other events.</u>	<u>Optional</u>
Block length of FreeTextSection repeating section #1		Numerical	1	18	Mandatory
Number of occurrences of repeating section #1		Numerical	1	1	Mandatory
Free Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	Text	18	(See field description)	Optional
Block length of OptionalFields repeating section #2		Numerical	1	23	Mandatory
Number of occurrences of repeating section #2		Numerical	1	1	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Stop Trigger Price	Stop Trigger Price is mandatory for stop orders.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Peg Offset	Tick offset for a pegged order.	Numerical ID	1	From -127 to 127	Conditional
Undisclosed Price	Optional Price for the hidden part of an iceberg order.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Disclosed Quantity	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	Quantity	8	From 0 to $2^{64}-2$	Conditional
Order Expiration Time	[N/A] Field used as time of order expiration for GTT orders.	Numerical ID	4	From 0 to $2^{32}-2$	Conditional
Order Expiration Date	Field used as date of order expiration for GTD orders.	Date	2	From 0 to $2^{16}-2$	Conditional
Trading Session Validity	Trading Session Validity of the order.	Bitmap	1	(See field description)	Optional
Triggered Stop Time In Force	Specifies the maximum validity of an triggered stop order.	Enumerated	1	(See field description)	Optional
Undisclosed Iceberg Type	[N/A] Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity. (For Future Use, Pending Regulatory Approval)	Enumerated	1	(See field description)	Optional
Block length of ClearingFields repeating section #3		Numerical	1	33	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Number of occurrences of repeating section #3		Numerical	1	1	Mandatory
Clearing Firm ID	Clearing firm ID.	Alphanumeric ID	8	(See field description)	Optional
Client ID	Field used to identify the client (investor). This field is part of the clearing aggregate	Alphanumeric ID	8	(See field description)	Optional
Account Number	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	Alphanumeric ID	12	(See field description)	Optional
Technical Origin	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Enumerated	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	Optional
Open Close	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	Bitmap	2	(See field description)	Optional
Clearing Instruction	Clearing Instruction.	Enumerated	2	(See field description)	Optional
Block length of NonModifiableOptFields repeating section #4		Numerical	1	9	Mandatory
Number of occurrences of repeating section #4		Numerical	1	1	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Trading Capacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Enumerated	1	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)	Optional
Minimum Order Quantity	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Optional
Account Type Cross	Indicates the account type for which the sell side of a cross order is entered	Enumerated	1	(See field description)	Optional
Block length of NonModifiableShortCodes repeating section #5		Numerical	1	16	Mandatory
Number of occurrences of repeating section #5		Numerical	1	1	Mandatory
Original ClientID ShortCode	Original MiFID II short code, Client identification code.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Original ExecWFirm ShortCode	Original MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Original InvestDecisWFirm ShortCode	Original MiFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Original NonExecBroker ShortCode	Original MiFID II short code, Non-executing broker, identifier of the non-executing broker.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Block length of ModifiableShort Codes repeating section #6		Numerical	1	8	Mandatory
Number of occurrences of repeating section #6		Numerical	1	1	Mandatory
Event ClientID ShortCode	Event MiFID II short code, Client identification code.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Event ExecWFFirm ShortCode	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Block length of repeating section #7		Numerical	1	41	Mandatory
Number of occurrences of repeating section #7		Numerical	1	1	Mandatory
Market Phase Flag	Indicates the market phase to which the orders are eligible to.	Enumerated	1	1 = Continuous trading only (default) 2 = Trading At Last (TAL) trading only 3 = Both	Conditional
Margin Trading Flag	Indicates if the order is a Margin Trade order or not. 0=False 1=True	Boolean	1	0 = False 1 = True	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Access Flag	Indicates if it is a DMA Access or not. 0=False 1=True	Boolean	1	From 0 to 2 ⁸⁻²	Conditional
Trader ID	Field used to identify the trader entering the order.	Alphanumeric ID	16	(See field description)	Conditional
Sender Location ID	Field used to identify the specific message originator.	Alphanumeric ID	11	(See field description)	Conditional
Desk ID	Field used to identify the Trading Desk.	Alphanumeric ID	11	(See field description)	Conditional
Block length of repeating section #8		Numerical	1	16	Mandatory
Number of occurrences of repeating section #8		Numerical	1	1	Mandatory
Event Investor ID	Field used to identify the investor of a modified order.	Alphanumeric ID	16	(See field description)	Conditional
Block length of repeating section #9		Numerical	1	16	Mandatory
Number of occurrences of repeating section #9		Numerical	1	1	Mandatory
Original Investor ID	Field used to identify the investor of the original order.	Alphanumeric ID	16	(See field description)	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Block length of repeating section #10		Numerical	1	16	Mandatory
Number of occurrences of repeating section #10		Numerical	1	1	Mandatory
Clearing Account	Client account number identifying the investor's account. This field is part of the clearing aggregate.	Alphanumeric ID	16	(See field description)	Conditional
Block length of repeating section #11		Numerical	1	21	Mandatory
Number of occurrences of repeating section #11		Numerical	1	From 0 to 39	Mandatory
Leg Last Traded Price	Leg Last Traded Price	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Leg Last Traded Quantity	Leg Last Traded Quantity	Quantity	8	From 0 to $2^{64}-2$	Conditional
Leg Instrument ID	Numerical leg instrument identifier (SymbolIndex) valid for the life of the instrument.	Numerical ID	4	From 0 to $2^{32}-2$	Conditional
Leg Side	Indicates the side of the trade leg.	Enumerated	1	1 = Buy 2 = Sell	Conditional
Execution ID	The Execution ID 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.	Numerical ID	4	From 0 to $2^{32}-2$	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Trade Unique Identifier	Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	Alphanumerical ID	16	(See field description)	Conditional
Block length of repeating section #12		Numerical	1	17	Mandatory
Number of occurrences of repeating section #12		Numerical	1	1	Mandatory
Evaluated Price	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.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Price Notation	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.	Enumerated	1	1 = Price 2 = Spread in basis points 3 = Spread	Conditional
Final Symbol Index	This field is used for the Market On Close (MOC) contracts to provide the symbol index of the final future instrument.	Numerical ID	4	From 0 to $2^{32}-2$	Conditional
Final Execution ID	This field is used for the Market On Close (MOC) contracts to provide the exec ID of the original trade on the final future instrument.	Numerical ID	4	From 0 to $2^{32}-2$	Conditional
Block length of repeating section #13		Numerical	1	16	Mandatory
Number of occurrences of repeating section #13		Numerical	1	1	Mandatory
Long Client ID	For Derivatives Markets, the Long Client ID is 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.	Alphanumeric ID	16	(See field description)	Optional
Block length of repeating section #14		Numerical	1	3	Mandatory
Number of occurrences of repeating section #14		Numerical	1	From 1 to 4	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
OriginalShortCodeType	Defines the type of shortcode.	Enumerated	1	1 = Original ExecutionWithinFirmShortCode 2 = Original ClientIdentificationShortCode 3 = Original InvestmentDecisionWithinFirmShortCode 4 = Original NonExecutingBrokerShortCode	Optional
ShortCode Role	Identifies the Role of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).	Enumerated	1	(See field description)	Optional
ShortCode Role Qualifier	Identifies the role qualifier of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).	Enumerated	1	22 = Algorithm 23 = Firm or Legal Entity 24 = Natural Person	Optional
Block length of repeating section #15		Numerical	1	1	Mandatory
Number of occurrences of repeating section #15		Numerical	1	From 1 to 2	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
EventShortCode Type	Defines the type of shortcode.	Enumerated	1	1 = Event ExecutionWithinFirmShortCode 2 = Event ClientIdentificationShortCode	Optional
ShortCode Role	Identifies the Role of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortcode, NonexecutingBrokerShortCode).	Enumerated	1	(See field description)	Optional
ShortCode Role Qualifier	Identifies the role qualifier of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortcode, NonexecutingBrokerShortCode).	Enumerated	1	22 = Algorithm 23 = Firm or Legal Entity 24 = Natural Person	Optional

4.3 DC MARKET STATUS CHANGE

External Market Status Change message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Phase ID	Indicates the phase of the instrument.	Enumerated		(See field description)	Mandatory
Trading Group State	For Cash: indicates the state of the trading group ; For Derivatives, indicates the technical state of the contract.	Enumerated	1	0 = Scheduled 1 = Halted	Mandatory
Instrument State	Indicates the state of the instrument.	Enumerated	1	(See field description)	Mandatory
Market Data Change Type	Type of scheduled change.	Enumerated	1	0 = Status Change(s) 1 = Scheduled Event Notification 2 = Status Change(s) and Scheduled Event Notification	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
Event Time	Time when an event has been processed	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Book State	Indicates the state of the book	Enumerated	1	(See field description)	Mandatory
Status Reason	Provides the reason for Book State changes.	Enumerated	1	(See field description)	Mandatory
Phase Qualifier	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap).	Bitmap	2	(See field description)	Mandatory
Trading Period	Provides the current trading period.	Enumerated	1	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LE N	VALUES	PRESENCE
Trading Side	Indicates the Trading Side.	Enumerated	1	1 = Bid Only (Cash Only) 2 = Offer Only (Cash Only) 3 = PAKO (Cash Only) 4 = Both Sides (Cash Only)	Optional
Price Limits	Indicates the Price Limits mode.	Enumerated	1	1 = Price Limits Enabled - Normal (Derivatives Only) 2 = Price Limits Enabled - Wide (Derivatives Only) 3 = Price Limits Enabled - Widest (Derivatives Only) 4 = Price Limits Disabled (Derivatives Only)	Optional
Quote Spread Multiplier	Indicates the Quote Spread Multiplier.	Enumerated	1	1 = Quote Spread Multiplier 1 (Derivatives Only) 2 = Quote Spread Multiplier 2 (Derivatives Only) 3 = Quote Spread Multiplier 3 (Derivatives Only)	Optional
Order Entry Qualifier	Field indicating the state of the Order Entry for the current market state.	Enumerated	1	(See field description)	Optional
Session	Current market session.	Enumerated	1	(See field description)	Mandatory
Scheduled Event	Type of Scheduled Event.	Enumerated	1	(See field description)	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LE N	VALUES	PRESENCE
Scheduled Event Time	Scheduled Time for the event to happen (time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Optional
Trading Group Order Entry Qualifier	Field indicating the state of the Trading Group Order Entry for the current market state.	Enumerated	1	(See field description)	Optional
Instrument Order Entry Qualifier	Field indicating the state of the Instrument Order Entry for the current market state.	Enumerated	1	(See field description)	Optional
Phase Time	Time of Phase start	Integer Time in hhmmss	8	From 0 to $2^{64}-2$	Optional
Contract Symbol Index	Exchange identification code of the Contract.	Numerical ID	4	From 0 to $2^{32}-2$	Optional
Price Limit Style	Indicates the price limit style that is assigned to contract	Enumerated	1	0 = Opening Call Price 1 = Fair Value 2 = Future Market Price 3 = Option Market Price	Optional

4.4 DC PRICE UPDATE

External Price Update message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LE N	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Event Time	Time when an event has been processed	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Market Data Price Type	Type of price update	Enumerated	1	(See field description)	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
Price	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Optional
Quantity	Number of traded or ordered units (to be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Optional
Imbalance Quantity	Imbalance volume quantity if Uncrossing occurs at this moment. This volume includes hidden quantity (to be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Optional
Imbalance Quantity Side	Side of the imbalance volume if the Uncrossing occurs at this moment.	Enumerated	1	0 = No imbalance 1 = Buy 2 = Sell	Optional

4.5 DC QUOTE

External IA Quote message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Book IN Time	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Book OUT Time	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Client Order ID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	Numerical ID	8	From $-2^{63}-1$ to $2^{63}-1$	Mandatory
Trading Capacity	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.	Enumerated	1	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)	Mandatory
Account Type	Indicates the account type for which the order is entered.	Enumerated	1	(See field description)	Mandatory
LP Role	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".	Enumerated	1	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider 12 = RFQ Liquidity Provider	Mandatory
MiFID Indicators	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Mandatory
RFE Answer	Indicate whether the Quotes message is an answer to a RequestForExecution (34) message or not. (0: No [False] ; 1: Yes [True])	Boolean	1	From 0 to 2^8-2	Mandatory
Firm ID	Identifier of the member firm that sends the message.	Alphanumeric ID	8	(See field description)	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Execution Instruction	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Optional
STP ID	An Identifier of a group of Users or Traders sharing the same business activity at the same Firm.	Numerical ID	2	From 0 to $2^{16}-2$	Optional
Block length of BidQuoterep repeating section #1		Numerical	1	51	Mandatory
Number of occurrences of repeating section #1		Numerical	1	1	Mandatory
Bid Quantity	Quote bid quantity, (To be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Optional
Bid Price	Quote bid price, (To be calculated with Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Optional
Bid Quote Priority	Rank giving the priority of the bid order in a Quote. The order with the lowest value of Order Priority has the highest priority.	Numerical ID	8	From 0 to $2^{64}-2$	Optional
Bid Order ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	8	From 0 to $2^{64}-2$	Conditional
Buy Revision Indicator	Indicates whether the bid quote is a new quote, a replacement of a previous quote or a cancellation.	Enumerated	1	0 = New 1 = Replacement 2 = Cancellation	Conditional
Bid Error Code	Error code returned when quote contains an invalid bid.	Numerical ID	2	From 0 to $2^{16}-2$	Conditional
Bid OE Session ID	Identifier of the Quote Bid OE Session ID.	Numerical ID	8	From 0 to $2^{64}-2$	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
RFE Answer	Indicate whether the Quotes message is an answer to a RequestForExecution (34) message or not. (0: No [False] ; 1: Yes [True])	Boolean	1	From 0 to 2 ⁸⁻²	Optional
Bid Leaves Quantity	Indicates the remaining quantity of a quote order, i.e. the quantity open for further execution.	Quantity	8	From 0 to 2 ⁶⁴⁻²	Optional
Bid Quantity	Quote bid quantity, (To be calculated with Quantity Decimals).	Quantity	8	From 0 to 2 ⁶⁴⁻²	Optional
Bid Price	Quote bid price, (To be calculated with Price/Index Level Decimals).	Price	8	From -2 ⁶³⁻¹ to 2 ⁶³⁻¹	Optional
Block length of OfferQuoterep repeating section #2		Numerical	1	51	Mandatory
Number of occurrences of repeating section #2		Numerical	1	1	Mandatory
Offer Quantity	Quote offer quantity, (To be calculated with Quantity Decimals).	Quantity	8	From 0 to 2 ⁶⁴⁻²	Optional
Offer Price	Quote offer price, (To be calculated with Price/Index Level Decimals).	Price	8	From -2 ⁶³⁻¹ to 2 ⁶³⁻¹	Optional
Offer Quote Priority	Rank giving the priority of the offer order in a Quote. The order with the lowest value of Order Priority has the highest priority.	Numerical ID	8	From 0 to 2 ⁶⁴⁻²	Optional
Offer Order ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	8	From 0 to 2 ⁶⁴⁻²	Conditional
Sell Revision Indicator	Indicates whether the offer quote is a new quote, a replacement of a previous quote or a cancellation.	Enumerated	1	0 = New 1 = Replacement 2 = Cancellation	Conditional
Offer Error Code	Error code returned when a quote contains an invalid offer. See Euronext Markets - Optiq & TCS Error List file (.csv) for details of error codes.	Numerical ID	2	From 0 to 2 ¹⁶⁻²	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Offer OE Session ID	Identifier of the Quote Offer OE Session ID.	Numerical ID	8	From 0 to $2^{64}-2$	Optional
RFE Answer	Indicate whether the Quotes message is an answer to a RequestForExecution (34) message or not. (0: No [False] ; 1: Yes [True])	Boolean	1	From 0 to 2^8-2	Optional
Offer Leaves Quantity	Indicates the remaining quantity of a quote order, i.e. the quantity open for further execution.	Quantity	8	From 0 to $2^{64}-2$	Optional
Offer Quantity	Quote offer quantity, (To be calculated with Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Optional
Offer Price	Quote offer price, (To be calculated with Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Optional
Block length of ClearingDataset repeating section #3		Numerical	1	0	Mandatory
Number of occurrences of repeating section #3		Numerical	1	1	Mandatory
Clearing Firm ID	Clearing firm ID.	Alphanumeric ID	8	(See field description)	Optional
Client ID	Field used to identify the client (investor). This field is part of the clearing aggregate	Alphanumeric ID	8	(See field description)	Optional
Account Number	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	Alphanumeric ID	12	(See field description)	Optional
Technical Origin	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.	Enumerated	1	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Open Close	Open Close Indicator, Posting action. This field is part of the clearing aggregate.	Bitmap	2	(See field description)	Optional
Clearing Instruction	Clearing Instruction.	Enumerated	2	(See field description)	Optional
Free Text	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.	Text	18	(See field description)	Optional
Block length of NonModifiableShortCodes repeating section #4		Numerical	1	0	Mandatory
Number of occurrences of repeating section #4		Numerical	1	1	Mandatory
Original ClientID ShortCode	Original MiFID II short code, Client identification code.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Original ExecWfirm ShortCode	Original MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Original InvestDecisWfirm ShortCode	Original MiFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Original NonExecBroker ShortCode	Original MiFID II short code, Non-executing broker, identifier of the non-executing broker.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Block length of ModifiableShortCodes repeating section #5		Numerical	1	0	Mandatory
Number of occurrences of repeating section #5		Numerical	1	1	Mandatory
Event ClientID ShortCode	Event MiFID II short code, Client identification code.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Event ExecWFirm ShortCode	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional

4.6 DC SHORT ORDER REJECT

External Short Order Reject message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Order Event Type	Indicates the type of order event (new, modify, fill, cancel, reject, stop triggered, iceberg refill, MTL transformed into limit, VFA, VFC, Collar Breach Confirmation)	Enumerated	1	(See field description)	Mandatory
Book IN Time	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Book OUT Time	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Client Order ID	An identifier of a message assigned by the Client when submitting an order to the Exchange.	Numerical ID	8	From $-2^{63}-1$ to $2^{63}-1$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Firm ID	Identifier of the member firm that sends the message.	Alphanumeric ID	8	(See field description)	Mandatory
OEG IN From Member	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Conditional
OEG OUT To ME	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Order ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
Breached Collar Price	Breached collar price in case of collar rejection.	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Conditional
Collar Rejection Type	Hit collar type (high or low) in case of order rejection due to collar breach.	Enumerated	1	1 = Low dynamic collar 2 = High dynamic collar	Conditional
Rejected Message	Provides the ID (Template ID) of the rejected message.	Numerical ID	1	From 0 to 2^8-2	Conditional
Error Code	Error code in case of rejection.	Numerical ID	2	From 0 to $2^{16}-2$	Mandatory
MiFID Indicators	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions.	Bitmap	1	(See field description)	Optional
OE Session ID	Identifier of the OE Session carrying the message.	Numerical ID	8	From 0 to $2^{64}-2$	Optional
Order Side	Indicates the side of the order.	Enumerated	1	1 = Buy 2 = Sell 3 = Cross	Conditional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Time In Force	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered.	Enumerated	1	(See field description)	Mandatory
Rejection Origin	Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection.	Enumerated (unsigned integer 8)	1	The field is only populated in case of rejection.	Optional
Block length of ModifiableShort Codes repeating section #1		Numerical	1	0	Mandatory
Number of occurrences of repeating section #1		Numerical	1	1	Mandatory
Event ClientID ShortCode	Event MiFID II short code, Client identification code.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Event ExecWFirm ShortCode	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making.	Numerical ID	4	From $-2^{31}-1$ to $2^{31}-1$	Optional
Block length of ShortCodesDetailsModifiable repeating section #2		Numerical	1	0	Mandatory
Number of occurrences of repeating section #2		Numerical	1	From 1 to 2	Mandatory
EventShortCode Type	Defines the type of shortcode.	Enumerated	1	1 = Event ExecutionWithin FirmShortCode 2 = Event ClientIdentificationShortCode	Optional

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
ShortCode Role	Identifies the Role of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode , InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).	Enumerated	1	(See field description)	Optional
ShortCode Role Qualifier	Identifies the role qualifier of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode , InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).	Enumerated	1	22 = Algorithm 23 = Firm or Legal Entity 24 = Natural Person	Optional

4.7 DC SHORT TRADE CANCELLATION

External Short Trade Cancellation message.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Execution ID	The Execution ID 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.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Event ID	Event ID	Numerical ID	8	From 0 to $2^{64}-2$	Mandatory

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
Book IN Time	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)	Epoch Time in Nanoseconds	8	From 0 to $2^{64}-2$	Mandatory
Last Traded Price	The Last Traded Price indicates the price of last fill on an instrument (to be calculated with the Price/Index Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Mandatory
Last Traded Quantity	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals).	Quantity	8	From 0 to $2^{64}-2$	Mandatory
Trade Unique Identifier	Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	Alphanumeric ID	16	(See field description)	Optional

4.8 DC STATIC COLLARS

External Static Collars message for Drop Copy to Third Parties. It is produced by the IACA Copy.

FIELD	SHORT DESCRIPTION	FORMAT	LEN	VALUES	PRESENCE
Message Sequence Number	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)	Sequence	4	From 0 to $2^{32}-2$	Mandatory
Produce Time	Produce Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Consume Time	Consume Time in KAFKA	Timestamp	8	From 0 to $2^{64}-2$	Mandatory
Symbol Index	Exchange identification code of the instrument/contract.	Numerical ID	4	From 0 to $2^{32}-2$	Mandatory
EMM	Defines the Exchange Market Mechanism applied on each platform.	Enumerated	1	(See field description)	Mandatory
Block length of StaticCollarsrep repeating section #1		Numerical	1	0	Mandatory
Number of occurrences of repeating section #1		Numerical	1	From 1 to 3	Mandatory
Price	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).	Price	8	From $-2^{63}-1$ to $2^{63}-1$	Mandatory
Market Data Update Type	Type of market data update.	Enumerated	1	(See field description)	Mandatory

5. FIELD DESCRIPTION

A

Access Flag

FIELD NAME	Access Flag
DESCRIPTION	Indicates if it is a DMA Access or not. 0=False 1=True
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2^8-2 Default value: 2^8-1

Account Number

FIELD NAME	Account Number
DESCRIPTION	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.
FORMAT	String
LENGTH	12
POSSIBLE VALUES	(See field description)

Account Type Cross

FIELD NAME	Account Type Cross
DESCRIPTION	Indicates the account type for which the sell side of a cross order is entered. Only for Cross orders.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Client 2 = House 3 = Retail Liquidity Provider 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker

FIELD NAME	Account Type Cross
	9 = Managed Client 10 = Foreign 11 = Managed Foreign 12 = Liquidity Contract 13 = Undertaking for Collective Investment 14 = Omega Client 15 = Ceres Client

Account Type

FIELD NAME	Account Type
DESCRIPTION	This field is for internal use only and managed by IACAFinish. It 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. For Cross orders it specifies the account type for which the buy side of a cross order is entered. - Non-LP clients are not allowed to use the type '6' (Liquidity Provider). - Only members acting as Retail Member Organizations (RMO) can send '3' (RO) orders on behalf of their retail clients.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Client 2 = House 3 = Retail Liquidity Provider 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker 9 = Managed Client 10 = Foreign 11 = Managed Foreign 12 = Liquidity Contract 13 = Undertaking for Collective Investment 14 = Omega Client 15 = Ceres Client

Ack Phase

FIELD NAME	Ack Phase
DESCRIPTION	Indicates the trading phase during which the Matching Engine has processed the event that has triggered this Ack (03) message.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Continuous Trading Phase 2 = Call Phase 3 = Halt Phase 4 = Closed Phase 5 = Trading At Last Phase 6 = Reserved 7 = Suspended 8 = Random Uncrossing Phase

Ack Qualifiers

FIELD NAME	Ack Qualifiers
DESCRIPTION	Field used to provide additional information on the corresponding order. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - Dark Indicator: Indicates whether the corresponding order was entered as a dark order or not. (0: LIT ; 1: Dark). For Iceberg Order it indicates whether its undisclosed part is eligible to the Dark pool of liquidity or not. - Queue Indicator: Indicates whether the corresponding inbound message was queued because of throttling or not. (0: No ; 1: Yes) - Request with Client Order ID: Indicates whether the order entry is applied with Client Order ID or not. (0: No; 1: Yes) - Use of Cross Partition: Indicates whether the corresponding message routing is applied in different partition or not. (0: No ; 1: Yes) - Executed Upon Entry: Indicates whether the corresponding entered order generates trade or not. This indicator is on 2 bitmaps: number 6 and 7. (00: Information not provided; 10: No trade generated; 11: Trade generated)
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Dark Indicator 1 = Queue Indicator 2 = Request with Client Order ID 3 = Use of Cross Partition 4 = Internal1

FIELD NAME	Ack Qualifiers
	5 = Internal2 6 = Execution Upon Entry flag Enabled 7 = Executed Upon Entry flag

Ack Type

FIELD NAME	Ack Type
DESCRIPTION	Indicates the type of the Ack message
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = New Order Ack 1 = Replace Ack 2 = Order Creation By Market Operations 3 = Stop Triggered Ack 4 = Collar Confirmation Ack (Not used anymore) 5 = Refilled Iceberg Ack 6 = MTL Second Ack 7 = Knock-In By Issuer (KIBI) Ack 8 = Knock-Out By Issuer (KOBI) Ack 9 = Payment After Knock-Out (PAKO) Ack 10 = Price Input Ack 11 = RFQ Ack 12 = Bid Only Ack 13 = Offer Only Ack 14 = Iceberg Transformed to Limit due to Minimum size 15 = Ownership Request Ack 16 = VFU/VFC Triggered Ack 17 = Open Order Request Ack 21 = RFIE Ack 22 = Cross Order Ack 23 = Move Dark to COB – Limit Ack 24 = Move Dark to COB – Market Ack

AFQ Indicator

FIELD NAME	AFQ Indicator
DESCRIPTION	It indicates if the message is an Ask For Quote (AFQ) message (1) or a Request For Execution (RFE) message (0).
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2^8-2

AFQ Reason

FIELD NAME	AFQ Reason
DESCRIPTION	Indicates the reason why the AFQ (33) message has been sent to the Liquidity Provider.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Quote cancelled by the Liquidity Provider 2 = Quote cancelled by Market Control 3 = No quote M minutes before an uncrossing 4 = No quote S seconds before an uncrossing 5 = Quote completely matched

B

Bid Error Code

FIELD NAME	Bid Error Code
DESCRIPTION	Error code returned when quote contains an invalid bid. See Euronext Markets - Optiq & TCS Error List file (.csv) for details of error codes
FORMAT	Numerical
LENGTH	2
POSSIBLE VALUES	From 0 to $2^{16}-2$

Bid Leaves Quantity

FIELD NAME	Bid Leaves Quantity
DESCRIPTION	Indicates the remaining quantity of a quote order, i.e. the quantity open for further execution.
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Bid OE Session ID

FIELD NAME	Bid OE Session ID
DESCRIPTION	Identifier of the Quote Bid OE Session ID.
FORMAT	Numerical ID (unsigned integer 64)

FIELD NAME	Bid OE Session ID
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Bid Quote ID

FIELD NAME	Bid Order ID
DESCRIPTION	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
FORMAT	Numerical (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$
CONDITIONS	Provided only if the Quotes (08) message contains a bid quote. The field Order ID in Fill (04) message sent in case of trade resulting from a matching against a (bulk) Quote is filled with value in Bid Order ID field corresponding to the Bid quote that participated in the trade.

Bid Price

FIELD NAME	Bid Price
DESCRIPTION	Quote bid price, (To be calculated with Price/Index Level Decimals).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Bid Quantity

FIELD NAME	Bid Quantity
DESCRIPTION	Quote bid quantity, (To be calculated with Quantity Decimals). Cancels a quote if set to zero "0".
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$
CONDITIONS	In the New Wholesale Order (64) messages submitted by the Initiator the Bid Quantity must be the maximum volume to match in the transaction when the leading side is Buy.

Bid Quote Priority

FIELD NAME	Bid Quote Priority
DESCRIPTION	Rank giving the priority of the bid order in a Quote. The order with the lowest value of Order Priority has the highest priority. Order Priority is unique per Symbol Index and EMM, therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Book IN Time

FIELD NAME	Book IN Time
DESCRIPTION	Matching Engine IN time (in ns), time at which the corresponding inbound message entered the Matching Engine. (Time in number of nanoseconds since 01/01/1970 UTC)
FORMAT	Epoch Time in nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Book OUT Time

FIELD NAME	Book OUT Time
DESCRIPTION	Matching Engine OUT time (in ns), when message leaves the Matching Engine (Time in number of nanoseconds since 01/01/1970 UTC).
FORMAT	Epoch Time in nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Book State

FIELD NAME	Book State
DESCRIPTION	Indicates the state of the book resulting of the current timetable phase, current contract/instrument state and current contract/trading group state.
FORMAT	Enumerated (unsigned integer 8)

FIELD NAME	Book State
LENGTH	1
POSSIBLE VALUES	1 = Inaccessible 2 = Closed 3 = Call 4 = Uncrossing 5 = Continuous 6 = Halted 7 = Continuous Uncrossing 8 = Suspended 9 = Reserved Null value: 2^8-1

Breached Collar Price

FIELD NAME	Breached Collar Price
DESCRIPTION	Breached collar price in case of collar rejection.
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Buy Revision Indicator

FIELD NAME	Buy Revision Indicator
DESCRIPTION	Indicates whether the bid quote is a new quote, a replacement of a previous quote or a cancellation.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = New 1 = Replacement 2 = Cancellation

C

Clearing Account

FIELD NAME	Clearing Account
DESCRIPTION	Client account number identifying the investor's account. This field is part of the clearing aggregate.
FORMAT	String
LENGTH	16
POSSIBLE VALUES	(See field description)

Clearing Firm ID

FIELD NAME	Clearing Firm ID
DESCRIPTION	Identifier of the give-up firm when a give-up is executed (a give-up is a trade executed by a firm for the client of another firm, the latter being referred to as the give-up firm).
FORMAT	Alphanumerical ID (character)
LENGTH	8
POSSIBLE VALUES	(See field description)

Clearing Instruction

FIELD NAME	Clearing Instruction
DESCRIPTION	Clearing Instruction. Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred. ■ Process normally ■ Manual mode (pre-posting and/or pre-giveup) ■ Automatic posting mode (trade posting to the position account number specified) ■ Automatic give-up mode (trade give-up to the give-up destination number specified) [C]
FORMAT	Enumerated (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode 4008 = Automatic and account authorization 4009 = Manual and account authorization

FIELD NAME	Clearing Instruction
	4010 = Give-up to single firm

Client ID

FIELD NAME	Client ID
DESCRIPTION	Field used to identify the client (investor). This field is part of the clearing aggregate
FORMAT	Alphanumeric ID (character)
LENGTH	8
POSSIBLE VALUES	(See field description)
CONDITIONS	If the field Client ID is provided in the NewOrder (01) or Cancel Replace (06) message for the Derivatives markets the message will be rejected.

Client Order ID

FIELD NAME	Client Order ID
DESCRIPTION	An identifier of a message assigned by the Client when submitting an order to the Exchange. Clients must provide a Client Order ID in every inbound application message, otherwise the message will be immediately rejected by the OEG. Clients may provide any value that respects the Client Order ID format, which is an 8-byte signed integer, and the ranges as defined according to their access. The Exchange recommends setting an unique ID per order, Firm and Symbol Index. For order entry, the Client Order ID value is not checked by the Exchange, it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request. For modification and cancellation using the Original Client Order ID as unique identifier, the value is checked by the Exchange for possible duplicates, i.e. different orders submitted with the same Client Order ID. In case of duplication, the inbound request is rejected with the according error code.
FORMAT	Numerical ID (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$
CONDITIONS	In inbound application messages, this field is always mandatory. In outbound application messages, this field is provided for solicited messages and not provided (null value) for unsolicited messages. For the Fill (04) message, it is always set to the null value. For Reject (07) message: If message is sent due to breach of collars, as in that case there is an Ack (03) message before, the Client Order ID is set to null in the Reject (07); In all other cases the Client Order ID is populated in the Reject (07).

Collar Rejection Type

FIELD NAME	Collar Rejection Type
DESCRIPTION	Hit collar type (high or low) in case of order rejection due to collar breach.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Low dynamic collar 2 = High dynamic collar
CONDITIONS	Provided only in case of a rejection due to a collar breach. This field is not populated when Reject (07) message is sent in cases of rejection that do not involve collars (e.g. for rejection of creation of strategies)

Consume Time

FIELD NAME	Consume Time
DESCRIPTION	Consume Time in KAFKA
FORMAT	Timestamp (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Contract Symbol Index

FIELD NAME	Contract Symbol Index
DESCRIPTION	Exchange identification code of the Contract. The correspondence of the Contract Symbol Index and its characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the Contract.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Counterpart Firm ID

FIELD NAME	Counterpart Firm ID
DESCRIPTION	ID of the clearing house in case of a CCP clearable transaction – also in the specific case of Internal Matching Service (IMS) with clearing : '1 ' : LCH SA '2 ' : Bilateral settlement '3 ' : LCH Limited

FIELD NAME	Counterpart Firm ID
	'5 ' : SIX x-clear '6 ' : EuroCCP ID of the Counterpart Firm in specific cases described below. The counterpart identifier is provided in the Fill (04) message in case the notified trade is the result of : ■ the Internal Matching Service (IMS) without clearing, ■ a transaction performed on the Public Auctions Market (VPU), ■ a transaction performed on a non-clearable instrument, ■ a transaction performed under a Bilateral Settlement agreement.
FORMAT	Alphanumeric
LENGTH	8
POSSIBLE VALUES	(See field description)
CONDITIONS	Provided in the Fill (04) message in case the trade is the result of one of the cases listed above. Provided in the RFQ Notification (35) message in the specific case listed above. Else not provided.

Counterparty Reason Type

FIELD NAME	Counterparty Reason Type
DESCRIPTION	Reason type indicating why the Counterpart Firm ID has to be filled in the trade. The Counterpart Reason Type is provided in the IA Short Trade message in case the notified trade is the result of : ■ the Internal Matching Service (IMS), ■ the Internal Clearing Service (ICS) (For Future Use), ■ a transaction performed on the Primary Market Model and not broadcast to the Clearing House (For Future Use), ■ a transaction performed on the Public Auctions Market (VPU), ■ a transaction performed on a non-clearable instrument, ■ a transaction performed under a Bilateral Settlement agreement. ■ The counterpart identifier is provided in the RFQ Notification (35) when the RFQ issuer agrees to send its Firm ID to Liquidity providers (field Firm ID Publication = Yes).
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Internal Matching Service (IMS) 2 = Internal Clearing Service (ICS) (For Future Use) 3 = Primary Market Model and not broadcast to the Clearing House (For Future Use) 4 = Public Auctions Market (VPU)

FIELD NAME	Counterparty Reason Type
	5 = Non-clearable instrument 6 = Firm ID Publication (RFQ) 7 = Bilateral Settlement
CONDITIONS	Provided in the Inter-applicative Short and Long Trade Messages in case the trade is the result of one of the cases listed above. Else not provided.

Cross Order Indicator

FIELD NAME	Cross Order Indicator
DESCRIPTION	Flag indicating if the order is a cross (set to true) or not a cross (set to false).
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2 ⁸⁻²

D

Dark Execution Instruction

FIELD NAME	Dark Execution Instruction
DESCRIPTION	Field used as instruction for dark order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - Dark Indicator: indicates whether the client requests its order to benefit from LiS Pre-Transparency waiver to match in the Dark. (0: No ; 1: Yes) - Sweep Order Indicator: indicates whether the client requests his order to sweep between both lit and the hidden pool of liquidity (Dark). (0: No ; 1: Yes) - Minimum Quantity Type: indicates whether the Minimum Quantity for a dark order is MES or MAQ. (0: MAQ ; 1: MES) - Dark STP Indicator: indicates whether the STP mechanism is enabled on Dark Book or not. (0: Dark STP disabled; 1: Dark STP enabled). - Dark Passive Order Indicator: indicates whether the Passive Order mechanism is enabled on Dark Book or not. (0: Passive Order disabled; 1: Passive Order enabled)
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Dark Indicator 1 = <i>Deferred Trade Indicator - Deprecated</i> 2 = <i>Displayed Order Interaction - Deprecated</i>

FIELD NAME	Dark Execution Instruction
	3 = Sweep Order Indicator 4 = Minimum Quantity Type 5 = Dark STP Indicator 6 = Dark Passive Order Indicator Default value: 0

Desk ID

FIELD NAME	Desk ID
DESCRIPTION	Field used to identify the Trading Desk.
FORMAT	Alphanumerical ID (character)
LENGTH	11
POSSIBLE VALUES	(See field description)

Disclosed Quantity

FIELD NAME	Disclosed Quantity
DESCRIPTION	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Displayed Quantity

FIELD NAME	Displayed Quantity
DESCRIPTION	Order quantity displayed to the market (Iceberg only)
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

E

EMM

FIELD NAME	EMM
DESCRIPTION	Defines the Exchange Market Mechanism applied on each platform. On Optiq Derivatives, one Symbol Index (ISIN/MIC/Currency) may have several order books (i.e. COB, Wholesale, RFC), each one identified by a dedicated Exchange Market Mechanism. The EMM represents an order book for a Symbol Index. It is specified in the order entry message in addition to the Symbol Index to route the message to the right order book. In the Reject (07) message: ■ Populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. ■ Not populated for rejection of strategy creation on derivative markets. In the Mass Cancel (13) message, it is mandatory when Symbol Index is provided and optional when Instrument Group Code is provided.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility 4 = Derivative Wholesales 5 = Cash On Exchange Off book 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book 9 = Listed-not traded 15 = Delta Neutral Contingency leg 99 = Not Applicable (For indices and iNAV)

Error Code

FIELD NAME	Error Code
DESCRIPTION	Error code in case of rejection. Provides the return error code when a request is rejected for a functional or a technical reason.
FORMAT	Numerical ID (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	From 0 to $2^{16}-2$

ESCB Membership

FIELD NAME	ESCB Membership
DESCRIPTION	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.
FORMAT	Boolean (unsigned integer 8)

FIELD NAME	ESCB Membership
LENGTH	1
POSSIBLE VALUES	From 0 to 2^{8-2}

Evaluated Price

FIELD NAME	Evaluated Price
DESCRIPTION	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.
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From -2^{63-1} to 2^{63-1}
CONDITIONS	Used only for Total Return Future and Market On Close Future trading

Event Client ID Short Code

FIELD NAME	Event Client ID Short Code
DESCRIPTION	Event MiFID II short code, Client identification code. This is the Client Identification Short Code associate to all order events (except for a new order). This short code can change during the order life.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From -2^{31-1} to 2^{31-1}

Event Execution Within Firm Short Code

FIELD NAME	Event Execution Within Firm Short Code
DESCRIPTION	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making. This is the Client Identification Short Code associate to all order events (except for a new order). This short code can change during the order life. ESMA description of the field: Code used to identify the person (trader) or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order.

FIELD NAME	Event Execution Within Firm Short Code
DESCRIPTION	Where a natural person is responsible for the execution of the transaction, the person shall be identified by {NATIONAL_ID} Where an algorithm is responsible for the execution of the transaction, this field shall be populated in accordance with Article 9 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014] Where more than one person or a combination of persons and algorithms are involved in the execution of the transaction, the member or participant or client of the trading venue shall determine the trader or algorithm primarily responsible as specified in Article 9(4) of [RTS on trading obligations under Article 26 of Regulation (EU) No 600/2014] and populate this field with the identity of that trader or algorithm.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From $-2^{31}-1$ to $2^{31}-1$

Event ID

FIELD NAME	Event ID
DESCRIPTION	Event ID
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Event Investor ID

FIELD NAME	Event Investor ID
DESCRIPTION	Field used to identify the investor of a modified order.
FORMAT	Alphanumeric ID (character)
LENGTH	16
POSSIBLE VALUES	(See field description)

Event Time

FIELD NAME	Event Time
DESCRIPTION	(Time in number of nanoseconds since 01/01/1970 UTC).
FORMAT	Epoch Time in Nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

FIELD NAME	Event Time
	Null value: $2^{64}-1$

Event Short Code Type

FIELD NAME	EventShortCodeType
DESCRIPTION	Defines the type of shortcode.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Event ExecutionWithinFirmShortCode 2 = Event ClientIdentificationShortCode

Execution ID

FIELD NAME	Execution ID
DESCRIPTION	The Execution ID 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. For example, let x be the reference identifier of a given trade, x is reported in the two Fill (2) messages generated for the both sides of the trade. x will also be used as reference for this trade in the Drop Copy feed. And if this trade is cancelled, x is again reported in the Trade Bust Notification (19) messages sent for the 2 sides of the trade.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Execution Instruction

FIELD NAME	Execution Instruction
DESCRIPTION	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - STP resting order: indicates whether the STP mechanism is "Cancel resting order" or not. (0: STP Resting Order mechanism deactivated ; 1: STP Resting Order mechanism activated) - STP incoming order: indicates whether the STP mechanism is "Cancel incoming order" or not. (0: STP Incoming Order mechanism deactivated ; 1: STP Incoming Order mechanism activated) - Disclosed Quantity Randomization: indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order. (0: No ; 1: Yes)

FIELD NAME	Execution Instruction
	- Disabled Cancel On Disconnect Indicator: indicates whether the client sets his order to be persisted (is not in scope of the Cancel On Disconnect mechanism) or not. (0: Cancel on Disconnect enabled ; 1: Cancel on Disconnect disabled) - RFQ answer: indicates whether the message is an answer to a Quote Request (10) message or not. (0: No; 1: Yes) - RFQ Confirmation: indicates whether the message is a confirmation of a Quote Request (10) message or not.(0: No; 1: Yes) - Conditional Order: indicates for Block segment whether the order is conditional or not. (0: Firm Order; 1: Conditional Order). - STP both orders: indicates whether the STP mechanism is "cancel both orders" or not. (0: STP Both Orders mechanism deactivated; 1: STP Both Orders mechanism activated).
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = STP resting order 1 = STP incoming order 2 = Disclosed Quantity Randomization 3 = Disabled Cancel On Disconnect Indicator 4 = RFQ Answer 5 = RFQ Confirmation 6 = Conditional Order 7 = STP both orders

Execution Phase

FIELD NAME	Execution Phase
DESCRIPTION	Indicates the trading phase during which the trade has occurred.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Continuous Trading Phase 2 = Uncrossing Phase 3 = Trading At Last Phase 4 = Continuous Uncrossing Phase 5 = IPO

F

Final Execution ID

FIELD NAME	Final Execution ID
DESCRIPTION	This field is used for the Market On Close (MOC) contracts to provide the exec ID of the original trade on the final future instrument.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Final Symbol Index

FIELD NAME	Final Symbol Index
DESCRIPTION	This field is used for the Market On Close (MOC) contracts to provide the symbol index of the final future instrument.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Firm ID

FIELD NAME	Firm ID
DESCRIPTION	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department. When linked to Regulatory Master Firm ID technical field, it refers to the possibility of grouping Firms belonging to the same Legal Entity (at the moment used only in RTS8 context).
FORMAT	Alphanumeric ID (character)
LENGTH	8
POSSIBLE VALUES	(See field description)

Free Text

FIELD NAME	Free Text
DESCRIPTION	Free Text is manually entered by the trader issuing the order. This field is part of the clearing aggregate.
FORMAT	String
LENGTH	18

FIELD NAME	Free Text
POSSIBLE VALUES	(See field description)



Imbalance Quantity

FIELD NAME	Imbalance Quantity
DESCRIPTION	Imbalance volume quantity if Uncrossing occurs at this moment. This volume includes hidden quantity (to be calculated with Quantity Decimals).
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Imbalance Quantity Side

FIELD NAME	Imbalance Quantity Side
DESCRIPTION	Side of the imbalance volume if the Uncrossing occurs at this moment.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = No imbalance 1 = Buy 2 = Sell

Indicative Auction Price

FIELD NAME	Indicative Auction Price
DESCRIPTION	Synchronous Indicative Auction Price. RTS24 definition : The price at which each auction is due to uncross in respect to the financial instrument for which one or more orders have been placed.
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Indicative Auction Volume

FIELD NAME	Indicative Auction Volume
DESCRIPTION	Indicative Auction Volume. RTS24 definition : The volume (number of units of the financial instrument) that can be executed at the indicative auction price in field 50 if the auction ended at that precise moment of time.
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Instrument State

FIELD NAME	Instrument State
DESCRIPTION	Indicates the state of the instrument.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Scheduled 2 = Suspended due to underlying 3 = Suspended KOBİ 4 = Suspended KOBİ 5 = Suspended New Listing 6 = Suspended By MO 7 = Suspended Technical 8 = Reserved Dynamic Collars 9 = Reserved Static Collars 10 = Reserved Waiting For LP 11 = Reserved LP Limit 12 = Instrument Deletion 13 = Suspended Waiting for BBO 14 = Suspended Waiting for Tradable State 15 = Random Uncrossing Period 16 = Instrument Expired 17 = Uncrossing 18 = Reserved due to Leg 19 = Suspended due to Leg 20 = Reserved Waiting for Valid Assigned Broker Price 21 = Reserved Future Limit Interruption Protection

FIELD NAME	Instrument State
	22 = Suspended Waiting for Market Operations

K

Kill Reason

FIELD NAME	Kill Reason
DESCRIPTION	Order Kill Reason.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Order Cancelled by Client 2 = Order Expired 3 = Order Cancelled by Market Operations 4 = Order Eliminated due to Corporate Event 5 = Done for day 6 = Cancelled MTL in an empty Order Book 7 = Cancelled by STP 8 = Remaining quantity killed (IOC) 9 = Beginning of PAKO Period 11 = Order Cancelled due to Cancel On Disconnect Mechanism 12 = RFQ expired 13 = RFQ partially or fully matched with other counterparts 14 = RFQ cancelled by the issuer 15 = RFQ Not matched due to issuer order's features 16 = Quote cancelled due to Knock-Out 17 = Order cancelled due to a Kill command 18 = Order cancelled due to Static Collars 19 = LP Order cancelled due to RFQ expiration 20 = LP Order cancelled due to RFQ cancellation 21 = RFQ Remaining quantity killed 22 = LP Order cancelled due to RFQ confirmation 23 = Order cancelled due to Market Maker Protection 24 = Order cancelled by clearing risk manager 25 = Order cancelled by member risk manager 26 = Order cancelled due to Trade Price Validation 30 = Conditional Order cancelled due to Potential Matching 36 = Order Cancelled due to a potential trade outside FSP limits 37 = Remaining RFC Quantity Cancelled 38 = Order Cancelled due to an incorrect Reactor response 41 = Order Cancelled due to Order Price Control Collar breach 42 = Order Cancelled due to Execution Prevention Across All Firms 43 = Cancelled due to Breach of MEP set by a clearing risk manager 44 = Cancelled due to Breach of MEP set by a member risk manager

L

Last Traded Price

FIELD NAME	Last Traded Price
DESCRIPTION	The Last Traded Price indicates the price of last fill on an instrument (to be calculated with the Price/Index Decimals).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Last Traded Quantity

FIELD NAME	Last Traded Quantity
DESCRIPTION	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals).
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Leaves Quantity

FIELD NAME	Leaves Quantity
DESCRIPTION	Indicates the remaining quantity of an order, i.e. the quantity open for further execution.
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Leg Instrument ID

FIELD NAME	Leg Instrument ID
DESCRIPTION	Numerical leg instrument identifier (SymbolIndex) valid for the life of the instrument.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Leg Last Traded Price

FIELD NAME	Leg Last Traded Price
DESCRIPTION	Leg Last Traded Price
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Leg Last Traded Quantity

FIELD NAME	Leg Last Traded Quantity
DESCRIPTION	Leg Last Traded Quantity
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Leg Side

FIELD NAME	Leg Side
DESCRIPTION	Indicates the side of the trade leg.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Buy 2 = Sell

LIS Transaction ID

FIELD NAME	LIS Transaction ID
DESCRIPTION	ID that can be used to associate Executions belonging to the same LIS Transaction.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Long Client ID

FIELD NAME	Long Client ID
DESCRIPTION	For Derivatives Markets, the Long Client ID is 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 Cash Markets this field is ignored except for IPO where this field is used to provide the information of the tax code.
FORMAT	Alphanumerical ID
LENGTH	16
POSSIBLE VALUES	(See field description)

LP Role

FIELD NAME	LP Role
DESCRIPTION	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider".
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Liquidity Provider or Market Maker 3 = Retail Liquidity Provider 12 = RFQ Liquidity Provider

M

Margin Trading Flag

FIELD NAME	Margin Trading Flag
DESCRIPTION	Indicates if the order is a Margin Trade order or not. 0=False 1=True
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = False 1 = True Default value: 2^8-1

Market Data Change Type

FIELD NAME	Market Data Change Type
DESCRIPTION	Type of scheduled change.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Status Change(s) 1 = Scheduled Event Notification 2 = Status Change(s) and Scheduled Event Notification

Market Data Price Type

FIELD NAME	Market Data Price Type
DESCRIPTION	Type of price update. Note: 1 to 9 are settlement prices.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	2 = Official Daily (Derivatives Only) 4 = Official Market Close (Derivatives Only) 6 = Official Expiry (Derivatives Only) 7 = Provisional Intraday (Derivatives Only) 8 = Official Intraday (Derivatives Only) 9 = Official YDSP (Derivatives Only) 10 = Net Asset Value (+/-) for the instruments eligible to the NAV Trading Facility (Cash Only) 12 = Adjusted Closing Price (Cash Only) 13 = Subscription Price (Cash Only) 14 = Indicative Matching Price (Cash and Derivatives) 19 = Min Price Out of Session Trades (Cash Only) 20 = Max Price Out of Session Trades (Cash Only) 21 = Min Price Out of Session Block Trades (Cash Only) 22 = Max Price Out of Session Block Trades (Cash Only) 23 = Valuation Price (Cash Only) 24 = Fund Subscription (Cash Only) 25 = Fund Redemption (Cash Only) 26 = Uncrossing Price (Cash and Derivatives) 27 = Last Traded Price (Cash and Derivatives) 28 = Alternative Indicative Price (AIP) (Cash Only) 30 = Net Asset Value (NAV) (Cash Only) 31 = External Reference Price (Cash Only) 33 = Closing Price (Cash Only) 41 = Life Time Contract Lowest Price 42 = Life Time Contract Highest Price Null value: 2^8-1

Market Data Update Type

FIELD NAME	Market Data Update Type
DESCRIPTION	Type of market data update.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Best Bid (Cash and Derivatives) 2 = Best Offer (Cash and Derivatives) 3 = New Bid (Cash and Derivatives) 4 = New Offer (Cash and Derivatives) 5 = Updated Bid (Cash and Derivatives) 6 = Updated Offer (Cash and Derivatives) 7 = <i>Total Traded Volume (Derivatives Only) – Deprecated</i> 8 = Implied Bid (Derivatives Only) 9 = Implied Offer (Derivatives Only) 10 = Request for Quote (Cash and Derivatives) 11 = Request for Quote Bid (Cash Only) 12 = Request for Size (Cash Only) 13 = Request for Quote Offer (Cash) 14 = High Dynamic Collar (Cash Only) 15 = Low Dynamic Collar (Cash Only) 16 = New Bid RLP (Retail Liquidity Provider) (Cash Only) 17 = New Offer RLP (Retail Liquidity Provider) (Cash Only) 18 = Updated Bid RLP (Retail Liquidity Provider) (Cash Only) 19 = Updated Offer RLP (Retail Liquidity Provider) (Cash Only) 24 = Conventional Trade (Cash and Derivatives) 25 = Request for Cross (RFC) Queued (Derivatives Only) 26 = Request for Cross (RFC) (Derivatives Only) 27 = Large in Scale (LiS) Trade (Derivatives Only) 28 = Basis Trade (Derivatives Only) 29 = <i>Large in Scale (LiS) Package Trade (Derivatives Only) – Deprecated</i> 30 = Guaranteed Cross Trade (Cash and Derivatives) 31 = Against Actual Trade (Derivatives Only) 32 = Asset Allocation Trade (Derivatives Only) 34 = Exchange for Swap Trade (Derivatives Only) 35 = Dark Trade (Cash Only) 36 = <i>Exchange for Physical Trade – Cash Leg (Cash Only) – Deprecated</i> 37 = Strategy Leg Conventional Trade (Derivatives Only) 38 = <i>Strategy Leg Large in Scale (LiS) Trade (Derivatives Only) – Deprecated</i> 39 = Strategy Leg Basis Trade (Derivatives Only) – Deprecated 40 = <i>Strategy Leg Guaranteed Cross Trade (Derivatives Only) – Deprecated</i> 41 = <i>Strategy Leg Against Actual Trade (Derivatives Only) – Deprecated</i> 42 = <i>Strategy Leg Asset Allocation Trade (Derivatives Only) – Deprecated</i> 44 = <i>Strategy Leg Exchange For Swap Trade (Derivatives Only) – Deprecated</i> 45 = <i>Strategy Leg Exchange For Physical Trade (Derivatives Only) – Deprecated</i> 46 = BoB Trade (Cash Only) 48 = <i>AtomX Trade (Derivatives Only) – Deprecated</i> 50 = Trade Cancellation (Cash and Derivatives) 51 = Out of Market Trade (Cash Only) 52 = Delta Neutral Trade - Underlying Cash Leg (Cash Only)

FIELD NAME	Market Data Update Type
	53 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 54 = Euronext Fund Service Trade (Cash Only) 55 = Secondary Listing Trade (Cash Only) 56 = Request for Cross Trade (Derivatives Only) 57 = Request for Cross Strategy Leg Trade (Derivatives Only) 58 = New Bid With Liquidity Provider (Cash Only) 59 = New Offer With Liquidity Provider (Cash Only) 60 = Updated Bid With Liquidity Provider (Cash Only) 61 = Updated Offer With Liquidity Provider (Cash Only) 63 = Low Static Collar 64 = High Static Collar 65 = Market VWAP Operation Trade 66 = Request for Size Bid(Cash Only) 67 = Request for Size Offer(Cash Only) 70 = Low LP Collar (Cash Only) 71 = High LP Collar (Cash Only) 72 = ETF-MTF NAV Trade (price in basis points) (Cash Only) 73 = ETF-MTF NAV Dark Trade (price in basis points) (Cash Only) 74 = New Bid on Wholesale RFC (Derivatives Only) 75 = New Offer on Wholesale RFC (Derivatives Only) 76 = Updated Bid on Wholesale RFC (Derivatives Only) 77 = Updated Offer on Wholesale RFC (Derivatives Only) 78 = Clear Wholesale RFC (Derivatives Only) 79 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 80 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 81 = Large in Scale (LIS) Trade (Cash) 82 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 83 = <i>Large in Scale (LiS) Package Trade in basis points (Derivatives Only) – Deprecated</i> 84 = <i>Strategy Leg Large in Scale (LiS) Trade in basis points (Derivatives Only) – Deprecated</i> 86 = New Bid RFQ Answer 87 = New Offer RFQ Answer 88 = Updated Bid RFQ Answer 89 = Updated Offer RFQ Answer 90 = Bid Execution Summary 91 = AQS Expansion Factor (Provided in Price field) 92 = Collars Expansion Factor (Provided in Price field) 93 = Collars Enabled 94 = Collars Disabled 95 = DCRP Inter-Month Spread 96 = FSP Reference Price 97 = Offer Execution Summary 98 = FSP Triggered 99 = MidPoint BBO 100 = Conventional Trade - Provisional price 101 = High Order Price Control Collar 102 = Low Order Price Control Collar 104 = Issuing or Tender Offer Trade (Cash Only) 105 = RFQ Trade (Cash Only) 106 = FLIP Spread 107 = FLIP Reference Price 108 = Strategy Leg Conventional Trade - Provisional price (Derivatives Only) (Future Use)

FIELD NAME	Market Data Update Type
	109 = Block Standard Trade 110 = Block NFC Auction Trade 111 = Block Historical Trade 254 = Clear Book (Cash and Derivatives) Null value: 2 ⁸ -1

Market Phase Flag

FIELD NAME	Market Phase Flag
DESCRIPTION	Indicates the market phase to which the orders are eligible to.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Continuous trading only (default) 2 = Trading At Last (TAL) trading only 3 = Both Default value: 2 ⁸ -1

Message Price Notation

FIELD NAME	Message Price Notation
DESCRIPTION	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.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Price 2 = Spread in basis points 3 = Spread

Message Sequence Number

FIELD NAME	Message Sequence Number
DESCRIPTION	Indicates the Message Sequence Number per OE Session. (for messages sent by the Exchange)
FORMAT	Sequence (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to 2 ³² -2

MiFID Indicators

FIELD NAME	MiFID Indicators
DESCRIPTION	Field used as instruction for order handling. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - DEA Indicator: indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access. (0: No ; 1: Yes) If set to 1, then field ClientIdentificationShortCode must be populated. - InvestmentAlgoIndicator: indicates whether the investment decision was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved) This value must be set to 1 for cases where Algorithm has made the Investment decision. If set to 1, then field InvestmentDecisionWFirmShortCode must be filled. - ExecutionAlgoIndicator: indicates whether the order execution was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved) - CommodityDerivativeIndicator: indicates for a commodity derivative or a warrant with a commodity underlying, if the trade reduces the risk. (0: Order not associated with reduction of risk for Commodity Derivatives or Warrants with Commodity underlyings ; 1: Risk Reduction flag for orders associated with Commodity Derivatives or Warrants with Commodity underlyings) - Deferral Indicator: Indicates whether the order is candidate for a deferred publication of the resulting trade(s) or not. (0: Not Candidate ; 1: Candidate) - FR MAR AMP LP: Indicates whether the order is subject to French Market Abuse Regulation Accepted Market Practice Liquidity provision or not (0: Not subject to FR MAR AMP LP ; 1: Subject to FR MAR AMP LP)
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = DEA Indicator 1 = InvestmentAlgoIndicator 2 = ExecutionAlgoIndicator 3 = CommodityDerivativeIndicator 4 = Deferral Indicator 5 = FR MAR AMP LP Default value: 0

Minimum Order Quantity

FIELD NAME	Minimum Order Quantity
DESCRIPTION	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

O

OE Session ID

FIELD NAME	OE Session ID
DESCRIPTION	Identifier of the OE Session carrying the message.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

OEG IN From Member

FIELD NAME	OEG IN From Member
DESCRIPTION	Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway (Time in number of nanoseconds since 01/01/1970 UTC).
FORMAT	Epoch Time in nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

OEG OUT To ME

FIELD NAME	OEG OUT To ME
DESCRIPTION	Gateway OUT time to ME (in ns), measured when inbound message leaves the gateway (Time in number of nanoseconds since 01/01/1970 UTC).
FORMAT	Epoch Time in nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Offer Error Code

FIELD NAME	Offer Error Code
DESCRIPTION	Error code returned when a quote contains an invalid offer. See See Euronext Markets - Optiq & TCS Error List file (.csv) for details of error codes.
FORMAT	Numerical ID (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	From 0 to $2^{16}-2$

Offer Leaves Quantity

FIELD NAME	Offer Leaves Quantity
DESCRIPTION	Indicates the remaining quantity of a quote order, i.e. the quantity open for further execution.
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Offer OE Session ID

FIELD NAME	Offer OE Session ID
DESCRIPTION	Identifier of the Quote Offer OE Session ID.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Offer Order ID

FIELD NAME	Offer Order ID
DESCRIPTION	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Offer Price

FIELD NAME	Offer Price
DESCRIPTION	Quote offer price, (To be calculated with Price/Index Level Decimals).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Offer Quantity

FIELD NAME	Offer Quantity
DESCRIPTION	Quote offer quantity, (To be calculated with Quantity Decimals). Cancels a quote if set to zero "0".
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Offer Quote Priority

FIELD NAME	Offer Quote Priority
DESCRIPTION	Rank giving the priority of the offer order in a Quote. The order with the lowest value of Order Priority has the highest priority. Order Priority is unique per Symbol Index and EMM, therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Open Close

FIELD NAME	Open Close
DESCRIPTION	Open Close Indicator, Posting action. This field is part of the clearing aggregate. The first bit will be used to indicate whether this field is being actively used or not (1 = Actively Used ; 0 = Field Not Used). For each Leg 0 means Open and 1 means Close. Leg 2 to Leg 9 are applicable for Derivatives strategy instruments (not for cash instruments).
FORMAT	Bitmap (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5

FIELD NAME	Open Close
	6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9

Order Entry Qualifier

FIELD NAME	Order Entry Qualifier
DESCRIPTION	Field indicating the state of the Order Entry for the current market state.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Order Entry/Cancel/Modify Disabled 1 = Order Entry/Cancel/Modify Enabled 2 = Cancel and Modify Only (Derivatives Only) 3 = Cancel Only Null value: 2 ⁸ -1

Order Event Type

FIELD NAME	Order Event Type
DESCRIPTION	Indicates the type of order event (new, modify, fill, cancel, reject, stop triggered, iceberg refill, MTL transformed into limit, VFA, VFC, Collar Breach Confirmation) Only for Long orders built by IACA Finish. ■ Routed: To notify an order exiting a book (EMM) to enter into another indicated in Routing Strategy field (e.g: Order from COB going to RFC: an IA Long Order with EMM = 1 (COB), Routing Strategy = 1 (RFC) and Order Event Type = 19 (Routed) will be generated). ■ Routed New: To notify the creation of an order into a book which is not the original book of the order (e.g: Order originally in COB but now created in RFC: an IA Long Order with EMM = 7 (RFC), Routing Strategy = Null and Order Event Type = 20 (Routed - New) will be generated). ■ Routed Fill: To notify the fill of an order into a book which is not the original book of the order (e.g: Order originally in COB but matched in RFC: an IA Long Order with EMM = 7 (RFC), Routing Strategy = Null and Order Event Type = 21 (Routed - Fill) will be generated). ■ Routed Cancel: To notify the cancellation of an order into a book which is not the original book of the order (e.g: Order originally in COB but cancelled in RFC: an IA Long Order with EMM = 7 (RFC), Routing Strategy = Null and Order Event Type = 22 (Routed - Cancel) will be generated).
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = New 2 = Modify 3 = Fill 4 = Cancel

FIELD NAME	Order Event Type
	5 = Reject 6 = Trigger 7 = Refill 8 = MTL 9 = VFA VFC 10 = Collar Breach Confirmation 11 = GTC GTD Reload 12 = Open Order Request 13 = Expired Reload 14 = Killed by Corporate Event Reload 15 = Ownership Request 16 = Ownership Confirmation Ack 17 = ShortSelling Confirmation Ack 18 = Implicit 19 = Routed 20 = Routed - New 21 = Routed - Fill 22 = Routed - Cancel 23 = Move Dark to COB

Order Expiration Date

FIELD NAME	Order Expiration Date
DESCRIPTION	Field used as date of order expiration for GTD orders. - Format : MMDD - Minimum Value : 0101 (Jan 1st) - Maximum Value : 1231 (Dec 31st)
FORMAT	Date (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	From 0 to $2^{16}-2$

Order Expiration Time

FIELD NAME	Order Expiration Time
DESCRIPTION	[N/A] Field used as time of order expiration for GTT orders. - Format : HHMMSS - Minimum Value : 0 (00:00:00)

FIELD NAME	Order Expiration Time
	- Maximum Value : 235959 (23:59:59)
FORMAT	Time (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

Order ID

FIELD NAME	Order ID
DESCRIPTION	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Order Price

FIELD NAME	Order Price
DESCRIPTION	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals). For the Market Data feed: -Set to Null Value for priceless orders. For the Order Entry -It is mandatory for priced orders (Limit, Stop-limit) and must be set to Null Value where the price is irrelevant (Market, Stop-market, Peg, MTL).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Order Priority

FIELD NAME	Order Priority
DESCRIPTION	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority. Order Priority is unique per Symbol Index and EMM, therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority, for market data only.
FORMAT	Numerical (unsigned integer 64)

FIELD NAME	Order Priority
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Order Qualifiers Extension

FIELD NAME	Order Qualifiers Extension
DESCRIPTION	Field used to provide additional information on processing on the corresponding message.
FORMAT	Bitmap (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	- Bit 0: PLP Queued, indicates whether the message has been held through PLP queue (0: No, 1: Yes). <enx:br/> - Bits 1-15: Reserved for future use, set to 0.
USED IN	DC Long Order (16006)
USED FOR	Derivatives

Order Quantity

FIELD NAME	Order Quantity
DESCRIPTION	Total order quantity, per quantity unit (To be calculated with Quantity Decimals).
FORMAT	Quantity (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Order Side

FIELD NAME	Order Side
DESCRIPTION	Indicates the side of the order. Please note that the value Cross is used only for the Order Entry, it will never be populated in the Market Data feed.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Buy 2 = Sell 3 = Cross

Order Sweep Reason

FIELD NAME	Order Sweep Reason
DESCRIPTION	Indicates the reason why an Order might have been directly swept from one book to another, without being allowed to attempt to match in what would have been the first book to be used. DVC Breached refers to the scenario where a Dark Sweep Order, for a DVC Enabled instrument, with Size below LIS was submitted and was immediately swept from the Dark Order Book to the COB. Instrument not eligible for Dark refers to a Dark Sweep Order sent on an instrument not eligible for Dark Orders. The order will be immediately swept to COB. No full execution on DOB refers to a Dark Sweep Order which does not fully match or does not match at all on the DOB and has the remaining qty (or the total quantity if no execution at all) moved to the COB.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = DVC Breached 2 = Instrument not eligible for Dark 3 = No full execution on DOB
USED IN	DC Long Order (16006)
USED FOR	Cash

Order Tolerable Price

FIELD NAME	Order Tolerable Price
DESCRIPTION	Allows the RFC Initiator to provide the tolerable price that's he's willing to trade in case of price improvement by reactor(To be calculated with Price/Index Level Decimals).
FORMAT	Price
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Order Type

FIELD NAME	Order Type
DESCRIPTION	Type of Order.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Market 2 = Limit 3 = Stop-market or Stop-market-on-quote 4 = Stop-limit or Stop-limit-on-quote 5 = Primary Peg 6 = Market to limit

FIELD NAME	Order Type
	7 = Market Peg 8 = Mid-Point Peg 9 = Average Price 10 = Iceberg

Original Client Order ID

FIELD NAME	Original Client Order ID
DESCRIPTION	Identifies the Client Order ID of the original order, used to identify the previous order on cancel and replacement requests.
FORMAT	Numerical ID (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Original Client ID Short Code

FIELD NAME	Original ClientID ShortCode
DESCRIPTION	Original MiFID II short code, Client identification code. This is the first Client Identification Short Code associate to a new order. This short code remains unchanged for the whole order life.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From $-2^{31}-1$ to $2^{31}-1$

Original Execution Within Firm Short Code

FIELD NAME	Original ExecWFirm ShortCode
DESCRIPTION	Original MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making. This is the first Execution within firm Short Code associate to a new order. This short code remains unchanged for the whole order life. ESMA description of the field: Code used to identify the person (trader) or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. Where a natural person is responsible for the execution of the transaction, the person shall be identified by {NATIONAL_ID}

FIELD NAME	Original ExecWFirm ShortCode
	Where an algorithm is responsible for the execution of the transaction, this field shall be populated in accordance with Article 9 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014] Where more than one person or a combination of persons and algorithms are involved in the execution of the transaction, the member or participant or client of the trading venue shall determine the trader or algorithm primarily responsible as specified in Article 9(4) of [RTS on trading obligations under Article 26 of Regulation (EU) No 600/2014] and populate this field with the identity of that trader or algorithm.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From $-2^{31}-1$ to $2^{31}-1$

Original Investment Decision Within Firm Short Code

FIELD NAME	Original InvestDecisWFirm ShortCode
DESCRIPTION	Original MiFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision. This is the first Investment decision within firm Short Code associate to a new order. This short code remains unchanged for the whole order life.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From $-2^{31}-1$ to $2^{31}-1$

Original Investor ID

FIELD NAME	Original Investor ID
DESCRIPTION	Field used to identify the investor of the original order.
FORMAT	Alphanumeric ID (character)
LENGTH	16
POSSIBLE VALUES	(See field description)

Original Non Exec Broker Short Code

FIELD NAME	Original NonExecBroker ShortCode
DESCRIPTION	Original MiFID II short code, Non-executing broker, identifier of the non-executing broker. This is the first Non Executing Broker Short Code associate to a new order. This short code remains unchanged for the whole order life. ESMA description of the field: In accordance with Article 2(d). This field shall be left blank when not relevant.
FORMAT	Numerical ID (signed integer 32)
LENGTH	4
POSSIBLE VALUES	From $-2^{31}-1$ to $2^{31}-1$

Original Short Code Type

FIELD NAME	OriginalShortCodeType
DESCRIPTION	Defines the type of shortcode.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Original ExecutionWithinFirmShortCode 2 = Original ClientIdentificationShortCode 3 = Original InvestmentDecisionWithinFirmShortCode 4 = Original NonExecutingBrokerShortCode

P

Peg Offset

FIELD NAME	Peg Offset
DESCRIPTION	Tick offset for a pegged order. Used to indicate the signed tick added to the peg reference for a pegged order.
FORMAT	Numerical (signed integer 8)
LENGTH	1
POSSIBLE VALUES	From -127 to 127 Default value: -128

Phase ID

FIELD NAME	Phase ID
DESCRIPTION	Indicates the phase of the instrument.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Inaccessible 2 = Closed 3 = Call 4 = Uncrossing 5 = Continuous 7 = Continuous Uncrossing 5 = Continuous Null value: 2^8-1

Phase Qualifier

FIELD NAME	Phase Qualifier
DESCRIPTION	Indicates the Phase Qualifier (no multiple phase possible at the same time even if this field is a bitmap). - bit in position 0 – No Qualifier: indicates that no phase qualifier are applicable (0: No ; 1: Yes) - <i>Deprecated</i> - bit in position 1 – Call BBO Only (Cash Only): indicates a call on BBO only phase (0: No ; 1: Yes) - bit in position 2 – Trading At Last (Cash Only): indicates a trading at last phase (TaL) phase (0: No ; 1: Yes) - bit in position 3 – Random Uncrossing (Cash Only): indicates a random uncrossing phase (0: No ; 1: Yes) - bit in position 4 – Suspended (Derivatives Only): indicates a suspended phase (0: No ; 1: Yes) - bit in position 5 – Wholesale Allowed (Derivatives Only): indicates a wholesale allowed phase (0: No ; 1: Yes) - bit in position 6 – Stressed Market Conditions: indicates stressed market conditions (0: No ; 1: Yes) - bit in position 7 – Exceptional Market Conditions: indicates exceptional market conditions (0: No ; 1: Yes) - bit in position 9 - Quoting Period: It indicates a Call Phase during which only a specific Trading Firm can send its order(s) to the Trading System (0: No ; 1: Yes). - bit in position 10 - Execution Prevention Across All Firms: It indicates the Execution Prevention Across All Firms (0: No ; 1: Yes). For IPO operation, only an Assigned Broker Trading Firm (Account Type = 16) can send its Sell order(s) during the "Quoting Period" for example.

FIELD NAME	Phase Qualifier
DESCRIPTION	
FORMAT	Bitmap (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	0 = No Qualifier 1 = Call BBO Only (Cash Only) 2 = Trading At Last (Cash Only) 3 = Random Uncrossing (Cash Only) 4 = Suspended (Derivatives Only) 5 = Wholesale Allowed (Derivatives Only) 6 = Stressed Market Conditions 7 = Exceptional Market Conditions 8 = Price Improvement Only 9 = Quoting Period 10 = Execution Prevention Across All Firms

Phase Time

FIELD NAME	Phase Time
DESCRIPTION	Time of Phase start
FORMAT	Integer Time in hhmmss (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Price

FIELD NAME	Price
DESCRIPTION	Price per unit of quantity (to be calculated with the Price/Index Level Decimals).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Price Limit Style

FIELD NAME	Price Limit Style
DESCRIPTION	Indicates the price limit style that is assigned to contract

FIELD NAME	Price Limit Style
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Opening Call Price 1 = Fair Value 2 = Future Market Price 3 = Option Market Price

Price Limits

FIELD NAME	Price Limits
DESCRIPTION	Indicates the Price Limits mode.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Price Limits Enabled - Normal (Derivatives Only) 2 = Price Limits Enabled - Wide (Derivatives Only) 3 = Price Limits Enabled - Widest (Derivatives Only) 4 = Price Limits Disabled (Derivatives Only)

Produce Time

FIELD NAME	Produce Time
DESCRIPTION	Produce Time in KAFKA
FORMAT	Timestamp (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Q

Quantity

FIELD NAME	Quantity
DESCRIPTION	Number of traded or ordered units (to be calculated with Quantity Decimals).
FORMAT	Quantity (unsigned integer 64)
LENGTH	8

FIELD NAME	Quantity
POSSIBLE VALUES	From 0 to $2^{64}-2$

Quote Indicator

FIELD NAME	Quote Indicator
DESCRIPTION	It indicates if the order comes from a quote (1) or not from a quote (0).
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2^8-2

Quote Spread Multiplier

FIELD NAME	Quote Spread Multiplier
DESCRIPTION	Indicates the Quote Spread Multiplier.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Quote Spread Multiplier 1 (Derivatives Only) 2 = Quote Spread Multiplier 2 (Derivatives Only) 3 = Quote Spread Multiplier 3 (Derivatives Only)

R

Rejected Message

FIELD NAME	Rejected Message
DESCRIPTION	Provides the ID (Template ID) of the rejected message. E.g. 01 for NewOrder, 06 for CancelReplace...
FORMAT	Numerical ID (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2^8-2

Rejection Origin

FIELD NAME	Rejection Origin
DESCRIPTION	Field providing additional context to the error code, indicating the specific functionality or process that triggered the rejection. The field is only populated in case of rejection and tag is not sent for other events.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = PLP Queue
USED FOR	Derivatives
USED IN	DC Long Order (16006) DC Short Order Reject (16010)

RFE Answer

FIELD NAME	RFE Answer
DESCRIPTION	Indicate whether the Quotes message is an answer to a RequestForExecution (34) message or not. (0: No [False] ; 1: Yes [True])
FORMAT	Boolean (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	From 0 to 2 ⁸⁻²

S

Scheduled Event

FIELD NAME	Scheduled Event
DESCRIPTION	Type of Scheduled Event. Notifies an event that will occur at the Scheduled Event Time.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Cancel Previously Scheduled Event(Cash and Derivatives) 1 = Reopening (Cash and Derivatives Only) 3 = Resumption of trading (Cash and Derivatives Only)

FIELD NAME	Scheduled Event
	4 = Closed (Derivatives Only) 5 = Expiry (Derivatives Only) 6 = Wholesale Large in Scale (LiS) trades open extension (Derivatives Only) 7 = Wholesale Basis trades open extension (Derivatives Only) 8 = Wholesale Against Actuals trades open extension (Derivatives Only) 9 = Wholesale Large in Scale (LiS) Package trades open extension (Derivatives Only) 10 = Wholesale Exchange For Swaps trades open extension (Derivatives Only) 11 = Wholesale Trades Open Extension (Derivatives Only) 12 = Suspension (Cash Only) 13 = Collars Normal 14 = Collars Wide 15 = Pre-Expiry 16 = Closing Price

Scheduled Event Time

FIELD NAME	Scheduled Event Time
DESCRIPTION	Scheduled Time for the event to happen (time in number of nanoseconds since 01/01/1970 UTC).
FORMAT	Epoch Time in Nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Sell Revision Indicator

FIELD NAME	Sell Revision Indicator
DESCRIPTION	Indicates whether the offer quote is a new quote, a replacement of a previous quote or a cancellation.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = New 1 = Replacement 2 = Cancellation

Sender Location ID

FIELD NAME	Sender Location ID
DESCRIPTION	Field used to identify the specific message originator.
FORMAT	Alphanumeric ID (character)
LENGTH	11
POSSIBLE VALUES	(See field description)

Session

FIELD NAME	Session
DESCRIPTION	Current market session.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Session 0 1 = Session 1 2 = Session 2 3 = Session 3 4 = Session 4 5 = Session 5 6 = Session 6 7 = Session 7 8 = Session 8 9 = Session 9

Short Code Role

FIELD NAME	ShortCode Role
DESCRIPTION	Identifies the Role of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Executing Firm 3 = Client ID 12 = Executing Trader 17 = Contra Firm 26 = Correspondent Broker

FIELD NAME	ShortCode Role
	122 = Investment Decision Maker

Short Code Role Qualifier

FIELD NAME	ShortCode Role Qualifier
DESCRIPTION	Identifies the role qualifier of id specified in the following fields (ExecutionWithinFirmShortCode, ClientIdentificationShortCode, InvestmentDecisionWithinFirmShortCode, NonexecutingBrokerShortCode).
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	22 = Algorithm 23 = Firm or Legal Entity 24 = Natural Person

Status Reason

FIELD NAME	Status Reason
DESCRIPTION	Provides the reason for Book State changes.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Scheduled 4 = Collars Breach 7 = Automatic Reopening 8 = No Liquidity Provider (Cash Only) 11 = Knock-In by Issuer (Cash Only) 12 = Knock-Out by Exchange (Cash Only) 13 = Knock-Out by Issuer (Cash Only) 15 = Action by Market Operations (Cash and Derivatives) 16 = Waiting for Tradable State (Derivatives Only) 20 = New Listing (Cash Only) 21 = Due to Underlying (Cash and Derivatives) 22 = Outside of LP quotes (Cash Only) 23 = Technical (BdL Only) 24 = Due to leg (Derivatives Only) 25 = Due to Main Market (Cash Only) Null value: 2^8-116 = Closing Price

Stop Queue Priority

FIELD NAME	Stop Queue Priority
DESCRIPTION	Rank giving the priority of a triggered stop order in the stop queue.

FIELD NAME	Stop Queue Priority
FORMAT	Numerical ID (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$

Stop Trigger Price

FIELD NAME	Stop Trigger Price
DESCRIPTION	Stop Trigger Price is mandatory for stop orders.
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Self Match Prevention ID

FIELD NAME	STP ID
DESCRIPTION	An Identifier of a group of Users or Traders sharing the same business activity at the same Firm.
FORMAT	Numerical ID (unsigned integer 16)
LENGTH	2
POSSIBLE VALUES	From 0 to $2^{16}-2$ Default value: $2^{16}-1$

Symbol Index

FIELD NAME	Symbol Index
DESCRIPTION	Exchange identification code of the instrument/contract. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence of the Symbol Index and with the instrument characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the instrument.
FORMAT	Numerical ID (unsigned integer 32)
LENGTH	4
POSSIBLE VALUES	From 0 to $2^{32}-2$

T

Technical Origin

FIELD NAME	Technical Origin
DESCRIPTION	Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining

Time In Force

FIELD NAME	Time In Force
DESCRIPTION	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Day 1 = Good Till Cancel 2 = Valid for Uncrossing 3 = Immediate or Cancel 4 = Fill or Kill 5 = Good till Time 6 = Good till Date 7 = Valid for Closing Uncrossing 8 = Valid for Session

Trade Qualifier

FIELD NAME	Trade Qualifier
DESCRIPTION	Trade Qualifier. Values specified, in the list of possible values, indicate the bit positions that should be used to set zero (0) or one (1) values. A single field contains multiple values provided in different positions. - bit in position 0 - Uncrossing Trade: indicates whether the trade occurred during an Uncrossing, or not. (0: No; 1: Yes) - bit in position 1 - First Trade Price: indicates whether the price of the trade is the first trade price of the day, or not. (0: No; 1: Yes) Please note that there can be multiple Trades with the "First Trade Price" flag set to Yes.

FIELD NAME	Trade Qualifier
	- bit in position 2 - Passive Order: indicates whether the corresponding order was passive, or not. (0: No; 1: Yes) - bit in position 3 - Aggressive Order: indicates whether the corresponding order was aggressive, or not. (0: No; 1: Yes) - bit in position 4 - Trade Creation by Market Operations: indicates whether the trade results from a creation by Market Operations, or not. (0: No; 1: Yes) - For future use - bit in position 5 - NAV Trade expressed in bps: indicates whether the trade results from a NAV trade expressed in basis point on the ETF Access platform. (0: No; 1: Yes) - bit in position 6 - NAV Trade expressed in price currency: indicates whether the trade is a NAV trade expressed in price currency. This trade is always an update from a previous NAV trade expressed in basis point on the ETF Access platform. (0: No; 1: Yes) - bit in position 7 - Deferred Publication: indicates whether the trade publication is deferred or immediate. (0: Immediate Publication; 1: Deferred Publication) If all bits are set to 0, then it means that no Trade Qualifier applies. For the Market Data feed: The values Passive Order and Aggressive Order always qualify the Buy order.
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	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

Trade Time

FIELD NAME	Trade Time
DESCRIPTION	Time of the trade. Equals to the Matching Engine IN time (in ns), when the aggressor enters the matching engine.
FORMAT	Epoch Time in nanoseconds (unsigned integer 64)
LENGTH	8
POSSIBLE VALUES	From 0 to $2^{64}-2$ Null value: $2^{64}-1$

Trade Type

FIELD NAME	Trade Type
DESCRIPTION	Type of Trade.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 3 = <i>Basis Trade (Derivatives Only) - Deprecated</i> 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 7 = <i>Asset Allocation Trade (Derivatives Only) - Deprecated</i> 9 = Exchange for Swap Trade (Derivatives Only) 10 = <i>Exchange for Physical Trade - Cash Leg (Cash Only) - Deprecated</i> 11 = Strategy Leg Conventional Trade (Derivatives Only) 12 = <i>Strategy Leg Large in Scale (LiS) Trade (Derivatives Only) - Deprecated</i> 13 = <i>Strategy Leg Basis Trade (Derivatives Only) - Deprecated</i> 14 = <i>Strategy Leg Guaranteed Cross Trade (Derivatives Only) - Deprecated</i> 15 = <i>Strategy Leg Against Actual Trade (Derivatives Only) - Deprecated</i> 16 = <i>Strategy Leg Asset Allocation Trade (Derivatives Only) - Deprecated</i> 18 = <i>Strategy Leg Exchange For Swap Trade (Derivatives Only) - Deprecated</i> 19 = <i>Strategy Leg Exchange For Physical Trade (Derivatives Only) - Deprecated</i> 20 = BoB Trade (Cash Only) 22 = <i>AtomX Trade (Derivatives Only) - Deprecated</i> 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash and Derivatives) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 36 = Total Trade Volume 37 = <i>ETF-MTF NAV Trade (price in basis points) (Cash Only) - Deprecated</i> 38 = <i>ETF-MTF NAV Dark Trade (price in basis points) (Cash Only) - Deprecated</i> 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) 44 = <i>Strategy Leg Large in Scale (LiS) Trade in basis points (Derivatives Only) - Deprecated</i> 46 = Non-Standard Settlement 47 = Repurchase Agreement – Repo (OBOE only) 48 = Exchange Granted Trade (OBOE only) 49 = Other (OBOE only) 50 = Odd Lot

FIELD NAME	Trade Type
	100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price 103 = Issuing Or Tender Offer Trade (Cash Only) 104 = RFQ Trade (Cash Only) 106 = Strategy Leg Conventional Trade – Provisional Price (Derivatives only) 107 = Block Standard Trade 108 = Block NFC Auction Trade 109 = Block Historical Trade

Trade Unique Identifier

FIELD NAME	Trade Unique Identifier
DESCRIPTION	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).
FORMAT	Alphanumerical ID (character)
LENGTH	16
POSSIBLE VALUES	(See field description)

Trader ID

FIELD NAME	Trader ID
DESCRIPTION	Field used to identify the trader entering the order.
FORMAT	Alphanumerical ID (character)
LENGTH	16
POSSIBLE VALUES	(See field description)

Trading Capacity

FIELD NAME	Trading Capacity
DESCRIPTION	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH)

FIELD NAME	Trading Capacity
	3 = Any other capacity (AOTC)

Trading Group State

FIELD NAME	Trading Group State
DESCRIPTION	For Cash: indicates the state of the trading group ; For Derivatives, indicates the technical state of the contract.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Scheduled 1 = Halted

Trading Period

FIELD NAME	Trading Period
DESCRIPTION	Provides the current trading period.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Opening (Cash and Derivatives) 2 = Standard (Cash and Derivatives) 3 = Closing (Cash and Derivatives)

Trading Session Validity

FIELD NAME	Trading Session Validity
DESCRIPTION	Trading Session Validity. Sessions represent the following: - Session 1 – Normal Trading Hours (Cash) - Session 2 – Normal Trading Hours (Derivatives for future use) - Session 3 – Extended Trading Hours (for Index Derivatives segment, correspond to the extension 17.30 CET - 22.00 CET for future use – for legacy Structured Products, corresponds to the first extension 18.30 CET - 20.00 CET – for Borsa Italiana Structured Products, corresponds to the extension 17.30 CET – 20.30 CET) - Session 4 – Second Extended Trading Hours (for legacy Structured Products, corresponds to the second extension 20.00 CET - 22.00 CET – for Borsa Italiana Structured Products, corresponds to the extension 20.30 CET – 22.00 CET)
FORMAT	Bitmap (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	Bit 1 = Session 1 Bit 2 = Session 2 Bit 3 = Session 3 Bit 4 = Session 4

Trading Side

FIELD NAME	Trading Side
DESCRIPTION	Indicates the Trading Side.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Bid Only (Cash Only) 2 = Offer Only (Cash Only) 3 = PAKO (Cash Only) 4 = Both Sides (Cash Only)

Triggered Stop Time In Force

FIELD NAME	Triggered Stop Time In Force
DESCRIPTION	Specifies the maximum validity of an triggered stop order. If both Time In Force and Triggered Stop Time In Force are Good till Date they will both refer to the same Order Expiration Date (or Order Expiration Time) provided in the order. If Order Expiration Date is modified it will be for both untriggered stop and triggered stop, or only for the triggered stop if the order was previously triggered.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Day 1 = Good Till Cancel 3 = Immediate or Cancel 6 = Good till Date

U

Undisclosed Price

FIELD NAME	Undisclosed Price
DESCRIPTION	Optional Price for the hidden part of an iceberg order (to be calculated with the Price/Index Level Decimals).
FORMAT	Price (signed integer 64)
LENGTH	8
POSSIBLE VALUES	From $-2^{63}-1$ to $2^{63}-1$

Undisclosed Iceberg Type

FIELD NAME	Undisclosed Iceberg Type
DESCRIPTION	[N/A] Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity. (For Future Use, Pending Regulatory Approval)
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market

W

Wholesale Trade Type

FIELD NAME	Wholesale Trade Type
DESCRIPTION	Type of the Wholesale trade.
FORMAT	Enumerated (unsigned integer 8)
LENGTH	1
POSSIBLE VALUES	0 = Large in Scale Trade 1 = Against Actual 2 = Exchange For Swaps 3 = Block Standard 4 = Block NFC Auction 5 = Block Historical

DOCUMENT HISTORY

Version Number	Date	Author	Change Description
5.31.0	1 Dec 2023	IT Market Services - WMA	First version for a single Dropcopy Third Party specification (previous versions were split in several documents). The following changes were made in this document: ■ In DC Long Order: - Addition of <i>Order Tolerable Price</i> field ■ In Field Description: Field <i>Ack Type</i>: values 23 (Move Dark to COB – Limit Ack) and 24 (Move Dark to COB – Market Ack) are added
5.33.0	26 Feb 2024	IT Market Services - WMA	The following changes have been made to this version of the document: ■ In Field Description: - Field <i>Instrument State</i>: value '22' (Suspended Waiting for Market Operations) is added - Field <i>Status Reason</i>: value '25' (Due to Main Market) is added
5.351.0	28 Oct 2024	IT Market Services - WMA	The following changes have been made to this version of the document: ■ In DC Long Order: Dark Execution Instruction field: bit "Dark STP Indicator" is added ■ In Field Description: Field Dark Execution Instruction: "Dark STP Indicator" bit is added and bits "Deferred Trade Indicator" and "Displayed Order Interaction" are deprecated.
5.358.0	Sept 2025	IT Market Services MRO – AAM	The following changes have been made to this version of the document: ■ In DC Long Order: Dark Execution Instruction field: bit "Dark Passive Order Indicator" is added ■ In Field Description: - Field Dark Execution Instruction: "Dark Passive Order Indicator" bit is added - Field Trade Type : "106 – Strategy Leg Conventional Trade – Provisional Price" is added - Field Market Data Update Type: "108 - Strategy Leg Conventional Trade - Provisional price" is added
6.361.0	Oct 2025	IT Market Services - MPE	The following changes have been made to this version of the document: ■ In field TradeType : added "107 - Block Standard Trade", "108 - Block NFC Auction Trade" and "109 - Block Historical Trade" ■ In field WholesaleTradeType : added "3 - Block Standard", "4 - Block NFC Auction" and "5 - Block Historical" ■ In field MarketDataPriceType: added "41 - Life Time Contract Lowest Price" and "42 - Life Time Contract Highest Price" ■ In field MarketDataUpdateType: added "109 - Block Standard Trade", "110 - Block NFC Auction Trade", "111 - Block Historical Trade" ■ In field TradeType: removed 'Future use' for value '106'
6.370.0	Sept 2026	IT Market Services - MRO	The following changes have been made to this version of the document: ■ In DC Long Order: added fields OrderSweepReason OrderQualifiersExtension, RejectionOrigin; ■ In DC Short Order Reject: added field RejectionOrigin; ■ In Field Description:

			<u>added fields OrderSweepReason OrderQualifiersExtension, RejectionOrigin.</u>
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