

# FIS SLE API V3/V4

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## 1. Revision History

Version #	Date	Author/Editor	Version/Revision Comments
1.0	March 2017	Sabria BENHAMIDA	New SLE API document format
2.0	November 2018	Sabria BENHAMIDA	Addition of details for Technical fields (see section Technical fields). Addition of fields from #64 to #136 in the Service Request (2700)

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## 2. Purpose of the document

This manual is intended for people responsible for programming custom applications connecting to a FIS Valdi TCC order routing server (SLE). The purpose of this document is not to detail all the exchange-specific fields; that information can be retrieved in the Exchange-specific API documentation.

## 3. Prerequisites

General knowledge of API concepts and client-server communication.

## 4. How is this document organised?

This document is made up of four sections.

- ✓ The first section examines the types of variables that can fill these fields.
- ✓ The second section explores the message format. It describes the cinematic and the format of each requests.
- ✓ The third section describes data used in the message format.
- ✓ The fourth give the path to know the data and values used in the bitmap.

## 5. Encoding type

In v3 API messages, variables can take one of the following four formats:

✓ **v3 Format ("GL format")**

In the v3 format, the first byte indicates the length of the field.

The length is calculated as following:

Value + 32 in ASCII

E.g. length = 7

First byte =  $7 + 32 = 39 = \text{« ' »}$

The rest is the contents of the field coded in ASCII.

E.g. value = FTE

First byte =  $3 + 32 = 35 = \text{« # »}$

Rest = « FTE »

So the field = « #FTE »

**Warning :** This format imply that these fields have a *variable length*.

✓ **ASCII** : Data field in ASCII format.  
E.g. 02007 coded « 02007 »

✓ **Filler** : Field only contains spaces : ASCII char(32).

✓ **GL C** : Fixed-length coded over one byte.  
Value + 32  
E.g. value = 7  
Field =  $7+32=39 = \text{« ' »}$

## 6. Encoding reference

Internal references generated by the server use an encoded algorithm in base 62.

These references are unique whatever the SLE that generates it

It is important to note that these references are **case-sensitive**



## 7. Message Format

### 7.1 Message Structure

A v3 API message is an 8-bit ASCII string of variable length which must adhere to the following format:

LG	HEADER	DATA	FOOTER
----	--------	------	--------

Where :

- ❑ LG : Total message length (including LG, Header, Data, Footer)
- ❑ Header : General message information
- ❑ Data : Message data
- ❑ Footer : End of message

### 7.2 LG

The LG section contains the total length of the message.

It is coded over 2 bytes: LG[0] and LG[1], where :

- ❑ LG[0] : LG%256 (remainder of LG/256)
- ❑ LG[1] : LG/256 (integer part of LG/256)
- ❑  $LG = LG[0] + 256 * LG[1]$

### 7.3 Header

The header has a standard fixed length of 32 bytes.

Remark : The format of the header is the same for all market data and order routing servers versions, only the API version field changes.

**For SLE V4, this field must be filled with « »**

Type	Width	Field
BINARY	1	STX = 2
ASCII	1	API version « » <b>for SLE V4</b>
ASCII	5	Request size
ASCII	5	Called logical identifier
FILLER	5	Filler
ASCII	5	Calling Logical identifier
FILLER	2	Filler
ASCII	5	Request Number
FILLER	3	Filler

## 7.4 Data

All the requests here encompass two kinds of data.

- ✓ Data used for the formatting of the request. This data is generic and always present. It forms the skeleton of a request.

This data is described in the section « **Data used in a request** »

- ✓ Data used to send orders and in the reply from the exchanges.

To learn more about this data, consult the section: «**Data used and domain values** ».

## 7.5 Footer

The footer is of a fixed length of 3 bytes and indicates the end of a message. It only contains fillers and binary fields.

Remark : The format of the header is the same for all market data and order routing servers versions.

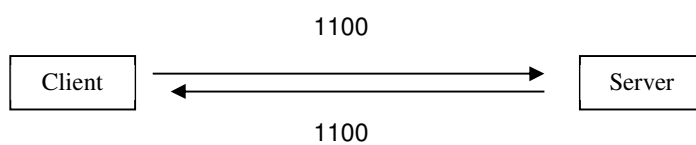
Type	Width	Field
FILLER	2	Filler
BINARY	1	ETX = 3

## 8. Logical Connection 1100

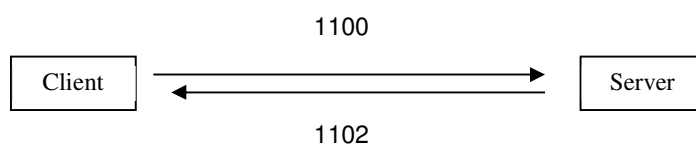
### 8.1 Usage

Mechanism for logical Connection.

Connection accepted



Connection Refused



### 8.2 Format

Position	Name	Type	Coding	Max length	Rep1
QUESTION					
0	User Number	NUM	ASCII	3	
1	Password	CHAR	ASCII	16	
7	Filler	FILLER	ASCII	7	
10	Key	CHAR	GL	X	Number of key time
11	Value	CHAR	GL	X	
REPLY					
0	User Number	NUM	ASCII	3	
1	Password	CHAR	ASCII	16	
2	Reason	NUM	GL_C	1	
	Key	CHAR	GL	X	Number of key time
	Value	CHAR	GL	X	

### 8.3 Data used in requests

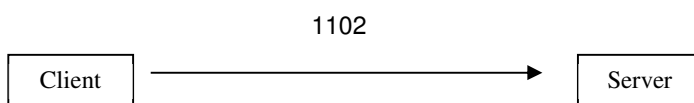
Key	Usage	Notes
<b>QUESTION</b>		
2	Extended user number of the modifier of the password	Up to 999999.
<b>REPLY</b>		
1	Does password change authorized	"0" : NO "1" : Yes
7	Password validity	Password validity
22	Server version	Server version
27	Unique SLE ID	<b>V3#474 Global SLE reply ID</b> This ID is guaranteed to be unique as it is a encoded combination of date, time and sequence number. SLE restarts, compression will not result in the possibility of non-unique IDs
30	Previous session mode ALL	Indicates that the SLE manages the value 2 and # for the field previous session

## 9. Logical disconnection 1102

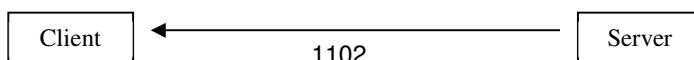
### 9.1 Usage

Mechanism for logical disconnection.

Voluntary disconnection:



Involuntary disconnection



### 9.2 Format

Position	Name	Type	Coding	Max length
<b>QUESTION</b>				
0	User Number	INT	ASCII	3
1	Password	CHAR	ASCII	16
	Filler	Filler	ASCII	1
<b>REPLY</b>				
0	User Number	INT	ASCII	3
1	Password	CHAR	ASCII	16
2	Reason	INT	GL_C	1
	Reject description	CHAR	GL	X
	Key	NUM	GL	<b>According to the length</b>
	Value	CHAR	GL	

- 0 The couple (Key, Value) is appears twice in the reply of the request 1102.

Tag	Value
Description of the couple values	
1	0 : that means user configuration changes are not implemented
7	'YYYYMMDDHHMMSS' : Date format for the validity of the password

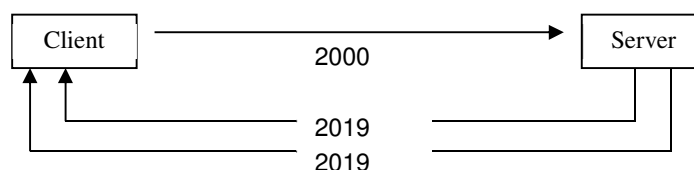
## 10. Order management 2000

### 10.1 Description

This request allows sending of basic orders, and to modify or cancel them.

### 10.2 Usage

Mechanism to send an order management request



SLE sends back 'n' requests 2019 which correspond to the number of orders sent in request 2000.

### 10.3 Format

Position	Name	Type	Coding	Max length
Question				
B	User Number	INT	ASCII	5
C	Request Category	CHAR	ASCII	1
D1	Command	INT	ASCII	1
G	Stockcode	CHAR	GL	X
	Filler	FILLER	FILLER	10
	Data for order	INT/CHAR	GL	X

To know the data of order, see the section: «**Data used and domain values** ».

The format of request 2000 and 2000 OTC is the same. The difference is inside the bitmap.

## 11. Real time messages 2017

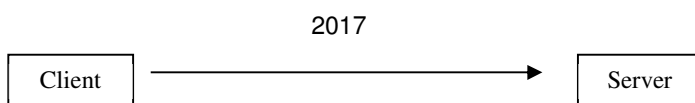
### 11.1 Description

Before sending orders to an exchange, it is better to first check that all types of messages can be received. The 2017 request allows the client application to obtain them in asynchronous mode.

This request is from client to server only, and is mandatory to receive SLE unsolicited messages sent in 2019 requests.

### 11.2 Usage

Mechanism for subscription:



The request allows receiving request 2019.

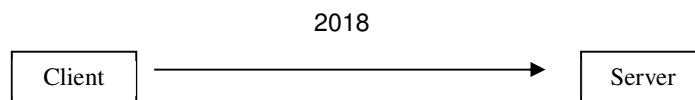
### 11.3 Format

Position	Name	Type	Coding	Max length
Question				
E1	Reply acknowledgement	INT	ASCII	1
E2	Reply reject	INT	ASCII	1
E3	Reply exchange reject	INT	ASCII	1
E4	Reply trade execution	INT	ASCII	1
E5	Reply exchange message	INT	ASCII	1
E6	Default reply type	INT	ASCII	1
E7	Reply inflected message	INT	ASCII	1
	Filler	FILLER	FILLER	11

## 12. Unsubscribe request 2018

### 12.1 Usage

Mechanism for Unsubscription



This request stops the send of requests 2019.

### 12.2 Format

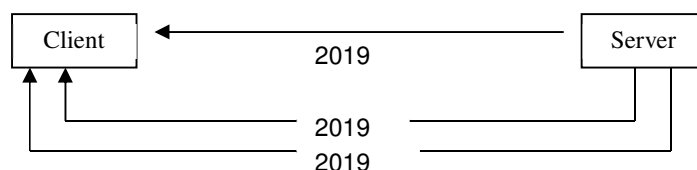
Position	Name	Type	Coding	Max length
Question				
	Filler	FILLER	FILLER	18



## 13. Simple order real time message 2019

### 13.1 Usage

This request is only in reply.



### 13.2 Format

Position	Name	Type	Coding	Max length
Reply				
A	Chaining	INT	ASCII	1
B	User number	INT	ASCII	5
C	Request category	CHAR	ASCII	1
D	Reply type	CHAR	ASCII	1
E	Index	INT	ASCII	6
F	Number of replies	INT	ASCII	5
G	Stockcode	CHAR	GL	X
	Filler	FILLER	FILLER	10
	Data for order	INT/CHAR	GL	X

To know the data of order, see the section: «**Data used and domain values** ».

Important: Field #62 “index” of the section “Data for order” indicates the real index.

## 14. Order book consultation 2004

### 14.1 Description

The 2004 request, when sent from the client to the SLE, asks the SLE for a snapshot of all orders sent on the market and their status.

### 14.2 Usage

Mechanism for order book consultation.



### 14.3 Format

Number	Name	Type	Coding	Max Length
<b>QUESTION</b>				
B	User number	INT	ASCII	5
C	Request category	CHAR	ASCII	1
D2	Question	CHAR	ASCII	1
	Filler	FILLER	FILLER	7
G	Stockcode	CHAR	GL	X
E	Index	INT	ASCII	6
F	Number of replies	INT	ASCII	5
	Filler	FILLER	FILLER	20
<b>REPLY</b>				
A	Chaining	INT	ASCII	1
B	User Number	INT	ASCII	5
C	Request category	CHAR	ASCII	1
	Filler	FILLER	FILLER	1
E	Index	INT	ASCII	6
F	Number of replies	INT	ASCII	5
G	Stockcode	CHAR	GL	X
	Filler	FILLER	FILLER	10
	Data for order	INT/CHAR	GL	X

## 15. Reply consultation 2008

### 15.1 Description

The 2008 request, when sent from the client to the SLE, asks the SLE for a snapshot with the corresponding messages sent by the SLE for the client orders.

### 15.2 Usage

Mechanism for reply consultation.



Format

Number	Name	Type	Coding	Max length
QUESTION				
B	User number	INT	ASCII	5
C	Request category	CHAR	ASCII	1
D2	Question	CHAR	ASCII	1
E1	Reply acknowledgement	INT	ASCII	1
E2	Reply reject	INT	ASCII	1
E3	Reply exchange reject	INT	ASCII	1
E4	Reply trade execution	INT	ASCII	1
E5	Reply exchange message	INT	ASCII	1
E6	Default reply type	INT	ASCII	1
E7	Reply inflected message	INT	ASCII	1
G	Stockcode	CHAR	GL	X
E	Index	INT	ASCII	6
F	Number of replies	INT	ASCII	5
	Filler	FILLER	FILLER	20
Reply				
A	Chaining	INT	ASCII	1
B	User Number	INT	ASCII	5
C	Request category	CHAR	ASCII	1
D	Reply type	CHAR	ASCII	1
E	Index	INT	ASCII	6
F	Number of replies	INT	ASCII	5
G	Stockcode	CHAR	GL	X
	Filler	FILLER	FILLER	10
	Data for order	INT/CHAR	GL	X

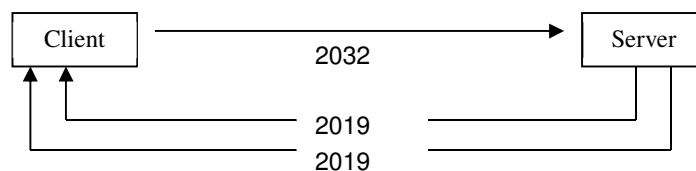
To know the data for order, see the section : «**Data used and domain values** ».

**Important:** Field #62 “index” of the section “Data for order” indicates the real index. It is currently **ONLY** available on ‘Reply’, not on ‘Question’. Therefore, in API v3, the message limit index is effectively 999,999

## 16. Price publicity 2032

### 16.1 Usage

Mechanism to send an order management



### 16.2 Format

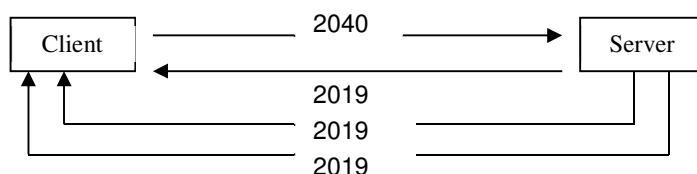
Position	Name	Type	Coding	Max length
Question				
B	User Number	INT	ASCII	5
C	Request Category	CHAR	ASCII	1
D1	Command	INT	ASCII	1
G	Stockcode	CHAR	GL	X
	Filler	FILLER	FILLER	10
	Data for order	INT/CHAR	GL	X

To know the data of order, see the section : «**Data used and domain values** ».

## 17. Grouped Orders 2040

### 17.1 Usage

Mechanism for grouped orders.



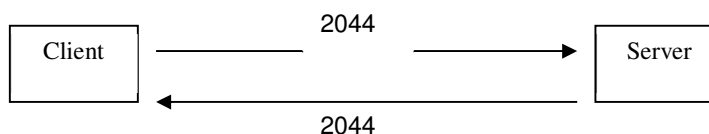
### 17.2 Format

Position	Name	Type	Coding	Max length	Repetition
<b>QUESTION</b>					
M	Message type	CHAR	ASCII	1	
G	Default Stockcode	CHAR	GL	X	
N1	Number of default data fields	INT	ASCII	5	
	Filler	FILLER	FILLER	5	
	Default data for order	INT/CHAR	GL	X	
N2	Number of order	INT	ASCII	3	
<b>REPLY</b>					
L	Length of order	INT	ASCII	5	<b>"Number of order" times</b>
B	User number	INT	ASCII	5	
C	Request category	CHAR	ASCII	1	
D1	Command	INT	ASCII	1	
G	Stockcode	CHAR	GL	X	
N1	Number of data fields	INT	ASCII	5	
	Filler	FILLER	FILLER	5	
	Data for order	CHAR	GL	X	

To know the data for order, see the section : «**Data used and domain values** ».

## 18. Grouped Orders Consultation 2044

### 18.1 Usage



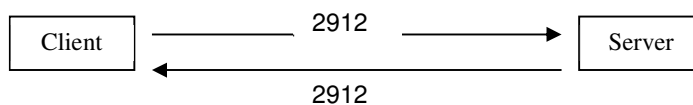
### 18.2 Format

Position	Name	Type	Coding	Max length	Repetition
QUESTION					
M	Message type	CHAR	ASCII	1	
D2	Question	CHAR	ASCII	1	
E	Index	INT	ASCII	6	
F	Number of replies	INT	ASCII	5	
N2	Number of orders	INT	ASCII	5	
B	User number	INT	ASCII	5	
C	Request category	CHAR	ASCII	1	
G	Stockcode	CHAR	GL	X	
	Filler	FILLER	FILLER	10	
REPLY					
M	Message type	CHAR	ASCII	1	
A	Chaining	CHAR	ASCII	1	
E	Index	INT	ASCII	6	
F	Number of replies	INT	ASCII	5	
G	Stockcode	CHAR	GL	X	
N1	Number of data fields	INT	ASCII	5	
	Filler	FILLER	FILLER	5	
	Data for order	CHAR	GL	X	
N2	Number of order	INT	ASCII	5	
B	User number	INT	ASCII	5	"Number of order" times
C	Request category	CHAR	ASCII	1	
D1	Command	INT	ASCII	1	
G	Stockcode	CHAR	GL	X	
N1	Number of data fields	INT	ASCII	5	
	Filler	FILLER	FILLER	5	
	Data for order	CHAR	GL	X	

To know the data for order, see the section: «**Data used and domain values** ».

## 19. Orders Positioning 2912

### 19.1 Usage



### 19.2 Format

Name	Type	Coding
<b>Question</b>		
Tag	NUM	GL
Value	CHAR	GL
<b>Reply</b>		
Tag	NUM	GL
Value	CHAR	GL

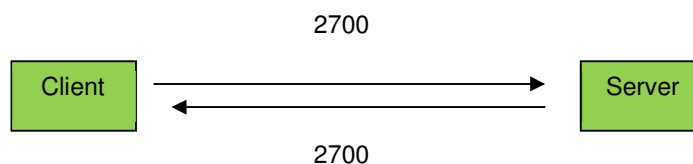
Where tags are defined as:

1	UTI
2	Exchange name
3	Exchange label
4	Buffer length
5	Buffer

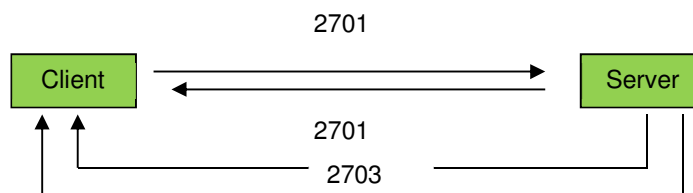
## 20. Service Request 2700-2703

### 20.1 Using

#### Mechanism of reply consultation.



#### Mechanism of subscription.



### 20.2 Format

QUESTION (2700 - 2701 - 2702)		
Name	Type	Repeating
Tag	NUM	According the length
Value	CHAR	

REPLY (2700 - 2701 - 2703)		
Name	Type	Repeating
Tag	NUM	According the length
Value	CHAR	



## 20.3 Data's used in Service Requests (2700)

Key / Value		Q	R
Following the key, these fields allow to enter different values			
Key	Usage	Commentary	
Question			
1	User number (extended)	Mandatory This field indicates the GL user number which identify the user User Number into [0-9999]	
2	User type	This field gives the origin/type of client  1 GL Win 2 Selector 3 API 4 Messenger	
3	Client version		
Reply			
1	User number (extended)	Mandatory  This field indicates the GL user number which identify the user User Number into [0-9999]	
4	AP Identification	Mandatory	
5	Exchange Label	Mandatory	
6	Exchange Name	Mandatory	
7	Flag for other AP	Optional  This field gives the kind of client 0 if it's the last request if another request on AP has to 1 come	
8	AP status	Mandatory	
9	Number of possible traded Glid	Optional	
10	Glid	Optional	
11	UTI rights	Optional Root or not	
12	UTI range	Optional In case of user root	
13	SLE core version	Mandatory	
14	AP version	Mandatory	
15	SLE core GMT Start Date	Mandatory	
16	SLE core GMT Start Time	Mandatory	
17	AP GMT purge Date	Mandatory	
18	AP GMT purge Time	Mandatory	
19	SLE timezone	Mandatory	
20	Central system timezone	Mandatory	
21	Maximum byte number managed by SLE	Mandatory Bitmap length	
22	SELECTOR Version	Optional	
23	SLE core and AP OS	Optional	

24	Negotiation Key	Mandatory
26	AP Trigger type	Kind of trigger orders managed by Exchange
27	GLTS Version	Optional
28	GLTS trigger type	Optional
29	Last Nia	Mandatory
30	AP Trigger exchange message	Optional
31	GLTS work type	Mandatory
32	AP work type	Mandatory
33	GLTS trigger available for client	
34	GLTS work available for client	
35	GLTS other for client	
36	AP supported validities	Mandatory
37	GLTS supported validities	Mandatory
38	CCM version	Mandatory if a SOM is connected
39	GLTS user ID	
40	Purge in progress	Indicates if a purge is in progress 0 Other 1 Purge in progress
41	Selector status	Mandatory Indicates the Selector status  0 Selector not connected to SLEV5 1 Selector connected to SLEV5
42	GLTS status	Mandatory  0 GLTS not connected to SLEV5 1 GLTS connected to SLEV5
43	User connect from relay ack type	
44	User connect from relay action	
45	GTC validity max days	
46	CO Tactis	Only for OMS
47	Quote management	1 : No order ID management 2 : Order ID management
48	Used quote queuing	1: Yes Else : No
49	Quote replace activation	
50	Connection to market	Indicates if the exchange connection is available
51	Client classification	
52	Execution criteria	
53	Split	
54	Overnight	
55	Used quote fast	Mandatory
56	Number of settlement authorize	Mandatory if 57 is present
57	Settlement authorize	Indicates the settlement type authorize on RTS
58	Internal modification	Indicates if the SLE manages the new methode for the internal modification
59	Hidden rebbok supported	Indicates if the SLE manages the hidden rebook (0 not supported - 1 supported)
60	Local order	Indicates if the SLE manages the local order. Mandatory
61	Number of sessions ID	Indicates the number of sessions defined into the tag 62; Mandatory if tag 62 is present

62	Session ID	Indicates the sessions ID which compose the Group session. In the case where a group is defined, this one is into the tag 4.
63	Allocation	Indicates that the SLE manages allocation Mandatory
64	Match / Unmatch	Indicates that the SLE manages the match / unmatch. 1: Supported 0: Not supported.
65	Number of connected sessions in group	Indicates the number of sessions in the connected group
66	Connected sessions in group	Indicates the sessions connected
67	Number of purged sessions in group	Indicates the number of sessions in the purged group
68	Purged sessions in group	Indicates the sessions purged
69	Manual trade	Indicates if the SLE manages the manual trade  1: Supported 0: Not supported.
70	Order reparenting	Indicates it is possible to change the parent order id of an order  1: Supported 0: Not supported.
71	Number of Allocation GLID	Indicates the number of GLID in the repeating group Allocation GLID
72	Allocation GLID	Indicates the GLID where the allocation is authorized
73	Execution reassign	Indicates that the executions can be reassign  1: Supported 0: Not supported.
74	Previous session mode ALL	Indicates that the SLE manages the value 2 and # for the field previous session
75	ID of the SLE	Unique ID for a SLE
76	Validity trigger available	Indicates that the exchange manage the "validity trigger"  0: Not supported. 1: Supported 2: The Exchange manage the Stop, MIT and Trading phase trigger validity
77	New purge management	Indicates that the server manage the new workflow for the purge
78	Number of 24 hours horodatage	
79	24 hours horodatage	
80	LSE - Hidden specification	ONLY FOR LSE: Indicates that the Hidden order limit is managed by the AP only for Day,Preopen,auction,onclick,gtc AND Pegged mid price by the AP and not GLTS
81	Manual command authorize	Indicates that the manual commands are authorize  1: Supported 0: Not supported
82	Native global cancellation	A new tag is to be added to the service request to indicate whether the market natively supports globalcancellation or not. This information will be used by the GLWIN to present the user with an option to send a global cancelation directly to the market.

		1: Supported 0: Not supported
83	Serialized Command	Indicates that the SLE manages the linked commands  1: Supported 0: Not supported
84	Number of client tags	Indicates the number of fields managed for this client
85	Client tags	Field to send for this client
86	Force GLTS	Indicates that the field #889 is managed by the server
87	Supported Peg type	Indicates the peg type supported
88	Permissioning and supervision	Indicates if the permissioning is allowed 1: Enable 2: Disable
89	Cancel the remaining child orders	Cancel the remaining child orders on the market and the Approve and Adjust to the best Reduced Quantity
90	Connected Server ID	used to identify subNode of all connected SLE
91	Manage order to be confirm	Manage order to be confirm
92	Cancel child orders	possibility to cancel orders on natives SLE
93	Combine dealing reporting	Ability to combine client orders in dealing/reporting status. 0: Not available 1: Available to combine
94	STP DMA	Allowing user to specify STPDMA flag during order combining operation.
95	Cross Creation Type	New Cross Management  1: One side only 2: Double side only 3: Double side and one side supported 4: Not allowed
96	Cross Update Type	Update Cross Management  1: One side only 2: Double side only 3: Double side and one side supported 4: Not allowed
97	Cross Cancel Type	Cancel Cross Management  1: One side only 2: Double side only 3: Double side and one side supported 4: Not allowed
98	Audit trail consultation	Audit trail consultation request available
99	Compressed Consultation	Activate the reply mode on the request 2968
100	Allow Undo sales complete function	Need to activate the undo sales complete function
101	Trigger in ms	Trigger in millisecond manages by GLTS
102	Slice available	Indicates the ability to slice orders  0: Slice is not available 1: Slice is available
103	New Execution Report Management	Indicates if the SOM manages the news fields 968 and 969
104	Manage New Index	Used to Manage new index for DB compression 0: Manage New Index Not Available 1: Manage New Index Available

105	Sales Trader Group Indicator	Used for OMS to tell whether or not to treat a group of Sales Trader as sales users.  0: DO NOT manage Manage Sales Trader Group as Sales Users 1: Manage Sales Trader Group as Sales Users
106	Changes Managed by SOM	Indicate the changes that are managed by the server  2B Dealer Release - Breakdown 4B On demand - Breakdown 5A Buffered X minutes - Aggregated 7A Every shares - Aggregated 1A Real time - Aggregated 7B Every shares - Breakdown 2A Dealer Release - Aggregated 5B Buffered X minutes - Breakdown 6A Every X percent - Aggregated 6B Every X percent - Breakdown 1B Real time - Breakdown
107	Client Generic Field Mgt	Client Generic Field Management (specific OMS)  2: Generic Field Cconfig Dict 1: Client Information
108	Extended Handling Instructions	Extended Handling Instructions used for Parent Orders  1: Yes for Ext. Hand. Instr. 0: Not to use seconds for GTT (format HH:MM)
109	GTT Use Seconds Flag	AP to indicate whether the seconds are managed or not for GTTs validity.  1: Supported 0: Not supported
110	Personnal Instruction Flag	To turn on this new personal instruction feature  1: Turn OFF personal instruction feature 0: Turn ON personal instruction feature
111	Auto Combine Order Flag	Used to combine all DMA orders with the same stock on the same side from the same client automatically and perform SalesComplete automatically  1: Allow the auto combination of orders 0: Auto combination of orders not allowed
112	Client order type	Indicates the type of client order (OMS)  3: Auto Fill and Booking 5: OBSOLETE Value (Ex Managed by System) 4: STP (for new system) 2: Auto Fill 1: STP (OMS order going directly to the Stock Exchange)

113	SalesOrderSplitFlag	To indicate VT that the Sales order splitting feature is enabled  0: Sales Order Splitting disable 1: Sales Order Splitting enable
114	Forward ACK Workflow Flag	This field indicates VT that the Forward Acknowledgment workflow feature is enabled  0: Forward ACK Workflow disable 1: Forward ACK Workflow enable
115	New Submit Workflow	Indicate VT that the new Submit workflow feature is enabled  0: New Submit Workflow Disable 1: New Submit Workflow Enabled
116	Is Visible Flag	Indicates whether a client order should be displayed in the OMSFE and VT or not. (specific EDA order)  0: Client Order NOT Visible 1: Client Order Visible
117	Dealer Release Sales Complete Mode	Dealer Release Sales Complete Mode (specific BOCOM)  1: New features enabled 0: New features disabled
118	Dealer Release Sales Complete Allocation Methods	Dealer Release Sales Complete Allocation Methods (specific BOCOM)  1: Prebooking 2: Default Booking Account
119	Dealer Release Sales Complete GDO Rollover	Dealer Release Sales Complete GDO Rollover (specific BOCOM)  2: Roll Over 1: Cut Off
120	Consultation Profile	To indicate Order book consultation mode  0: Order Book Consultation not available 2: Order Book set for trading 1: Order Book set for monitoring
121	Last Database Reply Index	Indicates the last Valdi trading server index stored in the reply database file, sent (ie replied) or not.
122	Match Combo Legs To Client Orders	Flag to indicate to Match Combo Legs To Client Orders  0: Match not allowed 1: Match enable
123	Order Book Consultation	Flag to indicate ValdiFIX that the Order Book consultation is enabled on Valdi OMS.  0: Order Book consultation Disabled on Valdi OMS. 1: Order Book consultation Enabled on Valdi OMS.
124	Server Type Connected	Identify the server type connected to the valdi trader station once  1: Valdi Trader Server connected

		4: Other server connected 3: GL OMS (CCM) connected 2: Valdi OMS (SOM V5) connected
125	OMS Spooling	OMS servers support spooling  0: Spooling disabled 1: Spooling enabled
126	Mandatory Sending Fields	List of mandatory V5 fields to send to OMS Server (filled with V5 ID separated by coma), for each new order command (SCPB automated STP routing)
127	Strategies Valdi OMS Flag	Indicates whether ValdiOMS allows strategy orders or not  0 Strategies NOT available on Valdi OMS 1 Strategies available on Valdi OMS
128	Check Account Amendment Rights Flag	To allow GL OMS to tell VT to use checking of Account amendment rights from the existing user bitmap (74).  0: Account amendment is always allowed in VT 1: VT will check user permission bit 74 to enable Account amendment
129	Average Price Mode	Field to enable or not the Average Price Mode for bulk orders
130	OMS Free Text Available	Indicates that the OMS freetext V5 and 9000 is available in this server version  1: Field unavailable 0: Field available
131	Permit blue windows	This field is used for Valdi Trader to open Blue Windows when it is connected to a GLOMS server  1: Blue Windows enabled 0: Blue windows disabled
132	Date of last database creation	Trading Server has to sent to client database last creation date/time. Format UTC ISO.
133	servers support GMT date without time (to be deprecated)	Bit for compatibility to tell clients that the server can receive date/time in GMT without a time
134	Even Bulk Distribution	Bulk order distribution mode  0: There is no Bulk order distrubution mode 1: Bulk order distrubution mode is activated.
135	Microseconds Managment	Use Microsecond for GTT format HHMMSSUUUUUU . This field concern the Expiry Time (order with GTT validity).  2: The microseconds are not managed for GTT validity orders. 1: The microseconds are managed for GTT validity orders.
136	Cascade Amend	Cascade amend is amend of client order, including child.  0: Cascade Amend is supported 1: Cascade Amend not supported

## 21. Data Used in Several Requests

0/B	User Number
	This field indicates the GL user number which identify the user User Number into [0-9999] For the request connection/disconnection, User Number is into [0-999]

1	Password
	This field is used to authenticate access

2	Reason
	This field indicates the reason for the refusal and respects following modulo rules.
0	Incorrect password
1	No more space in logical connection database
2	Incorrect format of logical connection request
3	Forbidden user number
4	Unknown user number
5	Forbidden brooker number
6	Unknown brooker number
7	User already connected
8	Connection trouble
9	Unknown receiver
	Reason can be equal to
<10	Message from P3
>=10 and <20	Message from SLE
>=20 and <30	Message from SLC
>=30 and <40	Message from GL Net
>=40 and <50	Message from Selector
	For the SLE V5, other reasons exist. These reasons are between [100-110]
100	Password expired
101	New password rejected : used to recently
102	New password rejected : too short
103	New password rejected : identical to the user



104	New password rejected : should contain at least one digit and one letter
105	New password rejected : more than 3 successive identical characters
106	Sender is not allowed to modify this password
107	Max number of attempts reached
111	No API licence

<b>C</b>	<b>Request category</b>
This field indicates the order type	
A	Trade Out The counter
C	Combined order
D	Price request
F	Market maker
O	Single order
S	Care Order

<b>D1</b>	<b>Command</b>
This field gives the type of the command	
0	New order
1	Cancel order
2	Update order
4	Cancel execution
5	Overall cancel
6	Release order
8	M.I.T
A	Overall cancel order

<b>G</b>	<b>Stockcode</b>
This field identifies the instrument	

<b>E1</b>	<b>Reply acknowledgement</b>
Subscription of acknowledgement	
0	No
1	Yes

<b>E2</b>	<b>Reply reject</b>
Subscription of reject	
0	No
1	Yes

<b>E3</b>	<b>Reply exchange reject</b>
Subscription of exchange reject	

0	No
1	Yes

<b>E4</b>	<b>Reply trade execution</b>
Subscription of trade execution	
0	No
1	Yes

<b>E5</b>	<b>Reply exchange message</b>
Subscription of exchange message	
0	No
1	Yes

<b>E6</b>	<b>Default reply type</b>
Always filled with "0"	

<b>E7</b>	<b>Reply inflected messages</b>
Subscription of inflected message	
0	No
1	Yes

<b>A</b>	<b>Chaining</b>
This field indicates if the response is the last one	
0	Last one
1	Otherwise

<b>D</b>	<b>Reply type</b>
This field indicates the reply type	
A	Exchange acknowledgement
C	Exchange rejection
G	FIS Valdi TCC rejection
R	Trade execution
J	Exchange message number
L	Inflected message

<b>E</b>	<b>Index</b>
This field indicates the index of the response in the SLE Database	

<b>F</b>	<b>Number of replies</b>
This field indicates the number of replies	

<b>D2</b>	<b>Question</b>
This field describes the type of consultation	
1	N responses starting from index (index included)
2	N responses starting from the beginning
3	N responses before the index
4	N responses after the index
6	Last response

<b>M</b>	<b>Message type</b>
This field indicates the type of order created	
Q	Quote
O	Simple order
L	Linked order
C	Combined order
X	Cross order

<b>N1</b>	<b>Number of default data fields</b>
This field indicates the number of the last field coded	

<b>N2</b>	<b>Number of order</b>
This field indicates the number of order	

<b>L</b>	<b>Length of order</b>
This field indicates the length of the order	

## 21.1 Technical Fields:

All the following fields are technical fields and they are not part of the SLE bitmap. It is only present to allow FIS / FIX mapping.

Technical field Number (FID)	Technical field Label	DESCRIPTION
20005	Index Server	The index of the record in the database
20006	relatedOrder	The index of the related order in the order database
20014	commandIdSeed	An incremental counter of cmd Seed. It is assigned to each command when it's created.
20015	orderIdSeed	An incremental counter of order Seed. It is assigned to each order when it's created.
20016	prvCommand	The previous command if exists (default -1)
20019	cmdStatus	Indicates if the command is closed or not (SLE consider a command closed when it receives an ACK or reject ...)
20021	Mnemo	mnemo
20022	GLID	GLID
20023	Type Message	Message Type
20024	Class Order	Class Order
20025	Uti Number	User number
20058	eventIdSeed	An incremental counter common to cmd/reply databases. It is assigned to each record when it is created and it allows an absolute audit of the activity.
20059	recordTimeStamp	Recording time

## Data used and domain values

The SLE v3 API uses various data and domain values that will vary depending on the exchange that your API application connects to. In order to get exchange-specific information about those fields, please download the exchange specific API documents on FIS portal at:

<https://portal.sungardglobaltrading.com/intranet/valdi/displayGIApi>

