LSEG Group Ticker Plant

Group Ticker Plant

GTP 002 – Technical Guide

London Stock Exchange Group Limited

The purpose of this document is to provide a detailed guide to the various message types and message formats as employed by the interface of the Group Ticker Plant. It also provides information on the behaviour and characteristics of our service lines, including Level 1, Level 2 snapshot, Level 2 incremental and FTSE Indices as supported by the Group Ticker Plant protocol.

Contents

1 Message Set Overview

1.1 List of Messages

The following table lists all messages described in this report.

Name	Description
AddOrder	Indicates the first order of a given side of an MBO snapshot.
AddOrderIncremental	Sent to instruct recipients to add a new displayable order to the retrospective order book.
AddOrderMBP	Indicates the first price point of a given side of an MBP snapshot.
AddOrderShort	Used to indicate individual orders of an MBO snapshot.
AddOrderShortMBP	Used to indicate individual price points of an MBP snapshot.
Analytics	Analytics Message is used to disseminate additional statistics including order book activity statistics.
Announcements	Used to disseminate announcements.
DeleteOrder	Sent to instruct recipients to delete an order from the retrospective order book.
FTSERussellIndicesUpdate	Used to redistribute index values for a set of FTSE Russell indices.
IndicativeQuoteInformation	Indicates the simple average of the bid and ask of a Request for Quote (RFQ) session.
InstrumentDirectory	Used to disseminate a common and limited set of data for all configured instrument types (except strategy instruments) on the real-time channels.
InstrumentDirectoryDerivatives	Used to disseminate reference data information of derivative instruments.
InstrumentDirectoryEquities	Used to disseminate reference data information of equity instruments.
InstrumentDirectoryFixedIncome	Used to disseminate reference data information of Fixed Income instruments.
InstrumentDirectoryStrategies	Used to disseminate reference data information of strategy (combination) instruments.
InstrumentStatus	Used to communicate scheduled and unscheduled session changes. When sent in the recovery channel, used to indicate the current trading status of an instrument.
MiFIDTrade	Sent to represent different types of MiFID compliant trades published by markets.

Name	Description
MiFIDTradeCross	Sent to indicate a MiFID compliant cross trade.
MiFIDTradeReport	Sent to report the MiFID compliant details of a privately negotiated trade.
ModifyOrder	Sent to instruct recipients to update an order’s price and/or size on the retrospective order book.
OrderBookClear	Sent to instruct recipients to remove all orders from the order book for the specified instrument.
SIQuoting	Publishing Systematic Internaliser (SI) Quotes
Statistics	Contains a set of statistics that are updated frequently, usually as a result of executions.
StatisticsSnapshot	A snapshot of an instrument’s statistics that is used for recovery.
StatisticsUpdate	Contains a set of statistics that are not updated frequently.
SystemEvent	Sent to indicate the start and end of the day. For TRADEcho, recoverable to provide the trading session.
TopOfBook	Used to update the level 1 service following any change to the consolidated Best Bid and Offer.
Trade	Sent to indicate trades executed on supported markets.
TradeCross	Sent to indicate a cross trade execution.
TradeSummary	Publishing Trade Summaries for both Multi- and Single-Fill Trades

2 AddOrder

Category: MarketData

2.1 Message Functionality

Indicates the first order of a given side of an MBO snapshot.

2.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x41=Add Order – MBO
Timestamp	[1..1]	UDT	Time the message was generated.
OrderID	[1..1]	Alpha	Unique identifier of the order.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed size of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Participant	[1..1]	Alpha	Identity of trading participant that submitted the order.
Depth	[1..1]	UInt8	Total number of orders disseminated including this one, on this side of the book as indicated by Side field.

3 AddOrderIncremental

Category: MarketData

3.1 Message Functionality

Sent to instruct recipients to add a new displayable order to the retrospective order book.

3.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x46=Add Order Incremental
Timestamp	[1..1]	UDT	Time the message was generated.
OrderID	[1..1]	Alpha	Unique identifier of the order.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed Size of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Participant	[1..1]	Alpha	Identity of trading participant that submitted the order.
OrderType	[1..1]	CodeSet	
RFQID	[1..1]	Alpha	Unique ID assigned to a particular RFQ by the system. Only relevant when Order Book Type is 4 = Private RFQ.

4 AddOrderMBP

Category: MarketData

4.1 Message Functionality

Indicates the first price point of a given side of an MBP snapshot.

4.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x66=Add Order MBP
Timestamp	[1..1]	UDT	Time the message was generated.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed size of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Splits	[1..1]	UInt16	Number of orders at this price point.
Depth	[1..1]	UInt8	Total number of orders disseminated including this one, on this side of the book as indicated by Side field.

5 AddOrderShort

Category: MarketData

5.1 Message Functionality

Used to indicate individual orders of an MBO snapshot.

5.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x65=Add Order Short – MBO
OrderID	[1..1]	Alpha	Unique identifier of the order.
Size	[1..1]	Size	Displayed size of the order.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
Participant	[1..1]	Alpha	Identity, if trading participant that submitted the order.

6 AddOrderShortMBP

Category: MarketData

6.1 Message Functionality

Used to indicate individual price points of an MBP snapshot.

6.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x67=Add Order Short – MBP
Size	[1..1]	Size	Displayed size of the order.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
Splits	[1..1]	UInt16	Number of orders at this price point.

7 Analytics

Category: MarketData

7.1 Message Functionality

Analytics Message is used to disseminate additional statistics including order book activity statistics.

7.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x61=Analytics
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values. Applicable to London Stock Exchange, Turquoise and Turquoise Europe Source Venues only.
StartTime	[1..1]	UDT	Time the calculation of the statistics on this message began.
EndTime	[1..1]	UDT	Time the calculation of the statistics on this message ended.
BuyOrderCount	[1..1]	UInt32	Number of buy orders received within the calculation window.
SellOrderCount	[1..1]	UInt32	Number of sell orders received within the calculation window.
BuyOrderSize	[1..1]	Size4	Cumulative quantity of all buy orders received within the calculation window.
SellOrderSize	[1..1]	Size4	Cumulative quantity of all sell orders received within the calculation window.
BuyOrderCancellations	[1..1]	UInt32	Number of buy orders cancelled by clients within the calculation window.
SellOrderCancellations	[1..1]	UInt32	Number of sell orders cancelled by clients within the calculation window.
BuyLimitOrderCancellations	[1..1]	UInt32	Number of buy limit orders cancelled by clients within the calculation window.

Name	Mult.	Type	Description
BuyMarketOrderCancellations	[1..1]	UInt32	Number of buy market orders cancelled by clients within the calculation window.
SellLimitOrderCancellations	[1..1]	UInt32	Number of sell limit orders cancelled by clients within the calculation window.
SellMarketOrderCancellations	[1..1]	UInt32	Number of sell market orders cancelled by clients within the calculation window.
BidAskSpread	[1..1]	Price	Most Recent Bid/Ask spread at the time of publication of the message. If the value is set to zero, this means, either: 1) No sell/buy liquidity 2) Order book is locked or crossed 3) No orders on order book
VWAPBuy	[1..1]	Price	Volume Weighted Average Price for trades triggered by an aggressing buy order. Calculated within the calculation window for trades executed in continuous trading.
VWAPSell	[1..1]	Price	Volume Weighted Average Price for trades triggered by an aggressing sell order. Calculated within the calculation window for trades executed in continuous trading.

8 Announcements

Category: MarketData

8.1 Message Functionality

Used to disseminate announcements.

8.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x75=Announcements
Timestamp	[1..1]	UDT	Time the message was generated.
AnnouncementType	[1..1]	CodeSet	Value
Headline	[1..1]	Alpha	Headline or subject of the announcement.
Text	[1..1]	Alpha	Text of the announcement.
Instruments	[1..1]	Alpha	Pipe separated Identification numbers of the securities for which the announcement has been sent for.
UnderlyingMarket	[1..1]	Alpha	Pipe separated Identification numbers of the underlying securities/markets for which the announcement has been sent for.
Flags	[1..1]	Component	

9 DeleteOrder

Category: MarketData

9.1 Message Functionality

Sent to instruct recipients to delete an order from the retrospective order book.

9.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x44=Delete Order
Timestamp	[1..1]	UDT	Time the message was generated
OrderID	[1..1]	Alpha	Unique identifier of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Side	[1..1]	CodeSet	
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
PreviousPrice	[1..1]	Price	Price of the order that was deleted from the book.
PreviousQuantity	[1..1]	Size	Quantity of the order that was deleted from the book.
PreviousYield	[1..1]	Price	Yield of the order (if traded in yield) that was deleted from the book.

10 FTSERussellIndicesUpdate

Category: MarketData

10.1 Message Functionality

Used to redistribute index values for a set of FTSE Russell indices.

10.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x6c=FTSE Indices Update
Timestamp	[1..1]	UDT	Time the message was generated.
IndexCode	[1..1]	Alpha	Please refer to GTP006 – External Sources Guide.
IndexValue	[1..1]	Price	As provided by FTSE.
IndexStatus	[1..1]	CodeSet	As provided by FTSE. This field is only populated when the status is changed (as per FTSE practice). Blank when status is not changed.
TotalReturnValue	[1..1]	Price	As provided by FTSE.
NetChangePreviousDay	[1..1]	Price	As provided by FTSE.
IndexTime	[1..1]	Time	As stamped by FTSE.

11 IndicativeQuoteInformation

Category: MarketData

11.1 Message Functionality

Indicates the simple average of the bid and ask of a Request for Quote (RFQ) session.

11.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x80=Indicative Quote Information
Timestamp	[1..1]	UDT	Message dissemination time.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
BidIndicativePrice	[1..1]	Price	Indicative price of the quotes on the buy side of the RFQ. Will indicate the yield if the instrument is traded on yield.
AskIndicativePrice	[1..1]	Price	Indicative price of the quotes on the sell side of the RFQ. Will indicate the yield if the instrument is traded on yield.
InstrumentID	[1..1]	Alpha	GTP Instrument Identifier.
RFQID	[1..1]	Alpha	Unique ID assigned to a particular RFQ by the system.

12 InstrumentDirectory

Category: MarketData

12.1 Message Functionality

Used to disseminate a common and limited set of data for all configured instrument types (except strategy instruments) on the real-time channels.

12.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x70=Instrument Directory
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
ISIN	[1..1]	Alpha	ISIN code of the instrument.
AllowedBookTypes	[1..1]	Component	Defines the order-book types that are allowed for the instrument. Each designated bit represents a book type. ‘0’ means not allowed and ‘1’ means allowed:
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
VenueInstrumentID	[1..1]	Alpha	Instrument identifier used by the source venue. For Turquoise, the MTF symbol will contain the suffixes as specified in the table below:
TickID	[1..1]	Alpha	The tick structure applicable for the instrument.
PriceBandTolerancesPercent	[1..1]	Price	Price Band Tolerance (%) of the instrument.
DynamicCircuitBreakerTolerancesPercent	[1..1]	Price	Dynamic Circuit Breaker Tolerance (%) of the instrument.
StaticCircuitBreakerTolerancesPercent	[1..1]	Price	Static Circuit Breaker Tolerance (%) of the instrument.
GroupID	[1..1]	Alpha	Segment the instrument is assigned to.
UnderlyingISINCode	[1..1]	Alpha	ISIN of the underlying instrument. This field will contain only spaces if the instrument is not a derivative.

Name	Mult.	Type	Description
UnderlyingInstrumentID	[1..1]	Alpha	Venue specified instrument ID of the underlying instrument.
Currency	[1..1]	Alpha	Currency Code as per ISO 4217. For additional currencies supported refer to the Additional Field Values section of this document.
ReservedField	[1..1]	Alpha	Reserved for future use.
ReservedField1	[1..1]	Alpha	Reserved for future use.
AverageDailyTurnover	[1..1]	Price4	Average Daily Turnover as reported by the Source Venue. Applicable to TRADEcho only.
ReservedField2	[1..1]	Alpha	Reserved for future use.
Flags	[1..1]	Component	
ReservedField3	[1..1]	Alpha	Reserved for future use.
ReservedField4	[1..1]	Alpha	Reserved for future use.

13 InstrumentDirectoryDerivatives

Category: MarketData

13.1 Message Functionality

Used to disseminate reference data information of derivative instruments.

13.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x76=Instrument Directory – Derivatives

14 InstrumentDirectoryEquities

Category: MarketData

14.1 Message Functionality

Used to disseminate reference data information of equity instruments.

14.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x52=Instrument Directory – Equities
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
ISIN	[1..1]	Alpha	ISIN code of the instrument.
SEDOL	[1..1]	Alpha	SEDOL code of the instrument.
AllowedBookTypes	[1..1]	Component	Defines the order-book types that are allowed for the instrument. Each designated bit represents a book type. ‘0’ means not allowed and ‘1’ means allowed:
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
VenueInstrumentID	[1..1]	Alpha	Instrument identifier used by the source venue. For Turquoise, the MTF symbol will contain the suffixes as specified in the table below:
GroupID	[1..1]	Alpha	Segment or instrument group ID as identified by the trading market.
Currency	[1..1]	Alpha	Currency code as per ISO 4217. For additional currencies supported refer to the Additional Field Values section of this document.
TickID	[1..1]	Alpha	The tick structure applicable for the instrument.
PreviousDayClosingPrice	[1..1]	Price	Closing price reported for the previous trading day.
PriceBandTolerancesPercent	[1..1]	Price	Price Band Tolerance (%) of the instrument.
DynamicCircuitBreakerTolerancesPercent	[1..1]	Price	Dynamic Circuit Breaker Tolerance (%) of the instrument.

Name	Mult.	Type	Description
StaticCircuitBreakerTolerancesPercent	[1..1]	Price	Static Circuit Breaker Tolerance (%) of the instrument.
Flags	[1..1]	Component	Reserved for future use.
SecuritySubtype	[1..1]	UInt8	Different instrument security subset types. Please refer to the Additional Field Values section for valid values.
ExpirationDate	[1..1]	Date	Expiration date of the instrument.
ListingStartDate	[1..1]	Date	Listing start date of the instrument.
ListingEndDate	[1..1]	Date	Listing end date of the instrument.
MinimumLotMinimumExecutionSize	[1..1]	Size	Indicates the minimum quantity/nominal value tradable on the market for a security.
LastPriceInPrecedingSession	[1..1]	Price	Last execution price in a session prior to the current trading day.
LastPriceInPrecedingSessionDate	[1..1]	Date	Last execution date in a session prior to current trading day.
SettlementSystem	[1..1]	CodeSet	Settlement system type:
LastValidityDate	[1..1]	Date	Last validity date in the DDMMYYYY format.
SettlementDate	[1..1]	Date	Settlement date in the DDMMYYYY format.
ExMarkerCode	[1..1]	Alpha	The value of an Ex-Marker pertaining to a tradable instrument.
SecurityType	[1..1]	CodeSet	Type of security. Please refer to the Additional Field Values section for valid values.
CountryOfRegister	[1..1]	Alpha	Country of Register.
ExchangeMarketSize	[1..1]	UInt64	The Exchange Market Size (EMS) is set to show the minimum size a market maker must quote in an individual security for all executable and non executable quotes.
MinimumPeakSizeMultiplier	[1..1]	Size	Used to specify the minimum size of an iceberg peak for an instrument in conjunction with EMS.
SecurityMaximumSpread	[1..1]	Price	This field informs Participants of the maximum spread allowable for an instrument when submitting quote messages, calculated as a percentage of mid-price.
ClearingType	[1..1]	CodeSet	Indicates the settlement mode of the security:
StrikePrice	[1..1]	Price	Strike Price (exercise price for warrants).
VenueUnderlyingID	[1..1]	Alpha	Venue specified instrument ID of the underlying.
UnderlyingISINCode	[1..1]	Alpha	Underlying ISIN code.
UnderlyingType	[1..1]	CodeSet	Underlying Type:

Name	Mult.	Type	Description
NumberOfSharesInCirculation	[1..1]	UInt64	Indicates the number of shares which constitute the share capital. A value is set for shares only.
LeverageCertificatesBarrier	[1..1]	Size	Leverage Certificates Barrier.
OptionStyle	[1..1]	CodeSet	Instrument's option style:
Parity	[1..1]	Size	The parity of the instrument.
ReservedField	[1..1]	Alpha	Reserved for future use.
ReservedField1	[1..1]	Alpha	Reserved for future use.
ReservedField2	[1..1]	Alpha	Reserved for future use.
Symbol	[1..1]	Alpha	Symbol of the instrument.
Description	[1..1]	Alpha	For Turquoise the MTF Common Symbol.

15 InstrumentDirectoryFixedIncome

Category: MarketData

15.1 Message Functionality

Used to disseminate reference data information of Fixed Income instruments.

15.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x6e=Instrument Directory – Fixed Income

16 InstrumentDirectoryStrategies

Category: MarketData

16.1 Message Functionality

Used to disseminate reference data information of strategy (combination) instruments.

16.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x6f=Instrument Directory – Strategies

17 InstrumentStatus

Category: MarketData

17.1 Message Functionality

Used to communicate scheduled and unscheduled session changes. When sent in the recovery channel, used to indicate the current trading status of an instrument.

17.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x48=Instrument Status
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
TradingStatus	[1..1]	TradingStatusCodeS	Please refer to the Additional Field Values section for valid values.
SessionChangeReason	[1..1]	CodeSet	
NewEndTime	[1..1]	Time	New time the session will end. The field will contain only spaces if Session Change Reason is “0” or the Session Change Reason is not present. New End Time will be in terms of the local time on the server (i.e., not UTC).
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.

18 MiFIDTrade

Category: MarketData

18.1 Message Functionality

Sent to represent different types of MiFID compliant trades published by markets.

18.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x51=MiFID Trade
Timestamp	[1..1]	UDT	Message dissemination time.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
TransactionIdentificationCode	[1..1]	Alpha	A unique trade identifier. The value will be right aligned.
TradeType	[1..1]	CodeSet	
AuctionType	[1..1]	CodeSet	The value in this field is only relevant when Trade Type is 1.
MiFIDPrice	[1..1]	MiFIDDecimal	MiFID compliant Price field populated using either Price or Yield. Will contain the text “PNDG” (right aligned) when there is a pending price. {DECIMAL-18/13} in case the price is expressed as monetary value. {DECIMAL-11/10} in case the price is expressed as percentage or yield.[1]
MiFIDQuantity	[1..1]	MiFIDDecimal	Number of units of the financial instrument. {DECIMAL-18/17}
TradingDateTime	[1..1]	DateTime	Date and time when the transaction was executed/agreed upon. If a trade is cancelled or amended, this field will contain the Trading Date and Time of the original trade.
InstrumentIdentificationCodeType	[1..1]	CodeSet	Instrument Identification Code Type. Only valid value will be ‘ISIN’.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).

Name	Mult.	Type	Description
PriceNotation	[1..1]	CodeSet	Indicates if the price is expressed in monetary value, in percentage or yield.
PriceCurrency	[1..1]	Alpha	Currency in which the price is expressed (applicable if the price is expressed as monetary value). Currency Code as per ISO 4217. For additional currencies supported refer to the Additional Field Values section of this document.
NotionalAmount	[1..1]	MiFIDDecimal	Notional value relevant to the security. {DECIMAL-18/5} Only relevant for non-equity instruments.
NotionalCurrency	[1..1]	Alpha	Currency in which the notional amount is denominated. Only relevant for non-equity instruments.
VenueOfExecution	[1..1]	CodeSet	Identification of the venue where the transaction was executed.
PublicationDateTime	[1..1]	DateTime	Date and time when the transaction was published.
PTRefPriceWaiverFlag	[1..1]	CodeSet	
PTDeferralReasonFlag	[1..1]	CodeSet	
PTIlliquidFlag	[1..1]	CodeSet	
PTAlgoTrade	[1..1]	CodeSet	
PTCancellationFlag	[1..1]	CodeSet	
PTAmendmentFlag	[1..1]	CodeSet	
TransactionToBeCleared	[1..1]	CodeSet	Indicates whether the trade will be cleared.
MeasurementUnit	[1..1]	Alpha	Notation of the quantity in Measurement Unit.
QuantityInMeasurementUnit	[1..1]	MiFIDDecimal	The quantity of the Measurement Unit for commodity derivatives.
PTTransTypeFlag	[1..1]	CodeSet	Indicates the type of transaction.
TradeQualifier	[1..1]	CodeSet	
MarketMechanism	[1..1]	CodeSet	
TradingMode	[1..1]	CodeSet	
TransactionCategory	[1..1]	CodeSet	
NegotiationIndicator	[1..1]	CodeSet	
AgencyCrossIndicator	[1..1]	CodeSet	
ModificationIndicator	[1..1]	CodeSet	
ReferencePriceIndicator	[1..1]	CodeSet	
SpecialDividendIndicator	[1..1]	CodeSet	

Name	Mult.	Type	Description
OffBookAutomatedIndicator	[1..1]	CodeSet	
PriceFormationIndicator	[1..1]	CodeSet	
AlgorithmicIndicator	[1..1]	CodeSet	
PostTradeDeferralReason	[1..1]	CodeSet	
DeferralEnrichmentType	[1..1]	CodeSet	
DuplicativeIndicator	[1..1]	CodeSet	

19 MiFIDTradeCross

Category: MarketData

19.1 Message Functionality

Sent to indicate a MiFID compliant cross trade.

19.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x56=MiFID Trade Cross
Timestamp	[1..1]	UDT	Message dissemination time.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
TransactionIdentificationCode	[1..1]	Alpha	A unique trade identifier. The value will be right aligned.
CrossID	[1..1]	Alpha	The unique ID of the Cross/BTF Order.
CrossType	[1..1]	CodeSet	The type of the Cross/BTF Order.
MiFIDPrice	[1..1]	MiFIDDecimal	MiFID compliant Price field populated using either Price or Yield. Will contain the text “PNDG” (right aligned) when there is a pending price. {DECIMAL-18/13} in case the price is expressed as monetary value. {DECIMAL-11/10} in case the price is expressed as percentage or yield.
MiFIDQuantity	[1..1]	MiFIDDecimal	Number of units of the financial instrument. {DECIMAL-18/17}
TradingDateTime	[1..1]	DateTime	Date and time when the transaction was executed/ agreed upon. If a trade is cancelled or amended, this field will contain the MiFID Trading Date and Time of the original trade.
InstrumentIdentificationCodeType	[1..1]	CodeSet	Instrument Identification Code Type. Only valid value will be ‘ISIN’.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).
PriceNotation	[1..1]	CodeSet	Indicates if the price is expressed in monetary value, in percentage or yield.

Name	Mult.	Type	Description
PriceCurrency	[1..1]	Alpha	Currency in which the price is expressed (applicable if the price is expressed as monetary value).
NotionalAmount	[1..1]	MiFIDDecimal	Notional value relevant to the security. {DECIMAL-18/5} Only relevant for non-equity instruments.
NotionalCurrency	[1..1]	Alpha	Currency in which the notional amount is denominated. Only relevant for non-equity instruments.
VenueOfExecution	[1..1]	CodeSet	Identification of the venue where the transaction was executed.
PublicationDateTime	[1..1]	DateTime	Date and time when the transaction was published.
PTDeferralReasonFlag	[1..1]	CodeSet	
PTIlliquidFlag	[1..1]	CodeSet	
PTAlgoTrade	[1..1]	CodeSet	
PTLiquidityFlag	[1..1]	PTLiquidityFlagCodeSet	
PTCancellationFlag	[1..1]	CodeSet	
PTAmendmentFlag	[1..1]	CodeSet	
TransactionToBeCleared	[1..1]	CodeSet	Indicates whether the trade will be cleared.
MeasurementUnit	[1..1]	Alpha	Notation of the Quantity in Measurement Unit.
QuantityInMeasurementUnit	[1..1]	MiFIDDecimal	The quantity of the Measurement Unit for commodity derivatives.
PTTradeTypeFlag	[1..1]	CodeSet	Indicates the type of transaction.
MarketMechanism	[1..1]	CodeSet	
TradingMode	[1..1]	CodeSet	
TransactionCategory	[1..1]	CodeSet	
NegotiationIndicator	[1..1]	CodeSet	
AgencyCrossIndicator	[1..1]	CodeSet	
ModificationIndicator	[1..1]	CodeSet	
ReferencePriceIndicator	[1..1]	CodeSet	
SpecialDividendIndicator	[1..1]	CodeSet	
OffBookAutomatedIndicator	[1..1]	CodeSet	
PriceFormationIndicator	[1..1]	CodeSet	
AlgorithmicIndicator	[1..1]	CodeSet	
PostTradeDeferralReason	[1..1]	CodeSet	

Name	Mult.	Type	Description
DeferralEnrichmentType	[1..1]	CodeSet	
DuplicativeIndicator	[1..1]	CodeSet	

20 MiFIDTradeReport

Category: MarketData

20.1 Message Functionality

Sent to report the MiFID compliant details of a privately negotiated trade.

20.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x54=MiFID Trade Report
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument Identifier. This field will be populated with 0 for Non-Exchange listed instruments
TransactionIdentificationCode	[1..1]	Alpha	A unique trade identifier. The value will be right aligned.
ReservedField	[1..1]	Alpha	Reserved for future use.
ReservedField1	[1..1]	Alpha	Reserved for future use.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
MiFIDPrice	[1..1]	MiFIDDecimal	MiFID compliant Price field populated using either Price or Yield. Will contain the text "PNDG" (right aligned) when there is a pending price. {DECIMAL-18/13} in case the price is expressed as monetary value. {DECIMAL-11/10} in case the price is expressed as percentage or yield.
MiFIDQuantity	[1..1]	MiFIDDecimal	Number of units of the financial instrument. {DECIMAL-18/17}

Name	Mult.	Type	Description
MiFIDTradingDateTime	[1..1]	DateTime	Date and time when the transaction was executed/ agreed upon. If a trade is cancelled or amended, this field will contain the MiFID Trading Date and Time of the original trade. If the Trade is Aggregated this field will be populated with a Default of 27 spaces. Applicable to Daily Aggregated Transaction Flag (DATF), FWAF (Four Week Aggregation Flag), IDAF (Indefinite Aggregation Flag), COAF (Consecutive Aggregation Flag).
InstrumentIdentificationCodeType	[1..1]	CodeSet	Instrument Identification Code Type. Only valid value will be 'ISIN'.
InstrumentIdentificationCode	[1..1]	Alpha	Instrument identification number (ISIN code).
PriceNotation	[1..1]	CodeSet	Indicates if the price is expressed in monetary value, in percentage or yield.
PriceCurrency	[1..1]	Alpha	Currency in which the price is expressed (applicable if the price is expressed as monetary value). Currency Code as per ISO 4217. For additional currencies supported, refer to the Additional Field Values section of this document.
NotionalAmount	[1..1]	MiFIDDecimal	Notional value relevant to the security. {DECIMAL-18/5}
NotionalCurrency	[1..1]	Alpha	Currency in which the notional amount is denominated.
VenueOfExecution	[1..1]	CodeSet	Identification of the venue where the transaction was executed.
PublicationDateTime	[1..1]	DateTime	Date and time when the transaction was published.
BenchmarkTransactionFlag	[1..1]	CodeSet	
AgencyCrossTradeFlag	[1..1]	CodeSet	
NonPriceFormingTransactionsFlag	[1..1]	CodeSet	
NonPriceContributionToDiscovery	[1..1]	NonPriceContributionToDiscoveryCodeSet	
SpecialDividendFlag	[1..1]	CodeSet	
PTDeferralReasonFlag	[1..1]	CodeSet	
ReferencePriceTransactionFlag	[1..1]	CodeSet	
NTLiquidityFlag	[1..1]	CodeSet	
NTPriceConditionsFlag	[1..1]	CodeSet	
AlgoTransactionFlag	[1..1]	CodeSet	
PTIlliquidFlag	[1..1]	CodeSet	

Name	Mult.	Type	Description
PriceImprovementFlag	[1..1]	CodeSet	
CancellationFlag	[1..1]	CodeSet	
AmendmentFlag	[1..1]	CodeSet	
DuplicateFlag	[1..1]	CodeSet	
ExchangeForPhysicalsFlag	[1..1]	CodeSet	
LimitedDetailsFlag	[1..1]	CodeSet	
LDFullDetailsFlag	[1..1]	CodeSet	
DailyAggregatedTransactionFlag	[1..1]	CodeSet	
DAFullDetailsFlag	[1..1]	CodeSet	
VolumeOmissionFlag	[1..1]	CodeSet	
VOFullDetailsFlag	[1..1]	CodeSet	
FourWeeksAggregationFlag	[1..1]	CodeSet	
FAFullDetailsFlag	[1..1]	CodeSet	
IndefiniteAggregationFlag	[1..1]	CodeSet	
VolumeOmissionFlag1	[1..1]	CodeSet	
ConsecutiveAggregationFlag	[1..1]	CodeSet	
SecondaryPublication	[1..1]	CodeSet	
VenueType	[1..1]	CodeSet	Type sent by the venue.
VenueBookDefinitionID	[1..1]	CodeSet	Book Definition ID sent by the venue.
VenueMeasurementUnitNotation	[1..1]	Alpha	Notation of the Quantity in Measurement Unit.
QuantityInMeasurementUnit	[1..1]	MiFIDDecimal	The Quantity in Measurement Unit.
TransactionToBeCleared	[1..1]	CodeSet	Identifies if the firm intends to clear the transaction. ESMA field for derivatives.
EmissionAllowanceType	[1..1]	CodeSet	Emission Allowance Type.
VenueOfPublication	[1..1]	CodeSet	Identification of the regulatory regime under which the transaction was published. The value sent by the source venue is passed on.
MarketMechanism	[1..1]	CodeSet	
TradingMode	[1..1]	CodeSet	
TransactionCategory	[1..1]	CodeSet	
NegotiationIndicator	[1..1]	CodeSet	
AgencyCrossIndicator	[1..1]	CodeSet	
ModificationIndicator	[1..1]	CodeSet	
ReferencePriceIndicator	[1..1]	CodeSet	
SpecialDividendIndicator	[1..1]	CodeSet	

Name	Mult.	Type	Description
OffBookAutomatedIndicator	[1..1]	CodeSet	
PriceFormationIndicator	[1..1]	CodeSet	
AlgorithmicIndicator	[1..1]	CodeSet	
PostTradeDeferralReason	[1..1]	CodeSet	
DeferralEnrichmentType	[1..1]	CodeSet	
DuplicativeIndicator	[1..1]	CodeSet	

21 ModifyOrder

Category: MarketData

21.1 Message Functionality

Sent to instruct recipients to update an order's price and/or size on the retrospective order book.

21.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x55=Modify Order
Timestamp	[1..1]	UDT	Time the message was generated.
OrderID	[1..1]	Alpha	Unique identifier of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Side	[1..1]	CodeSet	
Flags	[1..1]	Component	
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
NewQuantity	[1..1]	Size	New displayed quantity of the order.
NewPrice	[1..1]	Price	New price of the order.
NewYield	[1..1]	Price	New Yield, if the instrument trades in yield.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
PreviousPrice	[1..1]	Price	Previous price of the order.
PreviousQuantity	[1..1]	Size	Previous displayed quantity of the order.
PreviousYield	[1..1]	Price	Previous Yield (if traded in yield) of the order.

22 OrderBookClear

Category: MarketData

22.1 Message Functionality

Sent to instruct recipients to remove all orders from the order book for the specified instrument.

22.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x79=Order Book Clear
Timestamp	[1..1]	UDT	Time the message was generated.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.

23 SIQuoting

Category: MarketData

23.1 Message Functionality

Publishing Systematic Internaliser (SI) Quotes

23.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x47=SI Quote
Timestamp	[1..1]	UDT	Time the message was generated.
OrderID	[1..1]	Alpha	Unique identifier of the order.
Side	[1..1]	CodeSet	
Size	[1..1]	Size	Displayed Size of the order.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Limit price of the order. Implied price if instrument trades in yield.
Yield	[1..1]	Price	Yield, if the instrument trades in yield.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Participant	[1..1]	Alpha	Identity of trading participant that submitted the order.
OrderType	[1..1]	CodeSet	
Reserved	[1..1]	Alpha	Reserved field.
Currency	[1..1]	Alpha	Currency of the SI Quote price.
VenueOfPublication	[1..1]	CodeSet	Identification of the regulatory regime under which the transaction was published. The value sent by the source venue is passed on.

24 Statistics

Category: MarketData

24.1 Message Functionality

Contains a set of statistics that are updated frequently, usually as a result of executions.

24.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x77=Statistics
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
Volume	[1..1]	Size4	Cumulative volume of all trades for the trading day.
VolumeOnBookOnly	[1..1]	Size4	Cumulative volume for the trading day excluding off-book trades.
VWAP	[1..1]	Price4	Volume weighted average price for the day for all trades.
VWAPOnBookOnly	[1..1]	Price4	Volume weighted average price for the day excluding off- book trades.
NumberOfTrades	[1..1]	UInt32	Count of all trades for the day.
NumberOfTradesOnBookOnly	[1..1]	UInt32	Count of trades for the day excluding off-book trades.
Turnover	[1..1]	Price4	Turnover of all trades for the day.
TurnoverOnBookOnly	[1..1]	Price4	Turnover for the day excluding off-book trades.

25 StatisticsSnapshot

Category: MarketData

25.1 Message Functionality

A snapshot of an instrument's statistics that is used for recovery.

25.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x6b=Statistics Snapshot
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Volume	[1..1]	Size4	Cumulative volume of all trades for the trading day.
VolumeOnBookOnly	[1..1]	Size4	Cumulative volume for the trading day excluding off-book trades.
VWAP	[1..1]	Price4	Volume weighted average price for the day for all trades.
VWAPOnBookOnly	[1..1]	Price4	Volume weighted average price for the day excluding off- book trades.
NumberOfTrades	[1..1]	UInt32	Count of all trades for the day.
NumberOfTradesOnBookOnly	[1..1]	UInt32	Count of trades for the day excluding off-book trades.
Turnover	[1..1]	Price4	Turnover of all trades for the day.
TurnoverOnBookOnly	[1..1]	Price4	Turnover for the day excluding off-book trades.
OfficialOpeningPrice	[1..1]	Price	Official Opening Price for the instrument. If the Opening Price is cleared manually by the venue '-1' will be stamped.
OfficialClosingPrice	[1..1]	Price	Official Closing Price for the instrument. If the Closing Price is cleared manually by the venue '-1' will be stamped.
TradeHighOnBookOnly	[1..1]	Price	Current trading day high price excluding off-book trades.

Name	Mult.	Type	Description
TradeLowOnBookOnly	[1..1]	Price	Current trading day low price excluding off-book trades.
TradeHigh	[1..1]	Price	Current trading day high price of all trades.
TradeLow	[1..1]	Price	Current trading day low price of all trades.
52WeekTradeHigh	[1..1]	Price	52-week high price of all trades.
52WeekTradeLow	[1..1]	Price	52-week low price of all trades.
OpeningPriceIndicator	[1..1]	Byte	Please refer to Description in Statistics Update message for valid values. This will be blank if no Opening Price is contained within the snapshot.
ClosingPrice	[1..1]	Byte	Please refer to Description in Statistics Update message for
IAUPrice	[1..1]	Price	Contains the last reported Indicative Auction Crossing Price/Yield.
IAUPairedSize	[1..1]	Size	Quantity to be matched at the last reported indicative price.
ImbalanceQuantity	[1..1]	Size	Quantity that was eligible to be matched at the indicative price but was not matched at the last indicative price.
ImbalanceDirection	[1..1]	CodeSet	
BestClosingBidPrice	[1..1]	Price	The best bid price at the time the instrument moves into closing auction session.
BestClosingAskPrice	[1..1]	Price	The best offer price at the time the instrument moves into closing auction session.
BestClosingBidSize	[1..1]	Size	The best bid size at the time the instrument moves into closing auction session.
BestClosingAskSize	[1..1]	Size	The best offer size at the time the instrument moves into closing auction session.
TradeHighOffBook	[1..1]	Price	Current trading day high price of off-book trades.
TradeLowOffBook	[1..1]	Price	Current trading day low price of off-book trades.
OpenInterest	[1..1]	Size	Total of unsettled derivatives contracts.
Volatility	[1..1]	Price	Derivatives volatility.
AuctionType	[1..1]	CodeSet	
LastTradePrice	[1..1]	Price	Executed price at which the instrument was last traded. If no relevant trades have taken place the value ‘0’ will be populated.
LastTradeQuantity	[1..1]	Size	Executed quantity of the trade which set the ‘Last Trade Price’. If no relevant trades have taken place the value ‘0’ will be populated.

Name	Mult.	Type	Description
LastTradeTime	[1..1]	UDT	Transaction time of the trade which set the 'Last Trade Price'. If no relevant trades have taken place the value '0' will be populated.
StaticReferencePrice	[1..1]	Price	Reference Price as reported by the source venue.
DynamicReferencePrice	[1..1]	Price	Reference Price as reported by the source venue.

26 StatisticsUpdate

Category: MarketData

26.1 Message Functionality

Contains a set of statistics that are not updated frequently.

26.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x6A=Statistics Update
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer the Additional Field Values section for valid values.
StatisticType	[1..1]	CodeSet	The statistic that is disseminated with this message instance:
StatisticPrice	[1..1]	Price	The value of price type statistics. If the Opening or Closing Price is cleared manually by the venue, '-1' will be stamped. Contains the PBBO Midpoint Price when Statistic Type =18. Price should be ignored when Statistic Type = 19.
StatisticSize	[1..1]	Size	The value of size type statistics.
AuctionType	[1..1]	CodeSet	Populated if the Statistic Type is 1:
ImbalanceQuantity	[1..1]	Size	Quantity that is eligible to be matched at the indicative price but will not be matched.
AuctionInfo	[1..1]	CodeSet	Populated if the Statistic Type is 1:
OpeningClosingPriceIndicator	[1..1]	CodeSet	Populated if the Statistic Type is 2 or 3. This will be empty for the IDEM market. Please refer to the Additional Field Values section for valid values.

27 SystemEvent

Category: MarketData

27.1 Message Functionality

Sent to indicate the start and end of the day. For TRADEcho, recoverable to provide the trading session.

27.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x53=System Event
Timestamp	[1..1]	UDT	Time the message was generated.
EventCode	[1..1]	CodeSet	
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values. System event messages sent at SOD will contain a source venue field with a value of 13 to represent the Turquoise NYLON™ Cash Order Book.

28 TopOfBook

Category: MarketData

28.1 Message Functionality

Used to update the level 1 service following any change to the consolidated Best Bid and Offer.

28.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x69=TOB
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
BidMarketSize	[1..1]	Price	Aggregated size of all bid market orders. Value will be 0 if there are no market orders.
BidLimitPrice	[1..1]	Price	Price of the best buy limit order. The Implied Bid Price for an instrument only traded on yield.
BidYield	[1..1]	Size	Yield of the best buy Limit order.
BidLimitSize	[1..1]	Size	Aggregated size of all orders at the best buy limit price.
OfferMarketSize	[1..1]	Price	Aggregated size of all offer market orders. Value will be 0 if there are no market orders.
OfferLimitPrice	[1..1]	Price	Price of the best sell limit order. Implied Offer Price for an instrument only traded on yield.
OfferYield	[1..1]	Size	Yield of the best offer Limit order.
OfferLimitSize	[1..1]	UInt8	Aggregated size of all orders at the best sell limit price.
OrderBookType	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values.
Flags	[1..1]	Component	

29 Trade

Category: MarketData

29.1 Message Functionality

Sent to indicate trades executed on supported markets.

29.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x50=Trade
Timestamp	[1..1]	UDT	Time the message was generated.
TransactionTime	[1..1]	UDT	Execution timestamp as reported by the supported market. If a trade is cancelled or amended, this field will contain the transaction time of the original trade.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
ExecutedSize	[1..1]	Size	Total executed quantity.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Executed price. Will be set to 1 if the price is pending. Implied price if instrument is traded in yield.
Yield	[1..1]	Price	Yield at which the trade was done, if the instrument trades in yield. Blank if not.
TradeID	[1..1]	UInt64	Unique identifier of the trade.
TradeType	[1..1]	CodeSet	
AuctionType	[1..1]	CodeSet	The value in this field is only relevant when Trade Type is 1:
Flags	[1..1]	Component	

Name	Mult.	Type	Description
HiddenExecutionIndicator	[1..1]	CodeSet	For London Stock Exchange, during continuous trading and CPX session, Turquoise Lit™ Order Book 1[2] will be sent for execution of visible[hidden] quantities. For Turquoise Plato™ Order Book, it will be always set to 2 (Hidden). For London Stock Exchange Auction Trades, Turquoise Lit Auctions™ Order Book, Turquoise NYLON™ Cash Order Book, 0 will be sent indicating 'Not Applicable' (N/A).
TradeQualifier	[1..1]	CodeSet	

30 TradeCross

Category: MarketData

30.1 Message Functionality

Sent to indicate a cross trade execution.

30.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x71=Trade Cross
Timestamp	[1..1]	UDT	Time the message was generated.
TransactionTime	[1..1]	UDT	Execution timestamp as reported by the supported market. If a trade is cancelled or amended, this field will contain the transaction time of the original trade.
SourceVenue	[1..1]	CodeSet	Venue from which market data is received for the instrument. Please refer to the Additional Field Values section for valid values.
ExecutedSize	[1..1]	Size	Size executed.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
Price	[1..1]	Price	Executed price. Implied price if instrument is traded in yield.
Yield	[1..1]	Price	Yield at which the trade was done, if the instrument trades in yield.
TradeID	[1..1]	UInt64	Unique identifier of the trade.
CrossID	[1..1]	Alpha	The unique ID of the Cross/BTF Order.
CrossType	[1..1]	CodeSet	The type of the Cross/BTF Order.
Flags	[1..1]	Component	

31 TradeSummary

Category: MarketData

31.1 Message Functionality

Publishing Trade Summaries for both Multi- and Single-Fill Trades

31.2 Structure

Name	Mult.	Type	Description
Length	[1..1]	UInt16	Length of message including this field.
MessageType	[1..1]	CodeSet	0x57=Trade Summary
Timestamp	[1..1]	UDT	Time the message was generated.
Instrument	[1..1]	UInt64	GTP Instrument identifier.
SourceVenue	[1..1]	CodeSet	Please refer to the Additional Field Values section for valid values. Applicable to Source Venue London Stock Exchange and Turquoise Lit™ Order Books only.
TransactionTime	[1..1]	UDT	Execution timestamp reported by the supported Source Venue.
FarPrice	[1..1]	Price	Far price is the highest price at which volume is depleted as part of the Matching Engine event in case of an aggressing buy order, or the lowest price at which volume is depleted in case of an aggressing sell order. Determined by considering all trades in one Matching Engine event.
TotalExecutedQuantity	[1..1]	Size	Total quantity executed (visible & hidden quantity).
TotalHiddenExecutedQuantity	[1..1]	Size	Total hidden order quantity executed (hidden quantity).
DeletedOrderQuantity	[1..1]	Size	Order Quantity deleted due to Self Execution Prevention (SEP) during an execution.
Side	[1..1]	CodeSet	The side of the visible passive order(s) that triggered the trade summary.

32 Message Elements

32.1 Data Types

Data type	Description
Alpha	These fields use standard ASCII character bytes. They are left justified and padded on the right with spaces.
Boolean	A value with two choices: 0 or 1.
Byte	A single byte used to hold one ASCII character.
Date	Date specified in the YYYYMMDD format using ASCII characters.
DateTime	ISO 8601 date and time in the following string format:YYYY-MM- DDThh:mm:ss.ddddddZ. - ‘YYYY’ is the year - ‘MM’ is the month - ‘DD’ is the day - ‘T’ – means that the letter ‘T’ shall be used - ‘hh’ is the hour - ‘mm’ is the minute - ‘ss.dddddd’ is the second and its fraction of a second - Z is UTC time Dates and times shall be reported in UTC.
MiFIDDecimal	These fields use standard ASCII character bytes to represent numeric values. They are left justified and padded on the right with spaces. {DECIMAL-n/m} – Decimal number of up to ‘n’ digits in total of which up to ‘m’ digits can be fraction digits. Decimal separator is ‘.’ (Full stop). Negative numbers are prefixed with ‘-’ (minus). Where applicable, values shall be rounded and not truncated. The default value that is populated when there is no valid value can be ‘0’ (zero) or ‘spaces’, dependent on the upstream system. For upstream system, TRADEcho it is always ‘spaces’.
Price	Signed Little-Endian encoded 64 bit integer field with eight implied decimal places.
Price4	Signed Little-Endian encoded 64 bit integer field with four implied decimal places.
PTLiquidityFlagCodeSet	
Size	Little-Endian encoded 64 bit unsigned integer with eight implied decimal places.
Size4	Little-Endian encoded 64 bit unsigned integer with four implied decimal places.
Time	Time specified in HHMMSS format using ASCII characters in a 24-hour clock format.
TradingStatusCodeSet	
UDT	64 bit unsigned integer where; time stamp (in UTC) = (date time per second resolution in unix time format) * 1,000,000,000 + (nanoseconds component).
UInt16	Little-Endian encoded 16 bit unsigned integer.
UInt32	Little-Endian encoded 32 bit unsigned integer.
UInt64	Little-Endian encoded 64 bit unsigned integer.
UInt8	8 bit unsigned integer.

32.2 Data Dictionary

32.2.1 52WeekTradeHigh

Type: Price

Used in messages: StatisticsSnapshot

32.2.2 52WeekTradeLow

Type: Price

Used in messages: StatisticsSnapshot

32.2.3 AgencyCrossIndicator

Type: Byte

Allowed values in AgencyCrossIndicatorCodeSet:

Code	Name	Description
X	AgencyCrossTrade	Agency Cross Trade (ACTX)
-	NoAgencyCrossTrade	No Agency Cross Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.4 AgencyCrossTradeFlag

Type: Alpha

Allowed values in AgencyCrossTradeFlagCodeSet:

Code	Name	Description
ACTX	ACTX	ACTX

Used in messages: MiFIDTradeReport

32.2.5 AlgorithmicIndicator

Type: Byte

Allowed values in AlgorithmicIndicatorCodeSet:

Code	Name	Description
H	AlgorithmicTrade(ALGO)	Algorithmic Trade (ALGO)
-	NotAnAlgorithmicTrade	Not an Algorithmic Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.6 AlgoTransactionFlag

Type: Alpha

Allowed values in AlgoTransactionFlagCodeSet:

Code	Name	Description
ALGO	ALGO	ALGO

Used in messages: MiFIDTradeReport

32.2.7 All

Type: Boolean

Allowed values in AllCodeSet:

Code	Name	Description
0	NotAllowed	Not allowed
1	Allowed	Allowed

Used in components: AllowedBookTypes

32.2.8 AllowedBookTypes

Defines the order-book types that are allowed for the instrument. Each designated bit represents a book type. '0' means not allowed and '1' means allowed.

Name	Mult.	Type	Description
All	[0..1]	CodeSet	All
FirmQuoteBook	[0..1]	CodeSet	Firm Quote Book
OffBook	[0..1]	CodeSet	Off-book
ElectronicOrderBook	[0..1]	CodeSet	Electronic Order Book
PrivateRFQ	[0..1]	CodeSet	Private RFQ

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.9 AmendmentFlag

Type: Alpha

Allowed values in AmendmentFlagCodeSet:

Code	Name	Description
AMND	AMND	AMND

Used in messages: MiFIDTradeReport

32.2.10 AnnouncementType

Type: Byte

Allowed values in AnnouncementTypeCodeSet:

Code	Name	Description
0	Regular	Regular
1	HighPriority	High Priority
2	LowPriority	Low Priority

Used in messages: Announcements

32.2.11 AskIndicativePrice

Type: Price

Used in messages: IndicativeQuoteInformation

32.2.12 AuctionInfo

Type: Byte

Allowed values in AuctionInfoCodeSet:

Code	Name	Description
B	BuyImbalance	Buy Imbalance
N	NoImbalance	No Imbalance
O	InsufficientOrdersForAuction	Insufficient Orders for Auction
S	SellImbalance	Sell Imbalance
M	CallMarket	Call Market (Specific to Turquoise Plato™ Order Book)

Used in messages: StatisticsUpdate

32.2.13 AuctionType

Type: Byte

Allowed values in AuctionTypeCodeSet:

Code	Name	Description
C	ClosingAuction	Closing Auction
O	OpeningAuction	Opening Auction
A	AESP	AESP
B	EDSP	EDSP (Specific to LSE)
E	ResumeAuction	Resume Auction
F	PeriodicAuction	Periodic Auction
L	FrequentLitAuctions	Frequent Lit Auctions

Used in messages: MiFIDTrade, StatisticsSnapshot, StatisticsUpdate, Trade

32.2.14 AverageDailyTurnover

Type: Price4

Used in messages: InstrumentDirectory

32.2.15 BenchmarkTransactionFlag

Type: Alpha

Allowed values in BenchmarkTransactionFlagCodeSet:

Code	Name	Description
BENC	BENC	BENC

Used in messages: MiFIDTradeReport

32.2.16 BestClosingAskPrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.17 BestClosingAskSize

Type: Size

Used in messages: StatisticsSnapshot

32.2.18 BestClosingBidPrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.19 BestClosingBidSize

Type: Size

Used in messages: StatisticsSnapshot

32.2.20 BidAskSpread

Type: Price

Used in messages: Analytics

32.2.21 BidDepth

Type: Boolean

Allowed values in BidDepthCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.22 BidIndicativePrice

Type: Price

Used in messages: IndicativeQuoteInformation

32.2.23 BidLimitPrice

Type: Price

Used in messages: TopOfBook

32.2.24 BidLimitSize

Type: Size

Used in messages: TopOfBook

32.2.25 BidMarketSize

Type: Price

Used in messages: TopOfBook

32.2.26 BidYield

Type: Size

Used in messages: TopOfBook

32.2.27 BuyLimitOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.28 BuyMarketOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.29 BuyOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.30 BuyOrderCount

Type: UInt32

Used in messages: Analytics

32.2.31 BuyOrderSize

Type: Size4

Used in messages: Analytics

32.2.32 CancellationFlag

Type: Alpha

Allowed values in CancellationFlagCodeSet:

Code	Name	Description
CANC	CANC	CANC

Used in messages: MiFIDTradeReport

32.2.33 ClearingType

Type: UInt8

Allowed values in ClearingTypeCodeSet:

Code	Name	Description
0	NotCleared	Not Cleared
1	Cleared	Cleared

Used in messages: InstrumentDirectoryEquities

32.2.34 ClosingPrice

Type: Byte

Used in messages: StatisticsSnapshot

32.2.35 ConsecutiveAggregationFlag

Type: Alpha

Allowed values in ConsecutiveAggregationFlagCodeSet:

Code	Name	Description
COAF	COAF	COAF

Used in messages: MiFIDTradeReport

32.2.36 ContinueMarker

Type: Boolean

Allowed values in ContinueMarkerCodeSet:

Code	Name	Description
0	End	End
1	ContinuesInNextMessage	Continues in next message

Used in components: Flags

32.2.37 CountryOfRegister

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.38 CrossID

Type: Alpha

Used in messages: MiFIDTradeCross, TradeCross

32.2.39 CrossTradeCancellation

Type: Boolean

Allowed values in CrossTradeCancellationCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.40 CrossTradeCorrection

Type: Boolean

Allowed values in CrossTradeCorrectionCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.41 CrossType

Type: UInt8

Allowed values in CrossTypeCodeSet:

Code	Name	Description
5	InternalCross	Internal Cross
6	InternalBTF	Internal BTF
7	CommittedCross	Committed Cross
8	CommittedBTF	Committed BTF

Used in messages: MiFIDTradeCross, TradeCross

32.2.42 Currency

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities, SIQuoting

32.2.43 DAFullDetailsFlag

Type: Alpha

Allowed values in DAFullDetailsFlagCodeSet:

Code	Name	Description
FULA	FULA	FULA

Used in messages: MiFIDTradeReport

32.2.44 DailyAggregatedTransactionFlag

Type: Alpha

Allowed values in DailyAggregatedTransactionFlagCodeSet:

Code	Name	Description
DATF	DATF	DATF

Used in messages: MiFIDTradeReport

32.2.45 DeferralEnrichmentType

Type: Byte

Allowed values in DeferralEnrichmentTypeCodeSet:

Code	Name	Description
1	LMTF	LMTF
2	DATF	DATF
3	VOLO	VOLO
4	FWAF	FWAF
5	IDAF	IDAF
6	VOLW	VOLW
7	FULF	FULF
8	FULA	FULA
9	FULV	FULV
V	FULJ	FULJ
W	COAF	COAF
-	NotApplicable	Not Applicable/No Relevant Enrichment Type

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.46 DeletedOrderQuantity

Type: Size

Used in messages: TradeSummary

32.2.47 Depth

Type: UInt8

Used in messages: AddOrder, AddOrderMBP

32.2.48 Description

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.49 DuplicateFlag

Type: Alpha

Allowed values in DuplicateFlagCodeSet:

Code	Name	Description
DUPL	DUPL	DUPL
ORGN	ORGN	ORGN

Used in messages: MiFIDTradeReport

32.2.50 DuplicativeIndicator

Type: Byte

Allowed values in DuplicativeIndicatorCodeSet:

Code	Name	Description
1	DuplicativeTradeReport	Duplicative Trade Report
-	UniqueTradeReport	Unique Trade Report

Code	Name	Description

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.51 DynamicCircuitBreakerTolerancesPercent

Type: Price

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.52 DynamicReferencePrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.53 ElectronicOrderBook

Type: Boolean

Allowed values in ElectronicOrderBookCodeSet:

Code	Name	Description
0	NotAllowed	Not allowed
1	Allowed	Allowed

Used in components: AllowedBookTypes

32.2.54 EmissionAllowanceType

Type: Alpha

Allowed values in EmissionAllowanceTypeCodeSet:

Code	Name	Description
EUAE	EuropeanUnionAllowance	European Union Allowance
CERE	CertifiedEmissionReductions	Certified Emission Reductions

Code	Name	Description
ERUE	EmissionReductionUnits	Emission Reduction Units
EUAA	EuropeanUnionAviationAllowances	European Union Aviation Allowances
OTHR	Other	Other

Used in messages: MiFIDTradeReport

32.2.55 EndTime

Type: UDT

Used in messages: Analytics

32.2.56 EventCode

Type: Byte

Allowed values in EventCodeCodeSet:

Code	Name	Description
C	EndOfDay	End of Day
O	StartOfDay	Start of Day
T	StartOfOpen	Start of Open (applicable to TRADEcho only)
P	StartOfPreClose	Start of Pre Close

Used in messages: SystemEvent

32.2.57 ExchangeForPhysicalsFlag

Type: Alpha

Allowed values in ExchangeForPhysicalsFlagCodeSet:

Code	Name	Description
TPAC	TPAC	TPAC
XFPH	XFPH	XFPH

Used in messages: MiFIDTradeReport

32.2.58 ExchangeMarketSize

Type: UInt64

Used in messages: InstrumentDirectoryEquities

32.2.59 ExecutedSize

Type: Size

Used in messages: Trade, TradeCross

32.2.60 ExMarkerCode

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.61 ExpirationDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.62 FAFullDetailsFlag

Type: Alpha

Allowed values in FAFullDetailsFlagCodeSet:

Code	Name	Description
FULJ	FULJ	FULJ

Used in messages: MiFIDTradeReport

32.2.63 FarPrice

Type: Price

Used in messages: TradeSummary

32.2.64 FirmQuoteBook

Type: Boolean

Allowed values in FirmQuoteBookCodeSet:

Code	Name	Description
0	NotAllowed	Not allowed
1	Allowed	Allowed

Used in components: AllowedBookTypes

32.2.65 Flags

Defines the flags that are allowed for the instrument. Each designated bit represents a book type. '0' means not allowed and '1' means allowed.

Name	Mult.	Type	Description
InverseOrderBook	[0..1]	CodeSet	Inverse Order Book
PriorityFlag	[0..1]	CodeSet	Priority Flag
BidDepth	[0..1]	CodeSet	Bid Depth
OfferDepth	[0..1]	CodeSet	Offer Depth
TradeCancellation	[0..1]	CodeSet	Trade Cancellation
TradeCorrection	[0..1]	CodeSet	Trade Correction
PendingPrice	[0..1]	CodeSet	Pending Price
CrossTradeCancellation	[0..1]	CodeSet	Cross Trade Cancellation
CrossTradeCorrection	[0..1]	CodeSet	Cross Trade Correction
ContinueMarker	[0..1]	CodeSet	Continue Marker

Used in messages: Announcements, InstrumentDirectory, InstrumentDirectoryEquities, ModifyOrder, TopOfBook, Trade, TradeCross

32.2.66 FourWeeksAggregationFlag

Type: Alpha

Allowed values in FourWeeksAggregationFlagCodeSet:

Code	Name	Description
FWAF	FWAF	FWAF

Used in messages: MiFIDTradeReport

32.2.67 GroupID

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.68 Headline

Type: Alpha

Used in messages: Announcements

32.2.69 HiddenExecutionIndicator

Type: UInt8

Allowed values in HiddenExecutionIndicatorCodeSet:

Code	Name	Description
0	NotApplicable	N/A
1	Visible	Visible
2	Hidden	Hidden

Used in messages: Trade

32.2.70 IAUPairedSize

Type: Size

Used in messages: StatisticsSnapshot

32.2.71 IAUPrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.72 ImbalanceDirection

Type: Byte

Allowed values in ImbalanceDirectionCodeSet:

Code	Name	Description
B	BuyImbalance	Buy Imbalance
N	NoImbalance	No Imbalance
O	InsufficientOrdersForAuction	Insufficient Orders for Auction
S	SellImbalance	Sell Imbalance

Used in messages: StatisticsSnapshot

32.2.73 ImbalanceQuantity

Type: Size

Used in messages: StatisticsSnapshot, StatisticsUpdate

32.2.74 IndefiniteAggregationFlag

Type: Alpha

Allowed values in IndefiniteAggregationFlagCodeSet:

Code	Name	Description
IDAF	IDAF	IDAF

Used in messages: MiFIDTradeReport

32.2.75 IndexCode

Type: Alpha

Used in messages: FTSERussellIndicesUpdate

32.2.76 IndexStatus

Type: Alpha

Allowed values in IndexStatusCodeSet:

Code	Name	Description
N	Normal	Normal
I	Indicative	Indicative
H	Held	Held
C	Closed	Closed
K	PartCalculatedValue	Part Calculated Value
P	PreMarket	Pre Market

Used in messages: FTSERussellIndicesUpdate

32.2.77 IndexTime

Type: Time

Used in messages: FTSERussellIndicesUpdate

32.2.78 IndexValue

Type: Price

Used in messages: FTSERussellIndicesUpdate

32.2.79 Instrument

Type: UInt64

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, Analytics, DeleteOrder, InstrumentDirectory, InstrumentDirectoryEquities, InstrumentStatus, MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport, ModifyOrder, OrderBookClear, SIQuoting, Statistics, StatisticsSnapshot, StatisticsUpdate, TopOfBook, Trade, TradeCross, TradeSummary

32.2.80 InstrumentID

Type: Alpha

Used in messages: IndicativeQuoteInformation

32.2.81 InstrumentIdentificationCode

Type: Alpha

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.82 InstrumentIdentificationCodeType

Type: Alpha

Allowed values in InstrumentIdentificationCodeTypeCodeSet:

Code	Name	Description
ISIN	InternationalSecuritiesIdentificationNumber	International Securities Identification Number
OTHR	ApplicableToStrategyInstruments	Applicable to strategy instruments, specific to IDEM Market

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.83 Instruments

Type: Alpha

Used in messages: Announcements

32.2.84 InverseOrderBook

Type: Boolean

Allowed values in InverseOrderBookCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.85 ISIN

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.86 LastPriceInPrecedingSession

Type: Price

Used in messages: InstrumentDirectoryEquities

32.2.87 LastPriceInPrecedingSessionDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.88 LastTradePrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.89 LastTradeQuantity

Type: Size

Used in messages: StatisticsSnapshot

32.2.90 LastTradeTime

Type: UDT

Used in messages: StatisticsSnapshot

32.2.91 LastValidityDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.92 LDFullDetailsFlag

Type: Alpha

Allowed values in LDFullDetailsFlagCodeSet:

Code	Name	Description
FULF	FULF	FULF

Used in messages: MiFIDTradeReport

32.2.93 Length

Type: UInt16

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, AddOrderShort, AddOrderShort-MBP, Analytics, Announcements, DeleteOrder, FTSERussellIndicesUpdate, IndicativeQuoteInformation, InstrumentDirectory, InstrumentDirectoryDerivatives, InstrumentDirectoryEquities, InstrumentDirectoryFixedIncome, InstrumentDirectoryStrategies, InstrumentStatus, MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport, ModifyOrder, OrderBookClear, SIQuoting, Statistics, StatisticsSnapshot, StatisticsUpdate, SystemEvent, TopOfBook, Trade, TradeCross, TradeSummary

32.2.94 LeverageCertificatesBarrier

Type: Size

Used in messages: InstrumentDirectoryEquities

32.2.95 LimitedDetailsFlag

Type: Alpha

Allowed values in LimitedDetailsFlagCodeSet:

Code	Name	Description
LMTF	LMTF	LMTF

Used in messages: MiFIDTradeReport

32.2.96 ListingEndDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.97 ListingStartDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.98 MarketMechanism

Type: Byte

Allowed values in MarketMechanismCodeSet:

Code	Name	Description
1	CentralLimitOrderBook	Central Limit Order Book
2	QuoteDrivenMarket	Quote Driven Market
3	DarkOrderBook	Dark Order Book
4	OffBook	Off Book
5	PeriodicAuction	Periodic Auction
6	RequestforAuction	Request for Auction
7	AnyOtherIncludingHybrid	Any Other, Including Hybrid

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.99 MeasurementUnit

Type: Alpha

Used in messages: MiFIDTrade, MiFIDTradeCross

32.2.100 MessageType

Type: Byte

Allowed values in MessageTypeCodeSet:

Code	Name	Description
-	Heartbeat	Used by the server, on the real-time service, to exercise the communication line during periods of inactivity.
(soh)	LoginRequest	Used by the client to log in to the replay or recovery channel.
(stx)	LoginResponse	Used by the server to accept or reject a login request to the replay or recovery channel.
(etx)	ReplayRequest	Used by the client to request a retransmission of messages on the replay channel.
(eot)	ReplayResponse	Used by the server to respond to a retransmission request on the replay channel.
•	RecoveryRequest	Used by the client to request data on the recovery channel.
,	RecoveryResponse	Used by the server to respond to a snapshot request on the Snapshot channel.
ƒ	ReplayAndRecoveryComplete	Used by the server to indicate the successful completion of servicing a message replay or a recovery request.
S	SystemEvent	Sent to indicate the start and end of the day. For TRADEcho, recoverable to provide the trading session.
p	InstrumentDirectory	Used to disseminate a common and limited set of data for all configured instrument types (except strategy instruments) on the real-time channels.
R	InstrumentDirectoryEquities	Used to disseminate reference data information of equity instruments.
v	InstrumentDirectoryDerivatives	Used to disseminate reference data information of derivative instruments.
n	InstrumentDirectoryFixedIncome	Used to disseminate reference data information of Fixed Income instruments.
o	InstrumentDirectoryStrategies	Used to disseminate reference data information of strategy (combination) instruments.

Code	Name	Description
H	InstrumentStatus	Used to communicate scheduled and unscheduled session changes. When sent in the recovery channel, used to indicate the current trading status of an instrument.
A	AddOrder	Indicates the first order of a given side of an MBO snapshot.
e	AddOrderShort	Used to indicate individual orders of an MBO snapshot.
f	AddOrderMBP	Indicates the first price point of a given side of an MBP snapshot.
g	AddOrderShortMBP	Used to indicate individual price points of an MBP snapshot.
F	AddOrderIncremental	Sent to instruct recipients to add a new displayable order to the retrospective order book.
D	DeleteOrder	Sent to instruct recipients to delete an order from the retrospective order book.
U	ModifyOrder	Sent to instruct recipients to update an order’s price and/or size on the retrospective order book.
i	TopOfBook	Used to update the level 1 service following any change to the consolidated Best Bid and Offer.
y	OrderBookClear	Sent to instruct recipients to remove all orders from the order book for the specified instrument.
P	Trade	Sent to indicate trades executed on supported markets.
q	TradeCross	Sent to indicate a cross trade execution.
w	Statistics	Contains a set of statistics that are updated frequently, usually as a result of executions.
j	StatisticsUpdate	Contains a set of statistics that are not updated frequently.
k	StatisticsSnapshot	A snapshot of an instrument’s statistics that is used for recovery.
l	FTSERussellIndicesUpdate	Used to redistribute index values for a set of FTSE Russell indices.
u	Announcements	Used to disseminate announcements.
Ç	IndicativeQuoteInformation	Indicates the simple average of the bid and ask of a Request for Quote (RFQ) session.
Q	MiFIDTrade	Sent to represent different types of MiFID compliant trades published by markets.
T	MiFIDTradeReport	Sent to report the MiFID compliant details of a privately negotiated trade.
V	MiFIDTradeCross	Sent to indicate a MiFID compliant cross trade.
G	SIQuoting	Publishing Systematic Internaliser (SI) Quotes
W	TradeSummary	Publishing Trade Summaries for both Multi- and Single-Fill Trades

Code	Name	Description
a	Analytics	Analytics Message is used to disseminate additional statistics including order book activity statistics.

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, AddOrderShort, AddOrderShortMBP, Analytics, Announcements, DeleteOrder, FTSERussellIndicesUpdate, IndicativeQuoteInformation, InstrumentDirectory, InstrumentDirectoryDerivatives, InstrumentDirectoryEquities, InstrumentDirectoryFixedIncome, InstrumentDirectoryStrategies, InstrumentStatus, MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport, ModifyOrder, OrderBookClear, SIQuoting, Statistics, StatisticsSnapshot, StatisticsUpdate, SystemEvent, TopOfBook, Trade, TradeCross, TradeSummary

32.2.101 MiFIDPrice

Type: MiFIDDecimal

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.102 MiFIDQuantity

Type: MiFIDDecimal

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.103 MiFIDTradingDateTime

Type: DateTime

Used in messages: MiFIDTradeReport

32.2.104 MinimumLotMinimumExecutionSize

Type: Size

Used in messages: InstrumentDirectoryEquities

32.2.105 MinimumPeakSizeMultiplier

Type: Size

Used in messages: InstrumentDirectoryEquities

32.2.106 ModificationIndicator

Type: Byte

Allowed values in ModificationIndicatorCodeSet:

Code	Name	Description
C	TradeCancellation	Trade Cancellation (CANC)
A	TradeAmendment	Trade Amendment (AMND)
-	NewTrade	New Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.107 NegotiationIndicator

Type: Byte

Allowed values in NegotiationIndicatorCodeSet:

Code	Name	Description
N	NegotiatedTrade	Negotiated Trade
1	NegotiatedTradeInLiquidFinancialInstruments	Negotiated Trade in Liquid Financial Instruments (NLIQ)
2	NegotiatedTradeInIlliquidFinancialInstruments	Negotiated Trade in Illiquid Financial Instruments (OILQ)
3	NegotiatedTradeSubjectToConditionsOtherThanCurrentMarketPrice	Negotiated Trade Subject to Conditions Other than the Current Market Price (PRIC)
-	NotANegotiatedTrade	Not a Negotiated Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.108 NetChangePreviousDay

Type: Price

Used in messages: FTSERussellIndicesUpdate

32.2.109 NewEndTime

Type: Time

Used in messages: InstrumentStatus

32.2.110 NewPrice

Type: Price

Used in messages: ModifyOrder

32.2.111 NewQuantity

Type: Size

Used in messages: ModifyOrder

32.2.112 NewYield

Type: Price

Used in messages: ModifyOrder

32.2.113 NonPriceContributionToDiscovery

Type: NonPriceContributionToDiscoveryCodeSet

Used in messages: MiFIDTradeReport

32.2.114 NonPriceFormingTransactionsFlag

Type: Alpha

Allowed values in NonPriceFormingTransactionsFlagCodeSet:

Code	Name	Description
NPFT	NPFT	NPFT

Used in messages: MiFIDTradeReport

32.2.115 NotionalAmount

Type: MiFIDDecimal

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.116 NotionalCurrency

Type: Alpha

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.117 NTLiquidityFlag

Type: Alpha

Allowed values in NTLiquidityFlagCodeSet:

Code	Name	Description
NLIQ	NLIQ	NLIQ
OILQ	OILQ	OILQ

Used in messages: MiFIDTradeReport

32.2.118 NTPriceConditionsFlag

Type: Alpha

Allowed values in NTPriceConditionsFlagCodeSet:

Code	Name	Description
PRIC	PRIC	PRIC

Used in messages: MiFIDTradeReport

32.2.119 NumberOfSharesInCirculation

Type: UInt64

Used in messages: InstrumentDirectoryEquities

32.2.120 NumberOfTrades

Type: UInt32

Used in messages: Statistics, StatisticsSnapshot

32.2.121 NumberOfTradesOnBookOnly

Type: UInt32

Used in messages: Statistics, StatisticsSnapshot

32.2.122 OffBook

Type: Boolean

Allowed values in OffBookCodeSet:

Code	Name	Description
0	NotAllowed	Not allowed
1	Allowed	Allowed

Used in components: AllowedBookTypes

32.2.123 OffBookAutomatedIndicator

Type: Byte

Allowed values in OffBookAutomatedIndicatorCodeSet:

Code	Name	Description
M	OffBookNonAutomated	Off Book Non-Automated
Q	OffBookAutomated	Off Book Automated
-	UnspecifiedOrDoesNotApply	Unspecified or does not apply

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.124 OfferDepth

Type: Boolean

Allowed values in OfferDepthCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.125 OfferLimitPrice

Type: Price

Used in messages: TopOfBook

32.2.126 OfferLimitSize

Type: UInt8

Used in messages: TopOfBook

32.2.127 OfferMarketSize

Type: Price

Used in messages: TopOfBook

32.2.128 OfferYield

Type: Size

Used in messages: TopOfBook

32.2.129 OfficialClosingPrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.130 OfficialOpeningPrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.131 OpeningClosingPriceIndicator

Type: Alpha

Allowed values in OpeningClosingPriceIndicatorCodeSet:

Code	Name	Description
A	UT	UT
B	AT	AT
C	MidOfBBO	Mid of BBO
D	LastAT	Last AT
E	LastUT	Last UT
F	Manual	Manual
H	VWAPnMins	VWAP n mins (not required for London Stock Exchange)
I	PreviousClose	Previous Close
i	NormalHoursClosingPrice	Normal Hours Closing Price

Used in messages: StatisticsUpdate

32.2.132 OpeningPriceIndicator

Type: Byte

Used in messages: StatisticsSnapshot

32.2.133 OpenInterest

Type: Size

Used in messages: StatisticsSnapshot

32.2.134 OptionStyle

Type: Byte

Allowed values in OptionStyleCodeSet:

Code	Name	Description
E	European	European option style
A	American	American option style
P	Periodic	Periodic option style

Used in messages: InstrumentDirectoryEquities

32.2.135 OrderBookType

Type: Alpha

Allowed values in OrderBookTypeCodeSet:

Code	Name	Description
0	AllBooks	All Books
1	FirmQuote	Firm Quote
2	OffBook	Off-book
3	Electronic	Electronic
4	PrivateRFQ	Private RFQ

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, DeleteOrder, InstrumentStatus, ModifyOrder, OrderBookClear, SIQuoting, TopOfBook

32.2.136 OrderID

Type: Alpha

Used in messages: AddOrder, AddOrderIncremental, AddOrderShort, DeleteOrder, ModifyOrder, SIQuoting

32.2.137 OrderType

Type: UInt8

Allowed values in OrderTypeCodeSet:

Code	Name	Description
0	LimitOrderFirmQuote	Limit Order/Firm Quote (default)
1	MarketOrder	Market Order
2	ImpliedOrder	Implied Order
3	NamedLimit	Named Limit
4	NamedMarket	Named Market
5	ExecutableQuotes	Executable Quotes

Used in messages: AddOrderIncremental, SIQuoting

32.2.138 Parity

Type: Size

Used in messages: InstrumentDirectoryEquities

32.2.139 Participant

Type: Alpha

Used in messages: AddOrder, AddOrderIncremental, AddOrderShort, SIQuoting

32.2.140 PendingPrice

Type: Boolean

Allowed values in PendingPriceCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.141 PostTradeDeferralReason

Type: Byte

Allowed values in PostTradeDeferralReasonCodeSet:

Code	Name	Description
2	DeferralForLargeInScale	Non-Immediate Publication: Deferral for Large in Scale" (LRGS)
3	DeferralForIlliquidInstrument	Non-Immediate Publication: Deferral for "Illiquid Instrument" (ILQD)
4	DeferralForSizeSpecific	Non-Immediate Publication: Deferral for "Size Specific" (SIZE)
5	DeferralsOfIlliquidAndSize	Non-Immediate Publication: Deferrals of "ILQD" and "SIZE"
6	DeferralsOfIlliquidAndLargeInScale	Non-Immediate Publication: Deferrals of "ILQD" and "LRGS"
-	ImmediatePublication	Immediate Publication

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.142 PreviousDayClosingPrice

Type: Price

Used in messages: InstrumentDirectoryEquities

32.2.143 PreviousPrice

Type: Price

Used in messages: DeleteOrder, ModifyOrder

32.2.144 PreviousQuantity

Type: Size

Used in messages: DeleteOrder, ModifyOrder

32.2.145 PreviousYield

Type: Price

Used in messages: DeleteOrder, ModifyOrder

32.2.146 Price

Type: Price

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, AddOrderShort, AddOrderShort-MBP, SIQuoting, Trade, TradeCross

32.2.147 PriceBandTolerancesPercent

Type: Price

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.148 PriceCurrency

Type: Alpha

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.149 PriceFormationIndicator

Type: Byte

Allowed values in PriceFormationIndicatorCodeSet:

Code	Name	Description
P	PlainVanillaTrade	Plain-Vanilla Trade
T	NonPriceFormingTrade	Non-Price Forming Trade (NPFT)
J	TradeNotContributingToPriceDiscov-ery	Trade not Contributing to Price Discovery (TNCP)
N	PendingPrice	Pending Price

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.150 PriceImprovementFlag

Type: Alpha

Allowed values in PriceImprovementFlagCodeSet:

Code	Name	Description
RPRI	RPRI	RPRI

Used in messages: MiFIDTradeReport

32.2.151 PriceNotation

Type: Alpha

Allowed values in PriceNotationCodeSet:

Code	Name	Description
MONE	Monetaryvalue	Monetary value
PERC	Percentage	Percentage
YIEL	Yield	Yield
BAPO	BasisPoints	Basis Points

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.152 PriorityFlag

Type: Boolean

Allowed values in PriorityFlagCodeSet:

Code	Name	Description
0	PriorityLost	Priority Lost
1	PriorityRetained	Priority Retained

Used in components: Flags

32.2.153 PrivateRFQ

Type: Boolean

Allowed values in PrivateRFQCodeSet:

Code	Name	Description
0	NotAllowed	Not allowed
1	Allowed	Allowed

Used in components: AllowedBookTypes

32.2.154 PTAlgoTrade

Type: Alpha

Allowed values in PTAlgoTradeCodeSet:

Code	Name	Description
ALGO5	ALGO5	ALGO5

Used in messages: MiFIDTrade, MiFIDTradeCross

32.2.155 PTAmendmentFlag

Type: Alpha

Allowed values in PTAmendmentFlagCodeSet:

Code	Name	Description
AMND	AMND	AMND

Used in messages: MiFIDTrade, MiFIDTradeCross

32.2.156 PTCancellationFlag

Type: Alpha

Allowed values in PTCancellationFlagCodeSet:

Code	Name	Description
CANC	CANC	CANC

Used in messages: MiFIDTrade, MiFIDTradeCross

32.2.157 PTDeferralReasonFlag

Type: Alpha

Allowed values in PTDeferralReasonFlagCodeSet:

Code	Name	Description
SIZE	SIZE	SIZE
LRGS	LRGS	LRGS

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.158 PTIliquidFlag

Type: Alpha

Allowed values in PTIliquidFlagCodeSet:

Code	Name	Description
ILQD	ILQD	ILQD

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.159 PTLiquidityFlag

Type: PTLiquidityFlagCodeSet

Used in messages: MiFIDTradeCross

32.2.160 PTRefPriceWaiverFlag

Type: Alpha

Allowed values in PTRefPriceWaiverFlagCodeSet:

Code	Name	Description
RFPT	RFPT	RFPT

Used in messages: MiFIDTrade

32.2.161 PTTradeTypeFlag

Type: Alpha

Allowed values in PTTradeTypeFlagCodeSet:

Code	Name	Description
TPAC	PackageTransaction	Package Transaction
XFPH	ExchangeForPhysicalTransaction	Exchange for Physical Transaction

Used in messages: MiFIDTradeCross

32.2.162 PTTransTypeFlag

Type: Alpha

Allowed values in PTTransTypeFlagCodeSet:

Code	Name	Description
TPAC	PackageTransaction	Package Transaction
XFPH	ExchangeForPhysicalTransaction	Exchange for Physical Transaction

Used in messages: MiFIDTrade

32.2.163 PublicationDateTime

Type: DateTime

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.164 QuantityInMeasurementUnit

Type: MiFIDDecimal

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.165 ReferencePriceIndicator

Type: Byte

Allowed values in ReferencePriceIndicatorCodeSet:

Code	Name	Description
B	BenchmarkTrade	Benchmark Trade (BENC)
S	ReferencePriceTrade	Reference Price Trade (RFPT)
-	NotAReferencePriceTrade	Not a Reference Price Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.166 ReferencePriceTransactionFlag

Type: Alpha

Allowed values in ReferencePriceTransactionFlagCodeSet:

Code	Name	Description
RFPT	RFPT	RFPT

Used in messages: MiFIDTradeReport

32.2.167 Reserved

Type: Alpha

Used in messages: SIQuoting

32.2.168 ReservedField

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities, MiFIDTradeReport

32.2.169 ReservedField1

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities, MiFIDTradeReport

32.2.170 ReservedField2

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.171 ReservedField3

Type: Alpha

Used in messages: InstrumentDirectory

32.2.172 ReservedField4

Type: Alpha

Used in messages: InstrumentDirectory

32.2.173 RFQID

Type: Alpha

Used in messages: AddOrderIncremental, IndicativeQuoteInformation

32.2.174 SecondaryPublication

Type: UInt8

Allowed values in SecondaryPublicationCodeSet:

Code	Name	Description
0	FirstTimePublication	First time publication (default)
1	SecondaryPublication	Secondary publication

Used in messages: MiFIDTradeReport

32.2.175 SecurityMaximumSpread

Type: Price

Used in messages: InstrumentDirectoryEquities

32.2.176 SecuritySubtype

Type: UInt8

Used in messages: InstrumentDirectoryEquities

32.2.177 SecurityType

Type: Alpha

Allowed values in SecurityTypeCodeSet:

Code	Name	Description
1	InternationalEquity	International Equity. Non-bond
10	TradableActiveFund	Tradable Active Fund. Non-bond
11	TradableCommodities	Tradable Commodities. Non-bond
12	TradableInRegulatedSegment	Tradable in Regulated Segment. Non-bond
13	TradableFund	Tradable Fund. Non-bond
15	FixedRate	Fixed Rate. Bond
16	FloatingRate	Floating Rate. Bond

Code	Name	Description
17	ZeroCoupon	Zero Coupon. Bond
18	OneCoupon	One Coupon. Bond
19	MultiCoupon	Multi Coupon. Bond
2	ItalianEquity	Italian Equity. Non-bond
20	Reverse	Reverse. Bond
21	StepCoupon	Step Coupon. Bond
22	LeverageProductsCoveredWarrant-Call	Leverage Products – Covered Warrant (call). Non-bond
23	LeveragedProductsCoveredWarrant-Put	Leveraged Products – Covered Warrant (put). Non-bond
24	LeveragedProductsBull	Leveraged Products – Bull. Non-bond
25	LeveragedProductsBear	Leveraged Products – Bear. Non-bond
26	LeveragedProductsExotic	Leveraged Products – Exotic. Non-bond
27	InvestmentProducts	Investment Products. Non-bond
3	ForeignShare	Foreign Share. Non-bond
37	AutomatedInputFacilityNotification	Automated Input Facility Notification. Non-bond
38	AllotmentLetters	Allotment Letters. Non-bond
39	BondsBD	Bonds. Bond
4	ConvertibleBond	Convertible Bond. Bond
40	Bulldogs	Bulldogs. Non-bond
41	BondsBO	Bonds. Non-bond
42	CommercialPaper	Commercial Paper. Non-bond
43	CoveredWarrants	Covered Warrants. Non-bond
44	Debenture	Debenture. Bond
45	UKEquity	UK Equity. Non-bond
46	DepositReceipts	Deposit Receipts. Non-bond
47	EquityWarrants	Equity Warrants. Non-bond
48	ForeignGovernmentBonds	Foreign Government Bonds. Bond
49	FinancialCertificates	Financial Certificates. Non-bond
5	Right	Right. Non-bond
50	FullyPaidLetter	Fully Paid Letter. Non-bond
51	ForeignUnitTrusts	Foreign Unit Trusts. Non-bond
52	FundUnits	Fund Units. Non-bond
53	Gilts	Gilts. Bond
54	GiltWarrants	Gilt Warrants. Non-bond

Code	Name	Description
55	KrugerRandGroup	Kruger Rand Group. Non-bond
56	LoanStock	Loan Stock. Bond
57	MediumTermLoans	Medium Term Loans. Bond
58	NewsAnnouncement	News Announcement. Non-bond
59	NilPaidLetter	Nil Paid Letter. Non-bond
6	Warrant	Warrant. Non-bond
60	ProvisionalJSEOrdinaryShare	Provisional JSE Ordinary Share. Non-bond
61	PrimaryCapitalCertificates	Primary Capital Certificates. Non-bond
62	PartiallyPaidLetter	Partially Paid Letter. Non-bond
63	PortfolioNotification	Portfolio Notification. Non-bond
64	PreferenceShares	Preference Shares. Non-bond
66	PackageUnits	Package Units. Non-bond
67	Rights	Rights. Non-bond
68	Share	Share. Non-bond
69	StructuredProducts	Structured Products. Non-bond
7	ClosedEndFund	Closed End Fund. Non-bond
70	StapledUnit	Stapled Unit. Non-bond
71	UnitTrust	Unit Trust. Non-bond
72	Warrants	Warrants. Non-bond
73	ZeroCouponCommercialPaper	Zero Coupon Commercial Paper. Non-bond
75	ProfessionalSegment	Professional Segment. Bond
76	ExchangeTradedCurrency	Exchange Traded Currency. Non-bond
77	Equity	Equity. Non-bond
78	ExchangeTradedCommodity	Exchange Traded Commodity. Non-bond

Used in messages: InstrumentDirectoryEquities

32.2.178 SEDOL

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.179 SellLimitOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.180 SellMarketOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.181 SellOrderCancellations

Type: UInt32

Used in messages: Analytics

32.2.182 SellOrderCount

Type: UInt32

Used in messages: Analytics

32.2.183 SellOrderSize

Type: Size4

Used in messages: Analytics

32.2.184 SessionChangeReason

Type: UInt8

Allowed values in SessionChangeReasonCodeSet:

Code	Name	Description
0	ScheduledTransition	Scheduled Transition
1	ExtendedbyMarketOps	Extended by Market Ops
2	ShortenedbyMarketOps	Shortened by Market Ops

Code	Name	Description
3	MarketOrderImbalance	Market Order Imbalance
4	PriceOutsideRange	Price Outside Range
5	CircuitBreakerTripped	AESP/Circuit Breaker Tripped
9	Unavailable	Unavailable

Used in messages: InstrumentStatus

32.2.185 SettlementDate

Type: Date

Used in messages: InstrumentDirectoryEquities

32.2.186 SettlementSystem

Type: UInt8

Allowed values in SettlementSystemCodeSet:

Code	Name	Description
1	RRG	RRG
2	ExpressI	Express I
3	ExpressII	Express II
4	Clearstream	Clear stream
5	UndefinedValue	Undefined Value
6	T2S	T2S

Used in messages: InstrumentDirectoryEquities

32.2.187 Side

Type: Byte

Allowed values in SideCodeSet:

Code	Name	Description
B	BuyOrder	Buy Order
S	SellOrder	Sell Order

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, DeleteOrder, ModifyOrder, SIQuoting, TradeSummary

32.2.188 Size

Type: Size

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, AddOrderShort, AddOrderShortMBP, SIQuoting

32.2.189 SourceVenue

Type: UInt16

Allowed values in SourceVenueCodeSet:

Code	Name	Description
1	LondonStockExchange	London Stock Exchange
11	TRADEcho	TRADEcho
12	TurquoisePlatoLitAuctionsOrderBookTGHL	Turquoise Plato Lit Auctions Order Book (TGHL)
13	TurquoiseNYLONCashOrderBook	Turquoise NYLON Cash Order Book
14	TurquoiseLitOrderBookTGHE	Turquoise Lit Order Book (TGHE)
15	TurquoisePlatoOrderBookTGHE	Turquoise Plato Order Book (TGHE)
16	TurquoisePlatoLitAuctionsOrderBookTGHE	Turquoise Plato Lit Auctions Order Book (TGHE)
5	TurquoiseLitOrderBookTGHL	Turquoise Lit Order Book (TGHL)
6	TurquoisePlatoOrderBookTGHL	Turquoise Plato Order Book (TGHL)

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, Analytics, DeleteOrder, IndicativeQuoteInformation, InstrumentDirectory, InstrumentDirectoryEquities, InstrumentStatus, MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport, ModifyOrder, OrderBookClear, SIQuoting, Statistics, StatisticsSnapshot, StatisticsUpdate, SystemEvent, TopOfBook, Trade, TradeCross, TradeSummary

32.2.190 SpecialDividendFlag

Type: Alpha

Allowed values in SpecialDividendFlagCodeSet:

Code	Name	Description
SDIV	SDIV	SDIV

Used in messages: MiFIDTradeReport

32.2.191 SpecialDividendIndicator

Type: Byte

Allowed values in SpecialDividendIndicatorCodeSet:

Code	Name	Description
E	SpecialDividendTrade	Special Dividend Trade (SDIV)
-	NoSpecialDividendTrade	No Special Dividend Trade

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.192 Splits

Type: UInt16

Used in messages: AddOrderMBP, AddOrderShortMBP

32.2.193 StartTime

Type: UDT

Used in messages: Analytics

32.2.194 StaticCircuitBreakerTolerancesPercent

Type: Price

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.195 StaticReferencePrice

Type: Price

Used in messages: StatisticsSnapshot

32.2.196 StatisticPrice

Type: Price

Used in messages: StatisticsUpdate

32.2.197 StatisticSize

Type: Size

Used in messages: StatisticsUpdate

32.2.198 StatisticType

Type: UInt16

Allowed values in StatisticTypeCodeSet:

Code	Name	Description
1	IndicativeAuctionUncrossingData	Indicative Auction Uncrossing Data
2	OfficialOpeningPrice	Official Opening Price
3	OfficialClosingPrice	Official Closing Price
4	TradeHighOnBook	Trade High On-Book
5	TradeLowOnBook	Trade Low On-Book
6	TradeHighAllTrades	Trade High All Trades
7	TradeLowAllTrades	Trade Low All Trades
8	52WeekTradeHighAllTrades	52-week Trade High All Trades
9	52WeekTradeLowAllTrades	52-week Trade Low All Trades
10	BestClosingBid	Best Closing Bid
11	BestClosingAsk	Best Closing Ask
12	TradeHighOffBook	Trade High Off-Book
13	TradeLowOffBook	Trade Low Off-Book
14	OpenInterest	Open Interest

Code	Name	Description
15	Volatility	Volatility
16	StaticReferencePrice	Static Reference Price
17	DynamicReferencePrice	Dynamic Reference Price
18	PBBOMidpointPriceWFMC-shavePassed	PBBO Midpoint Price – WFMCs have Passed
19	Bookmark	Bookmark

Used in messages: StatisticsUpdate

32.2.199 StrikePrice

Type: Price

Used in messages: InstrumentDirectoryEquities

32.2.200 Symbol

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.201 Text

Type: Alpha

Used in messages: Announcements

32.2.202 TickID

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.203 Timestamp

Type: UDT

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, Analytics, Announcements, DeleteOrder, FTSERussellIndicesUpdate, IndicativeQuoteInformation, InstrumentDirectory, InstrumentDirectoryEquities, InstrumentStatus, MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport, ModifyOrder, OrderBookClear, SIQuoting, Statistics, StatisticsSnapshot, StatisticsUpdate, SystemEvent, TopOfBook, Trade, TradeCross, TradeSummary

32.2.204 TotalExecutedQuantity

Type: Size

Used in messages: TradeSummary

32.2.205 TotalHiddenExecutedQuantity

Type: Size

Used in messages: TradeSummary

32.2.206 TotalReturnValue

Type: Price

Used in messages: FTSERussellIndicesUpdate

32.2.207 TradeCancellation

Type: Boolean

Allowed values in TradeCancellationCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.208 TradeCorrection

Type: Boolean

Allowed values in TradeCorrectionCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in components: Flags

32.2.209 TradeHigh

Type: Price

Used in messages: StatisticsSnapshot

32.2.210 TradeHighOffBook

Type: Price

Used in messages: StatisticsSnapshot

32.2.211 TradeHighOnBookOnly

Type: Price

Used in messages: StatisticsSnapshot

32.2.212 TradeID

Type: UInt64

Used in messages: Trade, TradeCross

32.2.213 TradeLow

Type: Price

Used in messages: StatisticsSnapshot

32.2.214 TradeLowOffBook

Type: Price

Used in messages: StatisticsSnapshot

32.2.215 TradeLowOnBookOnly

Type: Price

Used in messages: StatisticsSnapshot

32.2.216 TradeQualifier

Type: Byte

Allowed values in TradeQualifierCodeSet:

Code	Name	Description
Space	NotApplicable	N/A
C	ClosingPriceCross	Closing Price Cross (CPX)
T	TradeAtLast	Trade at Last (TAL)

Used in messages: MiFIDTrade, Trade

32.2.217 TradeType

Type: UInt8

Allowed values in TradeTypeCodeSet:

Code	Name	Description
0	RegularOrContinuousTrade	Regular (or Continuous) Trade
1	AuctionTradeBulk	Auction Trade – Bulk
2	AuctionTradeIndividual	Auction Trade – Individual
8	Reserve	Reserve
9	TradeCancellation	Trade Cancellation
11	TradeCorrection	Trade Correction

Code	Name	Description
22	RFQTrade	RFQ Trade
23	RFQTradeCancellation	RFQ Trade Cancellation
24	RFQTradeCorrection	RFQ Trade Correction

Used in messages: MiFIDTrade, Trade

32.2.218 TradingDateTime

Type: DateTime

Used in messages: MiFIDTrade, MiFIDTradeCross

32.2.219 TradingMode

Type: Byte

Allowed values in TradingModeCodeSet:

Code	Name	Description
1	UndefinedAuction	Undefined Auction
O	ScheduledOpeningAuction	Scheduled Opening Auction
K	ScheduledClosingAuction	Scheduled Closing Auction
I	ScheduledIntradayAuction	Scheduled Intraday Auction
U	UnscheduledAuction	Unscheduled Auction
2	ContinuousTrading	Continuous Trading
3	AtMarketCloseTrading	At Market Close Trading
4	OutOfMainSessionTrading	Out of Main Session Trading
5	TradeReportingOnExchange	Trade Reporting (On Exchange)
6	TradeReportingOffExchange	Trade Reporting (Off Exchange)
7	TradeReportingSystemicInternaliser	Trade Reporting (Systemic Internaliser)

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.220 TradingStatus

Type: TradingStatusCodeSet

Used in messages: InstrumentStatus

32.2.221 TransactionCategory

Type: Byte

Allowed values in TransactionCategoryCodeSet:

Code	Name	Description
D	DarkTrade	Dark Trade
R	TradeThatHasReceivedPriceIm-provement	Trade that has Received Price Improvement (RPRI)
Z	PackageTradeExcludingExchange-ForPhysicals	Package Trade, excluding Exchange for Physicals (TPAC)
Y	ExchangeForPhysicalsTrade	Exchange for Physicals Trade (XFPH)
-	NoneApply	None apply

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.222 TransactionIdentificationCode

Type: Alpha

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.223 TransactionTime

Type: UDT

Used in messages: Trade, TradeCross, TradeSummary

32.2.224 TransactionToBeCleared

Type: Byte

Allowed values in TransactionToBeClearedCodeSet:

Code	Name	Description
0	No	No
1	Yes	Yes

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.225 Turnover

Type: Price4

Used in messages: Statistics, StatisticsSnapshot

32.2.226 TurnoverOnBookOnly

Type: Price4

Used in messages: Statistics, StatisticsSnapshot

32.2.227 UnderlyingInstrumentID

Type: Alpha

Used in messages: InstrumentDirectory

32.2.228 UnderlyingISINCode

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.229 UnderlyingMarket

Type: Alpha

Used in messages: Announcements

32.2.230 UnderlyingType

Type: UInt8

Allowed values in UnderlyingTypeCodeSet:

Code	Name	Description
0	NotCodified	Underlying type is not codified in basic data
1	Share	Share
2	ForeignCurrency	Foreign currency
3	Indices	Indices
4	Commodity	Commodity
5	ForeignIndices	Foreign Indices
6	Future	Future
7	ForeignShare	Foreign Share
8	Basket	Basket
9	ExchangeRate	Exchange Rate

Used in messages: InstrumentDirectoryEquities

32.2.231 VenueBookDefinitionID

Type: UInt8

Allowed values in VenueBookDefinitionIDCodeSet:

Code	Name	Description
0	OnBook	On Book
1	OffBook	Off Book

Used in messages: MiFIDTradeReport

32.2.232 VenueInstrumentID

Type: Alpha

Used in messages: InstrumentDirectory, InstrumentDirectoryEquities

32.2.233 VenueMeasurementUnitNotation

Type: Alpha

Used in messages: MiFIDTradeReport

32.2.234 VenueOfExecution

Type: Alpha

Allowed values in VenueOfExecutionCodeSet:

Code	Name	Description
XOFF	OTC	OTC
SINT	SystematicInternaliser	Systematic Internaliser
{MIC}	ReportedByExecutionVenue	Reported by RM/MTF/OTF (the MIC corresponding to the relevant venue)

Used in messages: MiFIDTrade, MiFIDTradeCross, MiFIDTradeReport

32.2.235 VenueOfPublication

Type: Alpha

Allowed values in VenueOfPublicationCodeSet:

Code	Name	Description
ECHO	PublishedUnderUKAPARegulation	Published under UK APA Regulation
ECEU	PublishedUnderEUAPARegulation	Published under EU APA Regulation
{MIC}	ReportedByPublicationVenue	Reported by RM/MTF/OTF (the MIC corresponding to the relevant venue).

Used in messages: MiFIDTradeReport, SIQuoting

32.2.236 VenueType

Type: UInt8

Allowed values in VenueTypeCodeSet:

Code	Name	Description
0	Unspecified	Unspecified
1	MTF	MTF
2	OTF	OTF
3	RegulatedMarket	Regulated Market

Used in messages: MiFIDTradeReport

32.2.237 VenueUnderlyingID

Type: Alpha

Used in messages: InstrumentDirectoryEquities

32.2.238 VOFullDetailsFlag

Type: Alpha

Allowed values in VOFullDetailsFlagCodeSet:

Code	Name	Description
FULV	FULV	FULV

Used in messages: MiFIDTradeReport

32.2.239 Volatility

Type: Price

Used in messages: StatisticsSnapshot

32.2.240 Volume

Type: Size4

Used in messages: Statistics, StatisticsSnapshot

32.2.241 VolumeOmissionFlag

Type: Alpha

Allowed values in VolumeOmissionFlagCodeSet:

Code	Name	Description
VOLO	VOLO	VOLO
VOLW	VOLW	VOLW

Used in messages: MiFIDTradeReport

32.2.242 VolumeOmissionFlag1

Type: Alpha

Allowed values in VolumeOmissionFlagCodeSet:

Code	Name	Description
VOLO	VOLO	VOLO
VOLW	VOLW	VOLW

Used in messages: MiFIDTradeReport

32.2.243 VolumeOnBookOnly

Type: Size4

Used in messages: Statistics, StatisticsSnapshot

32.2.244 VWAP

Type: Price4

Used in messages: Statistics, StatisticsSnapshot

32.2.245 VWAPBuy

Type: Price

Used in messages: Analytics

32.2.246 VWAPOnBookOnly

Type: Price4

Used in messages: Statistics, StatisticsSnapshot

32.2.247 VWAPSell

Type: Price

Used in messages: Analytics

32.2.248 Yield

Type: Price

Used in messages: AddOrder, AddOrderIncremental, AddOrderMBP, AddOrderShort, AddOrderShort-MBP, SIQuoting, Trade, TradeCross