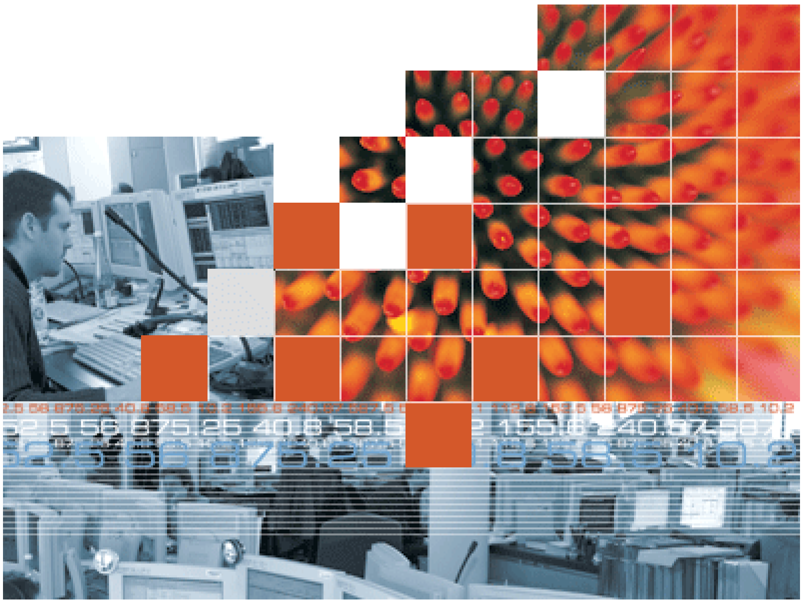
Description of the GL SLC API V5



Versions

Version	40
Date	January 2008
Author	FOR
Object	Add 4 fields in the “instrument information” request. #198 : Average daily spread #200 : Average Daily trade size #201 : Average number of trades per minute #202 : Averga edaily volume

Version	41
Date	January 2008
Author	FOR
Object	Add a field in the “Stock watch” request. #224: Instrument restriction. #134 : Cabinet price

Version	42
Date	April 2008
Author	FOR
Object	Add new field in the strategy dictionary (tag #10)

Version	43
Date	April 2008
Author	S. BENHAMIDA
Object	Remove the value ‘APE’ "Opening phase" from the field “Trading phase” for AFFARI exchange.

Version	44
Date	April 2008
Author	S. BENHAMIDA
Object	Addition of more values in the field #104.

Version	45

Date	May 2008
Author	FOR
Object	Addition of MIC code in the carval request.

Version	46
Date	May 2008
Author	FOR
Object	Add section into the news request (Request 5033) for the news used by GLTS.

Version	47
Date	June 2008
Author	FOR
Object	Add strategy type list

Version	48
Date	July 2008
Author	FOR
Object	Add two new fields into the carval request: 210 : BP flags 211 : BP rating

Version	49
Date	Septmber 2008
Author	FOR
Object	Add 3 new fields into the carval request: 212 : Barrier price 213 : Institutional flag 214 : Real stockname

Version	50
Date	September 2008
Author	FOR
Object	Add 3 new values for the field 102 of the carval request

Version	51
Date	September 2008
Author	FOR

Object	Add a new value for the field Transaction type details

Version	52
Date	October 2008
Author	FOR
Object	Add a new value for the field "Corporate flag news"

Version	53
Date	January 2009
Author	FOR
Object	Add new field for the request 5144 or 5228: Positioon 216 to 222

Version	54
Date	February 2009
Author	FOR
Object	Add new field for the request 5144 or 5228: Position 224 and 225 Add the value #J "Dark pool" for the field #73 of the stockwatch

Version	55
Date	February 2009
Author	FOR
Object	Add new values for the field #104 Add the trading phase for the MILTE exchange

Version	56
Date	February 2009
Author	FOR
Object	Add the trading phase for SIBE

Version	57
Date	March 2009
Author	FOR
Object	Add a new suspension indicator for Euronext Add suspension indicator for ASE

Version	58
Date	March 2009

Author	FOR
Object	Add fields “margin type” and “Loan type” into the dic-X request Add field #227 “Quantity of the previous day” in the carval request Add the trading phase and suspension indicator for TASE.

Version	59
Date	March 2009
Author	FOR
Object	Add suspension indicator and trading phase for HIMTF

Version	60
Date	March 2009
Author	FOR
Object	Add the news origin for TASEC & TASED

Version	61
Date	March 2009
Author	FOR
Object	Add a new transaction type ‘Lit pool”

Version	62
Date	March 2009
Author	FOR
Object	Add new source ID for AMMAN Add trading phase for WSE Review of the news source

Version	63
Date	April 2009
Author	FOR
Object	Add values for the fields #212 and #213 of the request 1000

Version	64
Date	April 2009
Author	FOR
Object	Add values for the fields #13 and #140 for SWXess

Version	65
Date	May 2009
Author	FOR
Object	Add new trading phase for SWXess

Version	66
Date	May 2009
Author	FOR
Object	Add new value for the field #142 of the CARVAL. Value D : no liquid Field #130 of the MR becomes #163

Version	67
Date	June 2009
Author	FOR
Object	Add new field #228 in the request 5144 and 5228

Version	68
Date	June 2009
Author	FOR
Object	_ Add new value for the field #104 of the instrument information request. _ Change the value of the suspension indicator and trading phase for SWXess

Version	69
Date	June 2009
Author	FOR
Object	_ Remove the request “New stock watch”

Version	70
Date	September 2009
Author	FOR
Object	_ Add new values for the field MR #104

Version	71
Date	September 2009
Author	FOR

Object	_ Add new connection reject codes

Version	72
Date	October 2009
Author	FOR
Object	_ Add new fields “trade high yield” and “trade low yield”

Version	73
Date	October 2009
Author	FOR
Object	_ Add new fields in the MLP request

Version	74
Date	October 2009
Author	FOR
Object	_ Add five trading phases for VIRT-X _ Add field #232 “Real GLID ISIN” in the carval request _ Add fields #80 to #85 into the dic-x request

Version	75
Date	October 2009
Author	FOR
Object	_ Add fields for the request 5256

Version	76
Date	October 2009
Author	FOR
Object	_ Add field #233 for the request 5228 _ Add field #30 for the request 5045

Version	77
Date	November 2009
Author	FOR
Object	_ Add suspension indiactor for Xetra _ Add trading phase for Xetra

Version	78

Date	December 2009
Author	S. BENHAMIDA
Object	Add some trading phase for LIFFE exchange

Version	79
Date	April 2010
Author	FOR
Object	_ Add fields in the carval request: 247 to 256

Version	80
Date	April 2010
Author	FOR
Object	_ Add new suspension indicator for UTP

Version	81
Date	July 2010
Author	FOR
Object	_ Add new fields for the DIC-X request (positions 86 to 90) _ Add new fields for the CARVAL requests (positions 256 to 309) _ Add new fields for the SERVICES request (positions 19 to 21)

Version	82
Date	July 2010
Author	FOR
Object	_ Add tag #26 for the connection request 1100

Version	83
Date	July 2010
Author	FOR
Object	_ Change definition of the field #116 of the MR

Version	84
Date	July 2010
Author	FOR
Object	_ Update the values of the field 10 of the MO

Version	85

Date	July 2010
Author	FOR
Object	_ Add new value for the field 154 of the MR

Version	86
Date	October 2010
Author	FOR
Object	Add suspension indicator for SFE

Version	87
Date	October 2010
Author	FOR
Object	Add new value for the field #73 of the MR Add new values for the field #104 of the MR Add new values for the field #152 of the MR Add new values for the field #66 of the CARVAL Add new values for the field #104 of the CARVAL Add trading phase for Budapest Add suspension indiactor for Budapest Add field #310 to #314 for the CARVAL request

Contents

How is this document organised

This document is made up of three sections.

- ✓ The first section examines the types of variables which can be used.
- ✓ The second section explores the message format. It describes the cinematic and the format of each request. It describes also the domain values of each field.
- ✓ The third section gives some remarks

Encoding type

In GL API messages variables can take one of the five following forms:

GL coding rule

✓ GL Format

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

The length is calculated as following:

Contains the value + 32 in ASCII

E.g length = 7

First byte = 7 + 32 = 39 = « ‘ »

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

E.g value = FTE

First byte = 3 + 32 = 35 = « # »

Rest = « FTE »

So the field = « #FTE »

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

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

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

✓ GL_C : Fixed length coded avers one byte.
Contains the value + 32
E.g. value = 7
Field = 7+32=39= « ’ »

GLID

All the SLC V5 requests use a particular field: The GLID.

The GLID indicates the couple exchanges-markets. It always follows this format:

GLID:

[EEEE] :Exchange

[SS] : Source

[MMM] : market

[SSS] : Sub-market

The domain's values for exchange-market-source can be finding in the licsym.ini file.

For example: The GLID to Paris –Cash is: 000100002000

Message Format

Message Structure

A GL message is a string of variable length in ASCII 8-bit format that 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

LG

The LG section gives 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]

Header

The header is of a standard fixed length of 32 bytes.

Remark: The format of the header is the same for SLC V4, SLC V5, SLE V4, SLE V5 and P3 V5.

Only the API version field changes.

For SLC V5, this field must be filled with « 0 »

Type	Width	Field
BINARY	1	STX = 2
ASCII	1	API version **« 0 » for SLC V5**
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

Data

It's this part which is described in the section "SLC requests".

On some requests this part has a little header with particular datas.

Footer

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

Remark: The format of the footer is the same for SLC V4, SLC V5, SLE V4, SLE V5 and P3 V5.

Type	Width	Field
FILLER	2	Filler
BINARY	1	ETX = 3

Mechanism of the data feed

The rule

Each type of the request describes in this document follows this rule:

- If [Request number] % 4 = **0** It's a **snapshot** request
- If [Request number] % 4 = **1** It's a **refreshed** request
- If [Request number] % 4 = **2** It's a **stop refresh** request
- If [Request number] % 4 = **3** It's a **real time** request

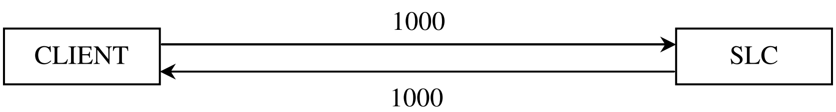
Example

Example with the request "Stock Watch"

Snapshot

If you send a request Stock Watch **snapshot, request 1000** you will receive only a reply Stock Watch, **request 1000**.

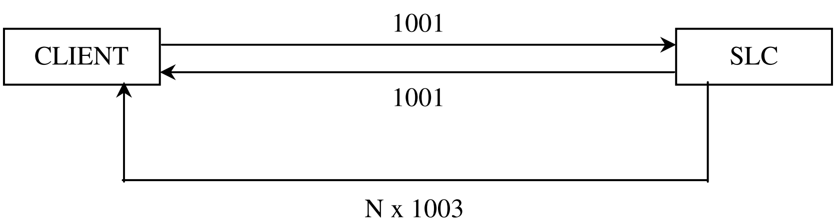
Here, 1000 % 4 = 0. So it's a snapshot request



Refreshed + Real time

If you send a request Stcok Watch **refreshed, request 1001**, you will receive a reply Stock Watch, **request 1001** and **several real time reply, requests 1003**.

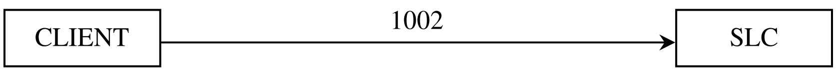
Here, 1001 % 4 = 1. So it's a refreshed request



Stop refreshed

You can stop the real time reply by sending a request Stock Watch **Stop refresh, request 1002**.

Here, 1002 % 4 = 2. So it's a stop refreshed request



Exception

Two exceptions prove the rule. It's the requests for the news and the resquest price enquiry.

News

Requests for the news are cutting in 2 parts, the title and the text.

The requests for the title are:

- 5033 for the **refreshed** request
- 5034 for the **stop refresh** request
- 5035 for the **real time** request

The request for the text is:

- 5032 for the **snapshot** request

Price enquiry

For this request, when you send the refresh request 1097, you **never** receive a snapshot.

SLC Requets

Legend used

In bleu, you have the format of the requests send by the client to the server.

Question

In yellow, you have the format of the requests send by the server to the client.

Reply

In gray, you have the field which aren't available owing to the requets format

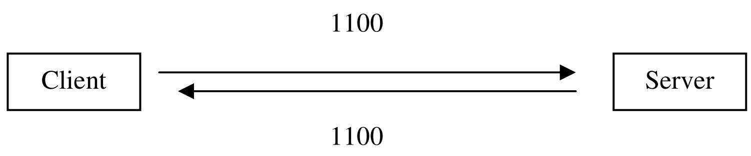
In green, you have the "header" of the data part.

In brown, you have a little header for requests which have repeated section.

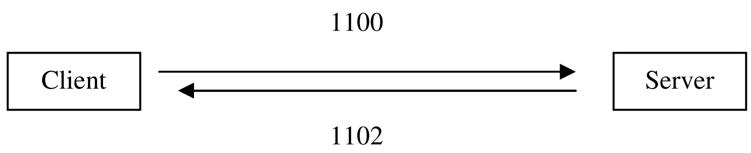
Logical Connection (1100-1102)

Mechanism of logical Connection

Connection accepted



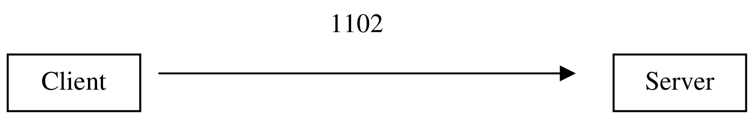
Connection Refused



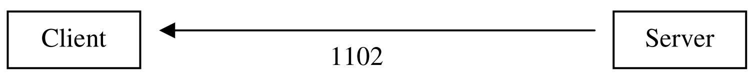
Warning: Since the version 10.1 it is mandatory to send the username and password. The username is the tag #26 of the request 1100. See format below.

Logical disconnection mechanism.

Volontary disconnection:



Unvolontary disconnection:



Format of the request 1100-1102

Position	Name	Type	Codage	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	

Position	Name	Type	Codage	Max length	Rep1
Reply					
0	User Number	INT	ASCII	3	
1	Password	CHAR	ASCII	16	
2	Reason	INT	GL_C	1	
10	Key	CHAR	GL	X	**Number of key time**
11	Value	CHAR	GL	X	

Datas used in requests

0	**User Number**
This field isn't used for the SLC. Set it with blanks	

1	**Password**
This field isn't used for the SLC. Set it with blanks	

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
>=20 and <30	Message from SLC
>=30 and <40	Message from GL Net
52	Bad password
53	Max ID reached

55	Wait disconnection
59	Already connected

	Key / Value	
Following the key, these fields allow to enter different values		
Key	Usage	Commentary
15	Server version	Server version
26	Username	Connection ID

StockWatch (1000–1001–1002–1003) [MR]

Description

The stockwatch or stock synthesis provides basic information on a stock, as label, mnemonic, quantities, prices …

Format of the request 1000-1001

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	7
H1	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length
Reply				
H0	Chaining	NUM	ASCII	1
H1	GLID + Stockcode	CHAR	GL	X
H2	Filler	FILLER	FILLER	7
0	Bid quantity	NUM	GL	X
1	Bid price	CHAR	GL	X
2	Ask price	CHAR	GL	X
3	Ask quantity	NUM	GL	X
4	Last traded price	NUM	GL	X
5	Last traded quantity	NUM	GL	X
6	Last trade time	CHAR	GL	X
7				
8	Percentage variation	CHAR	GL	X
9	Total quantity exchanged	NUM	GL	X
10	Opening price	NUM	GL	X
11	High	NUM	GL	X
12	Low	NUM	GL	X
13	Suspension indicator	CHAR	GL	X
14	Variation sign	CHAR	GL	X
15				
16	Closing price	NUM	GL	X
17	Minimum lot	NUM	GL	X
18	Proportional average price	NUM	GL	X
19	Cumulative call	NUM	GL	X
20	Cumulative put	NUM	GL	X
21	Open position	NUM	GL	X
22	Upper reservation level	NUM	GL	X
23				
24	Lower reservation level	NUM	GL	X
25	Buy broker code	CHAR	GL	X
26	Sell broker code	CHAR	GL	X

Position	Name	Type	Codage	Length
27	Pips Size	NUM	GL	X
28	Maximum Spread	NUM	GL	X
29	Number of trades	NUM	GL	X
30	Number of messages	NUM	GL	X
31				
32	Maximum Spread Floor	NUM	GL	X
33	Market	CHAR	GL	X
34	Stock name	CHAR	GL	X
35	Execution venue	CHAR	GL	X
36	Place of quotation	CHAR	GL	X
37	Group number	CHAR	GL	X
38	Proportional coefficient	NUM	GL	X
39				
40	Proportional coefficient 2	NUM	GL	X
41	Number of decimals	NUM	GL	X
42	Local code	CHAR	GL	X
43	Clearing price / Settlement price	NUM	GL	X
44	Amount Exchanged	NUM	GL	X
45	Number of lots negotiated	NUM	GL	X
46	Date of quotation	CHAR	GL	X
47				
48	Date of emission	CHAR	GL	X
49	Quantity buy Market maker	NUM	GL	X
50	Price buy Market maker	NUM	GL	X
51	Price sell Market maker	NUM	GL	X
52	Quantity sell market maker	NUM	GL	X
53	Adjustment coefficient	NUM	GL	X
54	Second bitmap	NUM	GL	X
55				
56	Time of quotation resumption	CHAR	GL	X
57	Native name	NUM	GL	X
58	Native name charset	NUM	GL	X
59	Transaction indicator buy	CHAR	GL	X
60	Transaction indicator sell	CHAR	GL	X
61	Account order type buy	CHAR	GL	X
62	Account order type sell	CHAR	GL	X
63				
64	Theoretical opening price	NUM	GL	X
65	Time of oldest order at best buy	CHAR	GL	X
66	Time of oldest order at best sell	CHAR	GL	X
67	Transaction number	NUM	GL	X
68	Theoretical opening quantity	NUM	GL	X
69	Country code	CHAR	GL	X
70	Currency	CHAR	GL	X
71				
72	Market sector code	CHAR	GL	X
73	Transaction type	CHAR	GL	X
74	Transaction information	CHAR	GL	X
75	Trade indicator	CHAR	GL	X
76	Theoretical opening variation	NUM	GL	X
77	Minimum order size principal	NUM	GL	X

Position	Name	Type	Codage	Length
78	Minimum order size broker	NUM	GL	X
79				
80	Maximum order size principal	NUM	GL	X
81	Maximum order size broker	NUM	GL	X
82	Tick size	NUM	GL	X
83	Normal Market Size (NMS)	NUM	GL	X
84	Last open price	NUM	GL	X
85	Indicator 1	CHAR	GL	X
86	Last price ACT	NUM	GL	X
87				
88	ISIN code	CHAR	GL	X
89	Free settlement delay	NUM	GL	X
90	Off book money flow	NUM	GL	X
91	All trade VWAP	NUM	GL	X
92	Time weighted average spread	NUM	GL	X
93	Value not executed buy side	NUM	GL	X
94	Value not executed sell side	NUM	GL	X
95				
96	Middle high	NUM	GL	X
97	Middle low	NUM	GL	X
98	Previous close	NUM	GL	X
99	Last quantity ACT	NUM	GL	X
100	Last ACT transaction time	CHAR	GL	X
101	Type of pricing	CHAR	GL	X
102	Strike	NUM	GL	X
103				
104	Type value	CHAR	GL	X
105	Support value 1 underlying options	CHAR	GL	X
106	Support value 2 underlying options	CHAR	GL	X
107	Multiplier coefficient underlying value 1	NUM	GL	X
108	Multiplier coefficient underlying value 2	NUM	GL	X
109	Expiry date	CHAR	GL	X
110	Clearing price date	CHAR	GL	X
111				
112	Clearing price type	CHAR	GL	X
113	Category code credit	CHAR	GL	X
114	Delta	NUM	GL	X
115	Marging rate	NUM	GL	X
116	Market depth broadcasting mode	CHAR	GL	X
117	Type last price	CHAR	GL	X
118	Last price	NUM	GL	X
119				
120	Type last higher price	CHAR	GL	X
121	Last higher price	NUM	GL	X
122	Type last lower price	CHAR	GL	X
123	Last lower price	NUM	GL	X
124	Type of variation	CHAR	GL	X
125	Last variation	NUM	GL	X
126	Original place	CHAR	GL	X
127				
128	Number of ask prices	NUM	GL	X

Position	Name	Type	Codage	Length
129	System date	CHAR	GL	X
130	Clean flag	CHAR	GL	X
131	Accounting treatment	CHAR	GL	X
132	Official quotation	CHAR	GL	X
133	Specialist agent	CHAR	GL	X
134	Not used		GL	X
135				
136	Nominal Value	NUM	GL	X
137	Implied buy quantity	NUM	GL	X
138	Implied sell quantity	NUM	GL	X
139	SLE code	CHAR	GL	X
140	Trading Phase	CHAR	GL	X
141	Traded Indicator	CHAR	GL	X
142	Surplus quantity	NUM	GL	X
143				
144	Extended auction call phase	CHAR	GL	X
145	Close 2	CHAR	GL	X
146	Equities PE Ratio	NUM	GL	X
147	Phase hour	CHAR	GL	X
148	GLID + Old instrument	CHAR	GL	X
149	GLID + Underlying	CHAR	GL	X
150	Negotiation Code	CHAR	GL	X
151				
152	Type of expression unit	CHAR	GL	X
153	Reference price	NUM	GL	X
154	Type reference price	CHAR	GL	X
155	Flag bid hidden	CHAR	GL	X
156	Flag ask Hidden	CHAR	GL	X
157	Minimum hidden size capital	NUM	GL	X
158	Total quantity ACT	NUM	GL	X
159				
160	VWAP	NUM	GL	X
161	Future leg quantity bid	NUM	GL	X
162	Future leg quantity ask	NUM	GL	X
163	Trade flag		GL	X
164	Not used		GL	X
165	Ask status	CHAR	GL	X
166	Bid status	CHAR	GL	X
167				
168	Quantity total bid	NUM	GL	X
169	Quantity total ask	NUM	GL	X
170	Theoretical opening price	CHAR	GL	X
171	Information on the closing price	CHAR	GL	X
172	Factor price	NUM	GL	X
173	Hour last price	CHAR	GL	X
174	Future leg last price	NUM	GL	X
175				
176	GLIC	CHAR	GL	X
177	Middle yield	NUM	GL	X
178	Bid yield	NUM	GL	X
179	Ask yield	NUM	GL	X

Position	Name	Type	Codage	Length
180	Tick size ID	NUM	GL	X
181	Serie C	CHAR	GL	X
182	ACT after hour	CHAR	GL	X
183				
184	House bid quantity	NUM	GL	X
185	House bid price	NUM	GL	X
186	House ask price	NUM	GL	X
187	House ask quantity	NUM	GL	X
188	Transaction type details	CHAR	GL	X
189	SLC reference	NUM	GL	X
190	Mid price	NUM	GL	X
191				
192	Quote spread multiplier	NUM	GL	X
193	Corporate flag news	CHAR	GL	X
194	Quotes number	NUM	GL	X
195	Floor bid	NUM	GL	X
196	Floor ask	NUM	GL	X
197	Short sell flag	CHAR	GL	X
198	Short sell price	NUM	GL	X
199				
200	Off-exchange open price	NUM	GL	X
201	Off-exchange High	NUM	GL	X
202	Off-exchange Low	NUM	GL	X
203	Auction period	NUM	GL	X
204	Settlement period	NUM	GL	X
205	Buy broker code Market maker	CHAR	GL	X
206	Sell broker code Market maker	CHAR	GL	X
207				
208	Trade location	CHAR	GL	X
209	Tick value	NUM	GL	X
210	Second lower bound	NUM	GL	X
211	Second upper bound	NUM	GL	X
212	Bid location	CHAR	GL	X
213	Ask location	CHAR	GL	X
214	Primary exchange bid quantity	NUM	GL	X
215				
216	Primary exchange bid price	NUM	GL	X
217	Primary exchange ask price	NUM	GL	X
218	Primary exchange ask quantity	NUM	GL	X
219	Primary exchange volume	NUM	GL	X
220	OTC Total quantity	NUM	GL	X
221	Lot size	NUM	GL	X
222	Contract Size	NUM	GL	X
223				
224	Instrument restriction	CHAR	GL	X

Format of the request 1002

Position	Name	Type	Codage	Length

Question					
H0	GLID + Stockcode	CHAR	GL		X

Format of the request 1003

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Refreshed field number	NUM	GL_C	1	**N times**
H2	Refreshed field	CHAR	GL	X	

The field "Refreshed **Field Number**" contains field numbers described in the table of Replies below.

The sequence "Refreshed **Field Number, Refreshed Field**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

Datas used in requests

	GLID + Stockcode
	This field indicates the instrument The GLID allows to identify the exchange and the market. The format is : **Exchange (4)Source (2) Market (3) Sub market (3)** You can find the values for the fields exchange and market into the file licsym.ini.

	Chaining
	This field indicates if the response is the last one
0	Last one
1	Otherwise

0	**Bid quantity**
	Quantity of the best bid price for the instrument

1	**Bid price**

Best bid price for the instrument. This field can also contains a character which indicates a modality	
B	Any price
M	Market
O	Opening

2	**Ask price**
Best ask price for the instrument This field can also contains a character which indicates a modality	
B	Any price
M	Market
O	Opening

3	**Ask quantity**
Quantity of the best ask price for the instrument	

4	**Last traded price**
Last trade for the instrument	

5	**Last traded quantity**
Traded quantity of the last trade for the instrument	

6	**Last trade time**
Time of the last trade for the instrument	

8	**Percentage variation**
It is calculated as following : (Last traded price – clearing price) / clearing price	

9	**Total quantity exchanged**
Total volume traded for the instrument	

10	**Opening price**
Opening price for the instrument	

11	High
Highest price traded	

12	Low
Lowest price traded	

13	Suspension indicator
State of the market This field is formed of 2 bytes : The first byte contains the quotation group. The second byte contains the group state. **Warning :** The domain values is different according to the exchange	

14	Variation sign
This field indicates if the difference of price between the last trade and the previous one is positive or negative This field can contains Hexa values	
18	Indicates +
19	Indicates -

16	Closing price
Last price traded for the instrument	

17	Minimum lot
Minimal quantity has to respect during the negotiation	

18	Proportionnal average price
Two cases are possible : • This price is broadcast by the exchange • This price is calculated by the SLC. In this case the OTC orders aren't used for the calculation	

19	Cumulative call
Total calls traded for underlying instrument	

20	Cumulative put
Total puts traded for underlying instrument	

21	Open position
This field indicates the number of open position. For the option, it's the difference between the puts and the calls on an instrument	

22	Upper reservation level
Upper level of the permitted interval for the instrument price	

24	Lower reservation level
Lower level of the permitted interval for the instrument price	

25	Buy broker code
If the market isn't anonymous, this field indicates the broker code for the bid price	

26	Sell broker code
If the market isn't anonymous, this field indicates the broker code for the ask price	

27	Pips Size
Determines which significant figures of a FX Spot instrument price should be treated and displayed as pips and fractional pips. Specified as <# significant digits for large pips display>.<# decimal place for pips units> Examples of use: Given a FX Pips Size of "2.4" for EUR/USD, the displayed pips for a price of 1.32565 is given by (using C++) : (1.32565 * 10^4) % 10^2 = 56.5	

28	Maximum Spread
The maximum spread is used for the calculation for the price.	

29	Number of trades
Total trades for the instrument	

30	Number of messages
Number of messages	

32	Maximum Spread Floor.
If the Spread is smaller than a threshold it is the maximum spread floor which it is used as maximum value	

33	Market
Market where the instrument is listed	

34	Stock name
Instrument name	

35	Execution Venue
For MIFID, this field indicates the execution venue	

36	Place of quotation
Place where the instrument is listed	

37	Group number
Group where the instrument is listed	

38	Proportional coefficient
Portion of the instrument into the index	

40	Proportional coefficient 2
Portion of the instrument into a second index	

41	Number of decimals
This field indicates the number of decimals possible for the price	

42	Local code
Local code	

43	Clearing price / Settlement price
The average price that a contract trades at the open and then at the close from each trading day.	

44	Amount exchanged
This field is calculated as following : $\sum Last\_price * Last\_quantity$	

45	Number of lots negotiated
Number of lots negotiated	

46	Date of quotation
Last date known for a trade or last date known with a price, excepted the current day The format is YYYYMMDD	

48	Date of emission
Date of emission for the stock The format is YYYYMMDD **Warning : This field is used only for the prize list**	

49	Quantity buy Market maker
Quantity of the best bid price displays by a market maker for the instrument	

50	Price buy Market maker
Best bid price for the instrument displays by a market maker	

51	Price sell Market maker
Best sell price for the instrument displays by a market maker	

52	Quantity sell Market maker
Quantity of the best sell price displays by a market maker for the instrument	

53	Adjustment coefficient
The adjustment coefficient allows to compare the price of an instrument before and after an operation which modifies the value of the instrument	

54	Second bitmap
Used to indicate that a second bitmap is used. **Internal field**	

56	Time of quotation resumption
Time planned for the reopening after the suspension	

57	Native name
Stock name in native language	

58	Native name charset
Charset which can be used to display the native name	

59	Transaction indicator buy
Transaction indicator buy	

60	Transaction indicator sell
Transaction indicator sell	

61	Account order type buy
Account order type buy	

62	Account order type sell
Account order type sell	

64	Theoretical opening price
Theoretical opening price displays the price while in the pre-opening state	

65	Time of oldest order at best buy

Time of the high The format is HHMMSS

66	Time of oldest order at best sell
Time of the low The format is HHMMSS	

67	Transaction number
Number gives by the exchange at each transaction Only, if the exchange gives this information	

68	Theoretical opening quantity
Theoretical opening quantity displays the quantity while in the pre-opening state	

69	Country code
Country code for the instrument	

70	Currency
Currency of quotation for the instrument	

72	Market sector code
Sector of activity for the instrument	

73	Transaction type
Transaction type	
	Automatic trade
A	Cancellation of trade
B	Book Normal transaction
C	Trade report Off-exchange transaction
D	Cross
E	Settlement
F	Floor
G	No Impact on Highest/lowest price
H	Off exchange trade cancellation
I	Trade on underlying composed by 2 strategies
J	Dark pool
K	Market maker
L	Trade on strategy underlying
M	Manual trades

N	Pre-open
O	Odd lots
P	Off-exchange on a previous day
R	Lit pool
S	Supervision
T	Negotiated deal
Q	Auction
U	Uncrosing Transaction during the pre-opening phase
X	Cancelled trade (Cross)
Y	Direct (Off-exchange cross)

74	**Transaction information**
Some information about the transaction. Dependent of the exchange	

75	**Trade indicator**
	Indicates what indicator have been set on the order
A	Amendment
B	Block trade delay
C	Cancellation
D	Other than current market price
N	Negotiated price
O	Confirmation
P	Portfolio trade

76	**Theoretical opening variation**
Difference in percentage between the TOP and the closing price	

77	**Minimum order size principal**
Minimum order size principal	

78	**Minimum order size broker**
Minimum order size broker	

80	**Maximum order size principal**
Maximum order size principal	

81	**Maximum order size broker**
Maximum order size broker	

82	Tick size
A minimum upward or downward movement in the price of a security **Remark:** If the request Tick size is used. This field is not used. To know if the request Tick size is used, see if the field #180 “tick size ID” is filled.	

83	Normal market size
Indicates the block size for an instrument	

84	Last open price
Opening price of the last auction for the instrument	

85	Indicator 1
This field is a flag **Warning :** The domain values is different according to the exchange	

86	Last price ACT
Last off exchange trade for the instrument	

88	ISIN code
ISIN code	

89	Free settlement delay
Settlement delay for the Termo on the trade The values are between [16-9999]	

90	Off book money flow
Money Flow is equal to the cumulative total value of executed Automatic and Manual trades in a Tradeable Instrument. Money Flow calculations are reset to zero at the start of each trading day	

91	All trade VWAP
The VWAP calculation takes into account any trade types	

92	Time weighted average spread
Average price on a time intervals	

93	Value not executed buy side
It's the capital stock for the buy orders residing on the order book	

94	Value not executed sell side
It's the capital stock for the sell orders residing on the order book	

96	Middle high
It's the (best bid price – best ask price) / 2 Middle high will be reset at the start of each day for each Tradable Instrument	

97	Middle low
It's the (lowest bid price – lowest ask price) / 2 Middle low will be reset at the start of each day for each Tradable Instrument	

98	Previous close
Closed price of the two days before	

99	Last quantity ACT
Traded quantity of the last off exchange trade for the instrument	

100	Last ACT transaction time
Indicates the last transaction time	

101	Type of pricing
This field indicates the type of maturity for an option	
A	American
B	Bermudes
E	European
O	Other

102	Strike
The stated price per share for which underlying stock may be purchased (for a call) or sold (for a put) by the option holder upon exercise of the option contract.	

104	Type of value
This field indicates the type of value	
A	Convertible
B	Covernment Security
C	American Call
D	CME Spread
E	Rights
F	Future
G	Fund (funds for placements/investissements or mutuels)
H	Covered Warrant Certification
I	Future indices
J	Combination (given by stratigies)
K	AUTONOMOUS REGIONS PUBLIC DEBT
L	PUBLIC INSTITUTIONS DEBT
M	MATIF Spread
N	GOVERNMENT BONDS (LONG TERM BONDS)
O	STRIPPED COUPON
P	American Put
Q	COMMERCIAL PAPER
R	TREASURY BILLS
S	Spread and Sprit
T	Settlement type
U	PRINCIPAL STRIPPED
V	CORPORATE BONDS (SHORT TERM BONDS)
W	CONVERTIBLE BONDS
X	European call
Y	European put
Z	MATADOR BONDS
0	CORPORATE BONDS (LONG TERM BONDS)
1	CORPORATE BONDS WITHOUT IRR CALCULATION
2	FINANCIAL INSTITUTIONS
3	Ordinary share
4	Preferred share
5	Saving share
6	Covertible saving
7	Subscription right
8	Closed end funds
9	Ordinary (OPA) share
a	Preferred (OPA) share
b	Saving (OPA) share
c	Convertible saving (OPA)
d	Warrant (OPA)
e	Closed end funds
f	Special share
g	Exchanges traded funds
h	ETC
i	Structured ETF
j	BOT

k	BTP
l	CTZ
m	CCT
n	CTE
o	CTO
p	Bonds
q	Asset backed securities
r	Eurobond
s	Foreign bonds
t	Boc
u	Foreign government bonds
v	BOP
w	Other international bonds
x	Credito opera pubbliche
y	Credito fondario
z	Plain vanilla covered warrants
!	If not defined correctly
#	Structured exotic warrants
?	Investment certificates CW
/	Leverage certificates CW
&	Ordinary share A
{	Ordinary share B
£	Compensation note
[	Mortgage Bond
%	MMTS Free Market
@	Investment certificates
$	Turbo certificates

105	Support value 1 underlying options
Indicates the underlying for an option	

106	Support value 2 underlying options
Indicates the underlying for an option	

107	Multiplier coefficient underlying value 1
Use if the ratio isn't 1	

108	Multiplier coefficient underlying value 2
Use if the ratio isn't 1	

109	Expiry date
Indicates the expiry date for a contract Format YYYYMMDD	

110	Clearing price date
Clearing price date	

112	Clearing price type
Clearing price type	

113	Category code credit
Category code linked at the underlying	

114	Delta
The ratio of change in the price of a derivative with the price of the underlying asset	

115	Marging rate
Uses to calculated the rate of cover	

116	Market depth broadcasting mode
How the market by order is broadcasting	
“”	Little pig
D	MO
S	Little pig

117	Type last price
Type last price	
A	Ask
B	Bid
S	Close

118	Last price
Last price	

120	Type last higher price
Type last higher price	

121	Last higher price
Last higher price	

122	Type last lower price
Type last lower price	

123	Last lower price
Last lower price	

124	Type of variation
Type of variation	

125	Last variation
This field indicates the difference of price between the last trade and the previous one.	

126	Original place
Indicates the original place for the stock	

128	Number of ask prices
This field indicates the number of ask price (RFQ) passed on the instrument	

129	System date
System date	

130	Clean flag
Technical field	

131	Accounting treatment
Accounting treatment	

132	Official quotation
Official quotation	

133	Specialist agent
Market maker on this stock	

136	Nominal value
It's the result of the division of the capital by the number of stocks	

137	Implied buy quantity
Strategy price in from the futures prices	

138	Implied sell quantity
Strategy price in from the futures prices	

139	SLE code
Used on the exchanges which are composed by several SLE servers. If a market is present on several servers, this flag allows to know where sent the message	
0	Futures
1	Options

140	Trading phase
Contains the code of the trading phase **Warning :** The domain values is different according to the exchange	

141	Traded indicator
Indicate if an instrument is tradable	
I	Tradable
E	Not tradable

142	Surplus quantity
This field contains the quantity which could be executed but for which it hasn't orders in the opposite side. Remark : if it's for a sell, this quantity is negative	

144	Extended auction call phase
Extended auction call phase	

145	Close 2

Contains the close indicator **Warning :** The domain values is different according to the exchange

146	Equities PE ratio
The ratio is calculated as following : Trading price / net profit by stock	

147	Phase hour
Start time of the current trading phase Format HHMMSS	

148	GLID + old instrument
Give the previous name and GLID for an instrument. This field allows to follow an instrument on a long time.	

149	GLID + underlying
GLID + underlying	

150	Negotiation code
For the OM exchange, this field contains the negociation key	

152	Type of expression unit
Type of expression unit	
1	By coin
2	In % of nominal
3	Yied
8	In kilogram
9	In once
10	variation

153	Reference price
If the instrument hasn't a price, this field indicates the price uses as reference price	

154	Type reference price
Indicates the type of price used as reference price	
L	Last
V	Valuation trade

155	Flag bid hidden
	Indicates if in the best bid price, it has a diplay quantity
H	Hidden
	No

156	Flag ask hidden
	Indicates if in the best ask price, it has a display quantity
H	Hidden
	No

157	Minimum hidden size capital
	Minimum capital for a display order

158	Total quantity ACT
	Total volume traded off exchange for the instrument

160	VWAP
	Weighted average price It's the VWAP given by the exchange

161	Future leg quantity bid
	Future leg quantity bid

162	Future leg quantity ask
	Future leg quantity ask

163	Trade flag
	MIFID field. This field indicatesthe trade type. Several types can be broadcasted. In this case ';' separated them.

165	Ask status
	Define the type of the ask
	Normal
0	Pre-opening
2	Market quote
3	Special quote

4	Attention quote
5	Finale quote
6	Quote omitted
7	Special quote before stoppage
8	Best quote before auction trading
9	Planned contract execution price before auction trading

166	**Bid status**
Define the type of the bid	
	Normal
0	Pre-opening
2	Market quote
3	Special quote
4	Attention quote
5	Finale quote
6	Quote omitted
7	Special quote before stoppage

168	**Quantity total bid**
Total bid quantity available beyond the limits broadcasted by the exchange	

169	**Quantity total ask**
Total ask quantity available beyond the limits broadcasted by the exchange	

170	**Theoretical opening price**
Theoretical opening price displays the price while in the pre-opening state When the price can't be calculated, the exchange sends an indication **Warning : This field is a string** The maximum length for this field is 35 characters	

171	**Information on the closing price**

The exchange can send information on the closing price. For examples : 1.) When the price can't be calculated, the exchange sends an indication 2.) When the closing price is broadcasted the exchange sends an indication **Warning : This field is a string** The maximum length for this field is 35 characters

172	Factor price
	This field is used for the trading. It allows converting the price broadcasted by the SLC at the exchange format.

173	Hour last price
	Hour last price Format HHMMSS

174	Future leg last price
	Indicates the price of the future in the case of a "Delta neutral trading product" (DNTP) strategy

176	GLIC
	Indicates the Reuters Instrument Code

177	Middle yield
	Middle range of the yield

178	Bid yield
	Yield per bid

179	Ask yield
	Yield per ask

180	Tick size ID

Indicates the ID of the tick size table associated. If this field is used, the tick size are manage by the request "tick size"

181	Serie C
Indicates the strikes in central series	

182	ACT after hour
Indicates that the block trade are authorized apart from the opening hour	

184	House bid quantity
Used for internal quote	

185	House bid price
Used for internal quote	

186	House ask price
Used for internal quote	

187	House ask quantity
Used for internal quote	

188	Transaction type details
Second indicator on the trade type This field is also into the new intraday request	
1	Block The sale or purchase of a large quantity of securities. In general, 10,000 shares of stock (not including penny stocks) or $200,000 worth of bonds would be considered a block trade
2	EFS A technique, analogous to an exchange of futures for physical (EFP) transaction used by banks to avoid taking physical deliver of commodities. A dealer takes the bank's futures positions into its own account and swaps the commodity return for a funding rate.
3	EFP Financial The exchange of a specified quantity of a cash commodity for an equivalent quantity of futures often done by two traders having opposite hedged positions that each wants to offset also called exchange against actuals exchange of

	spot exchange versus cash
4	EFS/EFP An EFP (EFS) is the exchange of a futures position for a physical (swap) position. With EFP (EFS) two agreeing parties switch cash (swap) and futures position through the Exchange
5	Contra A contra is a facility available on the TRS that is used to enable a trade or trades in any contract to be moved from one clearer to another subject to certain criteria. In certain circumstances the contra facility will also be used to delete ("bust") a trade
6	EFS/EFP/Contra
7	Cross Contra
8	Against actual Future and raw materiels in same time
9	Basis trade Future and Bond in same time
10	Prof trade
11	Order book auction
12	Order book matching
13	Trade conf trade
14	Reported trade
15	Post rec trade
16	Addressed offer
17	Nostro correction
18	One side trade reversal
19	Two sided trade reversal
20	Trade advise
21	Trade advise reversal
22	Non trading transaction
23	Non trading transaction reversal
24	Cross VWAP
25	Net Asset Value trade
26	IPO's trade
27	Internal trade
28	Guarantee trades
29	Block trade not garantee – TCS
30	Block trades Guarantee – TCS for future market
31	Public offer for sell
32	BISO
33	Mid point
34	Committed block
35	Committed

189	**SLC reference**
Used for MR/Intraday synchronization This field is also into the new intraday request	

190	**Middle price**
Indicates the average of the best limits (Best buy limit + Best sell limit) /2	

192	**Quote spread multiplier**
1	Mode 1
2	Mode 2
3	Mode 3

193	**Corporate flag news**
	This flag indicates if a news is available on this stock
A	Enhancement on the stock
L	Liquidity on smart pool

194	**Quotes number**
	Indicates the number of quotes available on the stock

195	**Floor bid**
	Bid price on the floor

196	**Floor ask**
	Ask price on the floor

197	**Short sell flag**
	Indicates the short sell situation
1	Short sale is possible at higher price
2	Possible at a lower price
	No restriction

198	**Short sell price**
	Indicates the reference price for the short selling

200	**Off-exchange open price**
	Open price for off-exchange

201	**Off-exchange High**
	High for off-exchange

202	**Off-exchange low**

Low for off-exchange

203	Auction number
Indicates the specific reference of the auction	

204	Settlement period
Indicates the settlement delay	

205	Buy broker code Market maker
Indicates the broker member code for the buy side	

206	Sell broker code Market maker
Indicates the broker member code for the sell side	

208	Trade location
Indicates where the order has been traded	

209	Tick value
Indicates the tick value. For example 1 tick = 0.05$	

210	Second lower bound
In case where the exchange broadcastes 2 min-max. This field indicates the second min	

211	Second upper bound
In case where the exchange broadcastes 2 min-max. This field indicates the second max	

212	Bid location
This field indicates which exchange is currently providing the National Best Bid	
A	American Stock Exchange
B	Boston Stock Exchange
C	National Stock Exchange
D	FINRA ADF
I	International Securities Exchange
M	Chicago Stock Exchange
N	New York Stock Exchange LLC

P	Archipelago/Pacific Exchange
Q	NASDAQ
W	Chicago Board Options Exchange
X	Philadelphia Stock Exchange
Z	BATS Exchange Inc

213	**Ask location**
This field indicates which exchange is currently providing the National Best Ask	
A	American Stock Exchange
B	Boston Stock Exchange
C	National Stock Exchange
D	FINRA ADF
I	International Securities Exchange
M	Chicago Stock Exchange
N	New York Stock Exchange LLC
P	Archipelago/Pacific Exchange
Q	NASDAQ
W	Chicago Board Options Exchange
X	Philadelphia Stock Exchange
Z	BATS Exchange Inc

214	**Primary exchange bid quantity**
Bid quantity on the instrument ‘s primary exchange (Nyse for IBM, Nasdaq for MSFT, etc …)	

216	**Primary exchange bid price**
Bid price on the instrument ‘s primary exchange (Nyse for IBM, Nasdaq for MSFT, etc …)	

217	**Primary exchange ask price**
Ask price on the instrument ‘s primary exchange (Nyse for IBM, Nasdaq for MSFT, etc …)	

218	**Primary exchange ask quantity**
Ask quantity on the instrument ‘s primary exchange (Nyse for IBM, Nasdaq for MSFT, etc …)	

219	**Primary exchange volume**
Total traded volume on the instrument’s primary exchange. (Nyse for IBM, Nasdaq for MSFT, etc …)	

220	**OTC total quantity**

OTC vwap

221	Exchange market size (EMS)
Lot size	

222	Contract Size
This field indicates the quotity for the trading ("quotité de négociation" in French)	

224	Instrument restriction
Only in the snapshot. First character indicates the level. Second character indicates the category. Possible value for the level are: 1-2-3-R The entire category must be in the msgrejet.dat file.	

Limits (1004-1005-1006-1007) [ML]

Description

The market by limits gives the best limits.

Format of the request 1004-1005

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	7
H1	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length	Rep
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Filler	FILLER	FILLER	7	
0	Average weighted quote price buy	NUM	GL	X	
1	Average weighted quote price sell	NUM	GL	X	
2	Average weighted quote volume	NUM	GL	X	
3+[7*(N times - 1)]	Bid number	NUM	GL	X	**5 times**
4+[7*(N times - 1)]	Bid quantity	NUM	GL	X	**5 times**
5+[7*(N times - 1)]	Bid price	NUM	GL	X	**5 times**
6+[7*(N times - 1)]	Ask price	NUM	GL	X	**5 times**
8+[7*(N times - 1)]	Ask quantity	NUM	GL	X	**5 times**
9+[7*(N times - 1)]	Ask number	NUM	GL	X	**5 times**

Format of the request 1006

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 1007

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Refreshed field number	NUM	GL_C	1	**N times**
H2	Refreshed field	CHAR	GL	X	

The field “Refreshed **Field Number**” contains field numbers described in the table of Replies below.

The sequence “Refreshed **Field Number, Refreshed Field**” is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The field “**Refreshed Field Number**” can contains the following values:

Field number	Name
0	Average weighted quote price buy
1	Average weighted quote price sell
2	Average weighted quote volume
3+[7*(Number of the limit - 1)]	Bid number
4+[7*(Number of the limit - 1)]	Bid quantity
5+[7*(Number of the limit - 1)]	Bid price
6+[7*(Number of the limit - 1)]	Ask price
8+[7*(Number of the limit - 1)]	Ask quantity
9+[7*(Number of the limit - 1)]	Ask number

Historical (1024) [HIS]

Format of the request 1024

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID + Stockcode	CHAR	GL	X
H2	Start date	CHAR	ASCII	8
H3	Filler	FILLER	FILLER	2

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Filler	FILLER	FILLER	1	
H3	Number of data	NUM	ASCII	5	
0	Date of quotation	CHAR	GL	X	**Number of data times**
1	Opening price	NUM	GL	X	
2	High	NUM	GL	X	
3	Low	NUM	GL	X	
4	Close	NUM	GL	X	
5	Volume	NUM	GL	X	

Intraday (1028) [INT]

Description

The intraday request gives the evolution of prices on a stock during the trading day.

Warning:

- There is no refresh for this request, but the refresh could be received in 1003 messages.
- The request "Compementary trades" can be use in additional of this one

Format of the request 1028

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X
H1	Filler	FILLER	FILLER	9
H2	Start date	CHAR	ASCII	8

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Number of data	NUM	ASCII	5	
0	Trade time	CHAR	GL	X	**Number of data times**
1	Trade quantity	NUM	GL	X	
2	Trade price	NUM	GL	X	
3	Buyer identification	CHAR	GL	X	
4	Seller identification	CHAR	GL	X	
5	Transaction type	CHAR	GL	X	
6	Transaction type details	CHAR	GL	X	
7					
8	Volatility	NUM	GL	X	
9	Indicator transaction buy	CHAR	GL	X	
10	Indicator transaction sell	CHAR	GL	X	
11	Code for technical origin buy	CHAR	GL	X	
12	Trade location	CHAR	GL	X	
13	Transation number	NUM	GL	X	
14	Free settlement delay	NUM	GL	X	
15					

Datas used in requests

5	Transaction type
Transaction type This field has the same domain values as the field 73 of the "stock watch" request	
	Automatic trade
A	Cancellation of trade
B	Book
C	Trade report
D	Cross
E	Settlement
F	Floor
G	No Impact on Highest/lowest price
H	Off-exchange trade cancellation
I	Trade on underlying composed by 2 strategies
K	Market maker
L	Trade on strategy underlying
M	Manual trades
P	Off-exchange on a previous day
S	Supervision
T	Negotiated deal
U	Uncrosing
X	Cancelled trade
Y	Direct (Off-exchange cross)

6	Transaction type details
This field has the same domain values as the field 188 of the "stock watch" request	

9	Indicator transaction buy
Indicates if the trade has been generated from a "Client" buy order or a "Non client" buy order. Available only in supervision mode	

10	Indicator transaction sell
Indicates if the trade has been generated from a "Client" buy order or a "Non client" buy order. Available only in supervision mode	

11	Code for technical origin buy
Indicates the technical origin the buy order has been entered at the member order entry application level Available only in supervision mode	
	Not provided

A	Other orders

12	Trade location
Samen definition as the field #208 of the stock watch request	

14	Free settlement delay
Settlement delay for the Termo on the trade The values are between [16-9999]	

Unknown stockcode (1044)

Description

If a request sent to the SLC is filled with non referenced market stock, the SLC will return a 1044 request with the name of the unknown value

Format of the request 1044

Position	Name	Type	Codage	Length
	Reply			
H0	GLID + Stockcode	CHAR	GL	X

This message is return by the SLC when it receives a request with an unknown StockCode.

Last trades (1048) [ECH]

Format of the request 1048

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	2
H1	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + stockcode	CHAR	GL	X	
H2	Filler	FILLER	FILLER	2	
0	Time of exchange	CHAR	GL	X	5 times
1	Quantity exchange	NUM	GL	X	
2	Prices	NUM	GL	X	
3	Broker buy	NUM	GL	X	
4	Broker sell	NUM	GL	X	
5	Transaction indicator buy	CHAR	GL	X	
6	Transaction indicator sell	CHAR	GL	X	
7					
8	Buy order account type	CHAR	GL	X	
9	Sell order account type	CHAR	GL	X	
10	Transaction number	CHAR	GL	X	
11	Market	NUM	GL	X	
12	Not used		GL	X	
13	Not used		GL	X	
14	Not used		GL	X	
15					

Market by order (1061-1062-1063) [MO]

Description

The market by orders gives information to display exchanges on a stock.

Warning: It's recommended that you ask for a higher degree of market by order than the client really needs. Because if you ask 50 best limits and if an order is cancelled inside these limits, the new market by order will be reduced to the 49 new best limits.

Format of the request 1061

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	3
H1	GLID + Stockcode	CHAR	GL	X
H2	Number of desired orders	NUM	ASCII	5
H3	Filler	FILLER	FILLER	5

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Filler	FILLER	FILLER	3	
H3	Number of buy limits	NUM	ASCII	5	
H4	Number of sell limits	NUM	ASCII	5	
0	Broker code	CHAR	GL	X	**Number of buy limits times**
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Not used		GL	X	
4	Hidden quantity	NUM	GL	X	
5	Stock exchange reference	CHAR	GL	X	
6	Remaining quantity	NUM	GL	X	
7					
8	Entry limit price	NUM	GL	X	
9	Client type	CHAR	GL	X	
10	Order type	CHAR	GL	X	
11	Order date	CHAR	GL	X	
12	Type	CHAR	GL	X	
13	Open flag	CHAR	GL	X	
14	Not used		GL	X	
15					
16	Order Hour	CHAR	GL	X	
17	Previous broker code	CHAR	GL	X	

Position	Name	Type	Codage	Length	Repetition
18	Previous order date	CHAR	GL	X	
19	Previous stock exchange reference	CHAR	GL	X	
20	Not used		GL	X	
21	Not used		GL	X	
22	Not used		GL	X	
23					
0	Broker code	CHAR	GL	X	Number of sell limits times
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Not used		GL	X	
4	Hidden quantity	NUM	GL	X	
5	Stock exchange reference	CHAR	GL	X	
6	Remaining quantity	NUM	GL	X	
7					
8	Entry limit price	NUM	GL	X	
9	Client type	CHAR	GL	X	
10	Order type	CHAR	GL	X	
11	Order date	CHAR	GL	X	
12	Type	CHAR	GL	X	
13	Open flag	CHAR	GL	X	
14	Not used		GL	X	
15					
16	Order Hour	CHAR	GL	X	
17	Previous broker code	CHAR	GL	X	
18	Previous order date	CHAR	GL	X	
19	Previous stock exchange reference	CHAR	GL	X	
20	Not used		GL	X	
21	Not used		GL	X	
22	Not used		GL	X	
23					

Format of the request 1062

Position	Name	Type	Codage	Length
	Question			
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 1063

Position	Name	Type	Codage	Length	Repetition
	Reply				

H0	GLID + Stockcode	CHAR	GL	X	
H1	Operation code	CHAR	ASCII	1	
H2	Side	CHAR	ASCII	1	
H3	Order position	NUM	ASCII	5	
H4	Refreshed field number	NUM	GL_C	1	**N times**
H5	Refreshed field	CHAR	GL	X	

The field "**Refreshed Field Number**" contains field numbers described in the table of Replies below.

The sequence "**Refreshed Field Number, Refreshed Field**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The field "**Refreshed Field Number**" can contains the following values:

Field number	Name
0	Broker code
1	Quantity
2	Price
3	End position
5	Stock exchange reference
6	Remaining quantity
8	Entry limit price
9	Client type
10	Order type
11	Order date
12	Type
13	Open flag
16	Order hour
17	Previous broker code
18	Previous order date
19	Previous stock exchange reference

Datas used in requests

	Order type
Indicates the order type	

YOM	Quote state
P	Pre opening
N	Null
C	Close
O	Open

	Operation code
Indicates the type of the operation	
S	Delete
I	Insert
M	Modification

	Side
Indicates the side	
A	Buy
V	Sell

	Order position
Indicates the order position	
-1	Delation of all the market by order

3	**End position**
In the cas of cancellation. This field is used to a modification or a deletion of several limits. Cancellation of limits between "**order position**" and "**end of position**" included	

10	**Order type**
The possible values are	
A	Undisclosed
B	Market
C	Close
D	Centre point
E	Centre point cross
F	Best limit
G	Implied
I	Imbalance
L	Limit
M	Market to limit
N	Null
R	Price stabilisation
S	Short sell
T	Market bid
O	Open
P	Pre open
YOM	Quote

12	Type
Indicates the order type	
S	Special order
R	Regular

13	Open flag
Indicates the order is present for the opening	

17	Previous broke code
Used in internal	

18	Previous order date
Used ininternal	

19	Previous stock exchange reference
Used in internal	

Reception price enquiry (1097-1098-1099) [DPPV3]

Format of the request 1097

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode or GLID + Underlying	CHAR	GL	X
H1	Filler	FILLER	FILLER	21

Remark: According to the exchange, the price enquiry is sent on the underlying or on the stockcode.

Format of the request 1098

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 1099

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode for class	CHAR	GL	X	
H1	GLID + Stockcode for series	CHAR	GL	X	
H2	Refreshed field number	NUM	GL_C	1	**N times**
H3	Refreshed field	CHAR	GL	X	

The field "Refreshed **Field Number**" contains field numbers described in the table of Replies below.

The sequence "Refreshed **Field Number, Refreshed Field**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The field "**Refreshed Field Number**" can contains the following values:

Field number	Name

0	Time
1	Type of event
2	Member code
6	Quantity price enquiry
9	Price
13	Trader ID
21	Time of end of validity
26	Side
27	Market maker
28	DDP ID
29	Maturity
30	Quote status
32	Settlement period

Datas used in requests

1	Type of event
Type of event	
I	Interest
X	Cross

26	Side
Indicates the side	
B	Buy
S	Sell

Market maker (1108-1109-1110-1111) [MKT]

Description

This request is present for compatibility. For new projects you must use the request 5272

Format of the request 1108-1109

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID + Stockcode	CHAR	GL	X

Format of the request 1108-1109

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	CHAR	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Number of occurrence	NUM	GL	X	
SH0	Market number	CHAR	GL	X	**This sequence is repeated "Number of occurrence" times**
SH1	Market Code	CHAR	GL	X	
SH2	Filler	FILLER	FILLER	1	
0	Previous buy quantity	NUM	GL	X	
1	Previous sell quantity	NUM	GL	X	
2	Buy quantity	NUM	GL	X	
3	Buy price	NUM	GL	X	
4	Sell quantity	NUM	GL	X	
5	Sell price	NUM	GL	X	
6	Buy type	CHAR	GL	X	
7					
8	Sell type	CHAR	GL	X	
9	Free settlement delay buy	CHAR	GL	X	
10	Free settlement delay sell	CHAR	GL	X	
11	Reporte rate buy	NUM	GL	X	
12	Reporte rate sell	NUM	GL	X	
13	Reporte price buy	NUM	GL	X	
14	Reporte price sell	NUM	GL	X	
15					

Format of the request 1110

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 1111

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Market number	CHAR	GL	X	
H2	Market Code	CHAR	GL	X	
0	Refreshed field number	NUM	GL_C	1	**N times**
1	Refreshed field	CHAR	GL	X	

The field “Refreshed **Field Number**” contains field numbers described in the table of Replies below.

The sequence “Refreshed **Field Number, Refreshed Field**” is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The next table indicates the filled fields for an insertion / modification / cancellation

Operation	Previous quantity	Data	Price
Insertion	Not filled	Filled	Filled
Modification	Filled	Filled	Filled
Cancellation	Filled	Not filled	Not filled

Datas used in requests

6	**Buy type**
Buy type	
F	Firm
I	Indicative

8	**Sell type**
Sell type	

F	Firm
I	Indicative

11	Reporte rate buy
Rate for a loan of stock. Buy leg	

12	Reporte rate sell
Rate for a loan of stock. Sell leg	

13	Reporte price buy
Price for a loan of stock. Buy leg	

14	Reporte price sell
Price for a loan of stock. Sell leg	

Market maker address (1112) [CMKT]

Format of the request 1112

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	Broker code	CHAR	GL	X
H2	GLID	CHAR	GL	X

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID	CHAR	GL	X	
H2	Broker code	CHAR	GL	X	
H3	Number of occurrence	NUM	GL	X	
0	Not used		GL	X	**Number of occurrence times**
1	Type	CHAR	GL	X	
2	Description	CHAR	GL	X	
3	Phone number	CHAR	GL	X	
4	Market maker name	CHAR	GL	X	
5	Market maker code	CHAR	GL	X	
6	Not used		GL	X	
7					
8	Not used		GL	X	
9	Not used		GL	X	
10	Not used		GL	X	
11	Not used		GL	X	
12	Not used		GL	X	
13	Not used		GL	X	
14	Not used		GL	X	
15					
16	Not used		GL	X	

Market maker list (5020) [LMK]

Description

This requet allows to receive text information regarding all the market makers present on the market.

Format of the request 5020

Position	Name	Type	Codage	Length
	Question			
H0	Filler	FILLER	FILLER	1
H1	GLID	CHAR	GL	X

Position	Name	Type	Codage	Lg	Rep 1	Rep 2
	Reply					
H0	Chaining	NUM	ASCII	1		
SH0	GLID	CHAR	GL	X		**N times**
SH1	Market member	CHAR	GL	X		
SH2	Number of occurrence	NUM	GL	X		
0	Not used		GL	X	**This sequence is repeated „number of occurrence" times**	
1	Type	CHAR	GL	X		
2	Description	CHAR	GL	X		
3	Phone Number	CHAR	GL	X		
4	Market maker name	CHAR	GL	X		
5	Market maker code	CHAR	GL	X		
6	Not used		GL	X		
7						
8	Not used		GL	X		
9	Not used		GL	X		
10	Not used		GL	X		
11	Not used		GL	X		
12	Not used		GL	X		
13	Not used		GL	X		
14	Not used		GL	X		
15						
16	Not used		GL	X		

Remark:

To know how time the sequence is repeated (Rep 2), use the length of the message.

News text (5032) [AFR]

Description

Format of the request 5032

Position	Name	Type	Codage	Length
Question				
H0	GLID	CHAR	GL	X
H1	Index	NUM	ASCII	5
H2	Date	CHAR	ASCII	8

Position	Name	Type	Codage	Length
Reply				
H0	Chaining	NUM	ASCII	1
H1	GLID	CHAR	GL	X
1	Index	NUM	GL	X
2	Text length **Lg**	NUM	GL	X
3	Text	CHAR	ASCII	**Lg**

News title (5033-5034-5035) [AFP]

Description

The news title request is for subscribing to real time titles sent by the exchange. There is one title number per title that you can re-use to get the corresponding text by sending a news text request.

Warning: These requets are only valid for the current day

Format of the request 5033

Position	Name	Type	Codage	Length
Question				
H0	Number of title	NUM	ASCII	5
H1	Question type	CHAR	ASCII	1
H2	Date	CHAR	ASCII	8
H3	GLID	CHAR	GL	X
H4	Origin	NUM	ASCII	3
H5	Priority	NUM	ASCII	3
H6	Filler	FILLER	FILLER	3
H7	Index	NUM	ASCII	5

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	Date	CHAR	ASCII	8	
H2	GLID	CHAR	GL	X	
0	Origin	NUM	GL	X	N times
1	Priority	NUM	GL	X	
2	Not used		GL	X	
3	Index	NUM	GL	X	
4	Hour	CHAR	GL	X	
5	Length of the Title : **Lg**	NUM	GL	X	
6	Title	CHAR	ASCII	**Lg**	
7					
8	Not used		GL	X	
9	Not used		GL	X	

Format of the request 5034

Position	Name	Type	Codage	Length

Question					
H0	GLID	CHAR	GL		X

Format of the request 5035

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID	CHAR	GL	X	
0	Origin	NUM	GL	X	N times
1	Priority	NUM	GL	X	
2	Not used		GL	X	
3	Index	NUM	GL	X	
4	Hour	CHAR	GL	X	
5	Length of the Title : **Lg**	NUM	GL	X	
6	Title	CHAR	ASCII	**Lg**	
7	Not used		GL	X	
8	Not used		GL	X	
9	Not used		GL	X	

GLTS

The GL GLTS process can use the news to trigger orders.

To allow this functionalty the news can start by a normed reference.

This reference has the following format: [YXX]

Where Y indicates if we work on stock, market,exchange, …

XX indicates the trading phase.

All these codes are into the file msgrejet.dat

Datas used in requests

	Number of title
Number of titles you want in reply	

	Question type
Indicates the question type This field is used with the field Index	
P	First request
1	Next
2	Previous

	Date
Indicates the date of the news Format YYYYMMDD	

	Origin
Origin of the news	
0	All
1	GL
2	SBF and CME
3	GL MAIL
4	TOMA
10	AFP
11	AFX
24	BRUXELLES
25	MILAN
26	STOCKHOLM
27	SETS
28	XETRA
29	LIFFE
30	MEFF RV
31	EUREX
33	SEHK
34	WARSAW
35	BDM
36	SIBE
37	CBOT
38	NASDAQ
39	EEX Frankfurt
40	HKFE
41	SEHK (Trade announcements)
42	SFE
43	TSE
44	WIEN
45	TIFFE
46	REYK
47	COPEN
48	JGB
49	SGX
51	CBOE
52	HEX
53	OSE
54	KOSPI
55	WBAG
56	NQLX
57	BTEX
58	JSE
59	SDEX
60	IDEM
61	CME
62	SWITCH
63	CDEX
64	ODEX
65	NSX
66	SAX (Oslo)

67	OMFIE
68	ADEX
69	MEFRV
70	MEFSP
71	MBVLP
72	OCX
73	ZRH
74	VIRT-X
75	BDL
77	ASE
78	ISEOP
79	BOX
80	COMSTOCK
81	BDL
82	LSE EX MARKER
83	ELBRD
84	ELPAD
86	ELLID
87	ELAMD
88	TIFFC
89	JASDAQ
90	KOFEX
91	MEFF EUREX
92	MEFF MONEP
93	LIFFE CREATION STRATEGY
94	IPE
95	ECBOT
97	XONTRO
98	AMEXD
99	NYSE
100	DUNLIN
101	NEWEX
102	EEXSP
103	TOCOM
104	MICEX
105	NSE
106	NYMEX
107	NYMEX FLOOR
108	CFMD
109	EUREX US
110	ASX
111	TLX
112	ETLX
113	TWSE
114	SGX QT
115	SET
116	RISE
117	HESE
118	TASE
119	TAIFEX
120	RTS
121	RTSC
122	STUTTGART
123	OPRA
124	LME
125	BMAL

126	VISE
127	BSEEQ
128	MEXD
129	DIFX
130	EBS FOREX
131	HOT SPOT
132	CBOTF
133	FUK
134	NAG
135	Sap
136	FORTS
137	PRAGUE
138	BUDCX
139	ASXOM
140	BLOFI
141	ISX
142	BMV
143	MVBA
144	BCS
145	BVC
146	SFXA
147	SFXF
148	DFM
149	ADSM
150	SSM
151	TGE
152	LMEE
153	MTSC
154	TFEX
155	RTS INTERFAX
156	BEBS
157	CHVX
158	LUXE
159	IIECO
160	TUNIS 2
161	CASABLANCA 2
162	QTM
163	BMALN
166	TASEC & TASED
169	AMMAN
170	SCOFR
171	NYFIX
172	CHIX
173	JKRTA
174	TDEX
175	SWEss (SCH)

	Priority
Priority of the news	
0	All
1	High
2	Medium
3	Low

	Index
If the question is ‘P’ then the index is 0	

Ticker (5037-5038) [TCK]

Description

The ticker displays real time information from the market on a stock.

Warning: The SLC returns 1003 requets

Format of the request 5037

Position	Name	Type	Codage	Length	Repetition
Question					
H0	Number of GLID	NUM	ASCII	5	
H1	GLID	NUM	GL	X	**Number of GLID times**
H2	Filler	FILLER	FILLER	1	

Format of the request 5038

Position	Name	Type	Codage	Length	Repetition
Question					
H0	Number of GLID	NUM	ASCII	5	
H1	GLID	NUM	GL	X	**Number of GLID times**

Reply

In reply, you receive requests **1003**.

New Market by order (5044-5045-5046-5047) [MO5]

Description

The market by orders gives information to display exchanges on a stock.

Warning: It's recommended that you ask for a higher degree of market by order than the client really needs. Because if you ask 50 best limits and if an order is cancelled inside these limits, the new market by order will be reduced to the 49 new best limits.

Format of the request 5044

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X
H2	Number of desired orders	NUM	GL	X
H3	First depth	NUM	GL	X

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	GL	X	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Number of positions	NUM	GL	X	
H3	Number of buy limits	NUM	GL	X	
H4	Number of sell limits	NUM	GL	X	
0	Broker code	CHAR	GL	X	**Number of buy limits times**
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Not used		GL	X	
4	Hidden quantity	NUM	GL	X	
5	Stock exchange reference	CHAR	GL	X	
6	Remaining quantity	NUM	GL	X	
7					
8	Entry limit price	NUM	GL	X	
9	Client type	CHAR	GL	X	
10	Order type	CHAR	GL	X	
11	Order date	CHAR	GL	X	
12	Type	CHAR	GL	X	
13	Open flag	CHAR	GL	X	
14	Not used		GL	X	
15					
16	Order Hour	CHAR	GL	X	
17	Previous broker code	CHAR	GL	X	
18	Previous order date	CHAR	GL	X	

Position	Name	Type	Codage	Length	Repetition
19	Previous stock exchange reference	CHAR	GL	X	
20	Not used		GL	X	
21	Not used		GL	X	
22	Not used		GL	X	
23					
24	Not used		GL	X	
25	Agregated GLID+Mnemo	CHAR	GL	X	
26	Order number	NUM	GL	X	
27	Order type of the previous order	CHAR	GL	X	
28	ID order date	CHAR	GL	X	
29	Application type	CHAR	GL	X	
30	Yield	NUM	GL	X	
31					
0	Broker code	CHAR	GL	X	**Number of sell limits times**
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Not used		GL	X	
4	Hidden quantity	NUM	GL	X	
5	Stock exchange reference	CHAR	GL	X	
6	Remaining quantity	NUM	GL	X	
7					
8	Entry limit price	NUM	GL	X	
9	Client type	CHAR	GL	X	
10	Order type	CHAR	GL	X	
11	Order date	CHAR	GL	X	
12	Type	CHAR	GL	X	
13	Open flag	CHAR	GL	X	
14	Not used		GL	X	
15					
16	Order Hour	CHAR	GL	X	
17	Previous broker code	CHAR	GL	X	
18	Previous order date	CHAR	GL	X	
19	Previous stock exchange reference	CHAR	GL	X	
20	Not used		GL	X	
21	Not used		GL	X	
22	Not used		GL	X	
23					
24	Not used		GL	X	
25	Agregated GLID+Mnemo	CHAR	GL	X	
26	Order number	NUM	GL	X	
27	Order type of the previous order	CHAR	GL	X	
28	ID order date	CHAR	GL	X	
29	Application type	CHAR	GL	X	
30	Yield	NUM	GL	X	

Position	Name	Type	Codage	Length	Repetition
31					

Format of the request 5046

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5047

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Operation code	CHAR	GL	X	
H2	Side	CHAR	GL	X	
H3	Order position	NUM	GL	X	
H4	Refreshed field number	NUM	GL	X	**N times**
H5	Refreshed field	CHAR	GL	X	

The field "**Refreshed Field Number**" contains field numbers described in the table of Replies below.

The sequence "**Refreshed Field Number, Refreshed Field**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The field "**Refreshed Field Number**" can contains the following values:

Field number	Name
0	Broker code
1	Quantity
2	Price
3	End position
5	Stock exchange reference
6	Remaining quantity
8	Entry limit price

9	Client type
10	Order type
11	Order date
12	Type
13	Open flag
16	Order hour
17	Previous broker code
18	Previous order date
19	Previous stock exchange reference
25	Agregated GLID+Mnemo
26	Order number
27	Order type of the previous order
28	ID order date
29	Application type
30	Yield

Datas used in requests

	Order type
	Indicates the order type
YOM	Quote state
P	Pre opening
N	Null
C	Close
O	Open

	Operation code
	Indicates the type of the operation
S	Delete
I	Insert
M	Modification

	Side
	Indicates the side
A	Buy
V	Sell

	Order position
	Indicates the order position
-1	Delation of all the market by order

	Number of positions
Indicates the number of fields present for the limits	

3	End position
In the cas of cancellation. This field is used to a modification or a deletion of several limits. Cancellation of limits between “**order position**” and “**end of position**” included	

10	Order type
Indicates the quotation places	

12	Type
Indicates the order type	
S	Special order
R	Regular

13	Open flag
Indicates the order is present for the opening	

17	Previous broke code
Used in internal	

18	Previous order date
Used ininternal	

19	Previous stock exchange reference
Used in internal	

29	Application type
This field indicates in the origin of the order is an automat or not	
	Automatique or not filled
M	Manual

30	Yield
This field indicates yield	

Dictionary (5108-5109-5110-5111) [DIC]

Description

This request is generally the first request sent to the slc after the 1100. It allows to receive all the stocks from an exchange.

This operation can be performed once a day, at the beginning of the trading day, to fill the client database.

Format of the request 5108-5109

Position	Name	Type	Codage	Length	Repetition
Question					
H0	Number of GLID	NUM	ASCII	5	
H1	GLID	NUM	GL	X	**N times**

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	Number of GLID	NUM	ASCII	5	
0	GLID + Stockcode	CHAR	GL	X	**Number of GLID times**
1	Stock name	CHAR	GL	X	
2	Local code	CHAR	GL	X	
3	ISIN code	CHAR	GL	X	
4	Quotation group number	CHAR	GL	X	

Format of the request 5110

Position	Name	Type	Codage	Length	Repetition
Question					
H0	Number of GLID	NUM	ASCII	5	
H1	GLID	NUM	GL	X	**Number of GLID times**

Format of the request 5111

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Number of GLID	NUM	ASCII	5	
0	Operation type	CHAR	GL	X	Number of GLID times
1	GLID + Stockcode	CHAR	GL	X	
2	Stock name	CHAR	GL	X	
3	Local code	CHAR	GL	X	
4	ISIN code	CHAR	GL	X	
5	Quotation group number	CHAR	GL	X	

Datas used in requests

	Operation type
Indicates the operation type	
I	Insertion
S	Deletion

Instrument information (5144) [CRVN]

Description

This request allows to receive all the characteristics concerning a specific instrument.

This request is present for compatibility. For new projects you must use the request 5228

Format of the request 5144

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length
Reply				
H0	Chaining	NUM	ASCII	1
H1	GLID + Stockcode	CHAR	GL	X
H2	Filler	FILLER	FILLER	1
0	Last previous price	NUM	GL	X
1	First previous price	NUM	GL	X
2	Previous higher	NUM	GL	X
3	Previous lower	NUM	GL	X
4	Higher year	NUM	GL	X
5	Lower year	NUM	GL	X
6	Last price previous year	NUM	GL	X
7				
8	Previous capital	NUM	GL	X
9	Average capital on 50 exchanges	NUM	GL	X
10	Average capital on 100 exchanges	NUM	GL	X
11	Historical volatility	CHAR	GL	X
12	Beta on 100 exchanges	NUM	GL	X
13	Date last OST	CHAR	GL	X
14	Type OST	CHAR	GL	X
15				
16	Computer coef	CHAR	GL	X
17	Quotation place	CHAR	GL	X
18	Number of stock certificate	NUM	GL	X
19	Code high business branches	CHAR	GL	X
20	Last dividend paid	NUM	GL	X
21	Date of the last dividend paid	CHAR	GL	X
22	Next dividend	NUM	GL	X
23				
24	Date of the next dividend paid	CHAR	GL	X
25	Nominal obligation	CHAR	GL	X

Position	Name	Type	Codage	Length
26	Actuarial rate obligation	NUM	GL	X
27	Crystallized rate obligation	NUM	GL	X
28	Margin obligation	NUM	GL	X
29	Early opening hour	CHAR	GL	X
30	Validation hour	CHAR	GL	X
31				
32	Opening hour	CHAR	GL	X
33	Close hour	CHAR	GL	X
34	Last opening time hour	CHAR	GL	X
35	Suspension hour	CHAR	GL	X
36	State identification of the value	CHAR	GL	X
37	Suspension indicator	CHAR	GL	X
38	Opening indicator	CHAR	GL	X
39				
40	Freezing buy quote	CHAR	GL	X
41	Freezing sell quote	CHAR	GL	X
42	Possibility to broadcast an order	CHAR	GL	X
43	Possibility to broadcast an order at best	CHAR	GL	X
44	Max number of batches opening price	NUM	GL	X
45	Max number of batches at best qualifier	NUM	GL	X
46	Date last valid transaction	CHAR	GL	X
47				
48	Minimum trade size	NUM	GL	X
49	Minimum order size	NUM	GL	X
50	Maximum cmoi order size	NUM	GL	X
51	Maximum order size	NUM	GL	X
52	Tick size	CHAR	GL	X
53	Side of the option	CHAR	GL	X
54	Exercise price of the option	NUM	GL	X
55				
56	Expiry of the option	CHAR	GL	X
57	Code value support	CHAR	GL	X
58	Type of market	CHAR	GL	X
59	Market segment	CHAR	GL	X
60	Multiple of the batch negotiation	CHAR	GL	X
61	Norm wording afc	CHAR	GL	X
62	Date of the beginning of the stock processing	CHAR	GL	X
63				
64	Type of management	CHAR	GL	X
65	Currency code	CHAR	GL	X
66	Type of price expression unit	CHAR	GL	X
67	Average of stocks exchanged on 30 last days	NUM	GL	X
68	% tick limit value on last price quote application	NUM	GL	X
69	Ratio average application	NUM	GL	X
70	Ratio average application stock	NUM	GL	X
71				
72	% tick limit value on last price quote	NUM	GL	X
73	Ratio average	NUM	GL	X
74	Ratio average stock	NUM	GL	X

Position	Name	Type	Codage	Length
75	Minimum needed	NUM	GL	X
76	Number needed	NUM	GL	X
77	Number of underlying received	NUM	GL	X
78	Delivery type	CHAR	GL	X
79				
80	Exercise price type	CHAR	GL	X
81	Automatic exercise	CHAR	GL	X
82	Exercise limit	CHAR	GL	X
83	Expiration time	CHAR	GL	X
84	Code underlying currency	CHAR	GL	X
85	ISIN code	CHAR	GL	X
86	PreClosure time	CHAR	GL	X
87				
88	Closure validation time	CHAR	GL	X
89	Closure auction time	CHAR	GL	X
90	Closure time	CHAR	GL	X
91	TaH Opening time	CHAR	GL	X
92	TaH Closure time	CHAR	GL	X
93	Volatility	NUM	GL	X
94	Floating capital	NUM	GL	X
95				
96	Return (Earning yield)	NUM	GL	X
97	Mnemonic in traditional Chinese	CHAR	GL	X
98	Mnemonic in simple Chinese	CHAR	GL	X
99	Maximum quote spread	NUM	GL	X
100	Minimum static range	NUM	GL	X
101	Maximum static range	NUM	GL	X
102	Flag negociation OTC	CHAR	GL	X
103				
104	Type underlying	CHAR	GL	X
105	Margin type	CHAR	GL	X
106	Loan type	CHAR	GL	X
107	Last previous price	CHAR	GL	X
108	Deposit ID	CHAR	GL	X
109	Minimum cross quantity	NUM	GL	X
110	Proftrade enables	NUM	GL	X
111				
112	Date emission	CHAR	GL	X
113	Capital index	NUM	GL	X
114	Exmarket beginning date 1	CHAR	GL	X
115	Exmarket closing date 1	CHAR	GL	X
116	Exmarket beginning date 2	CHAR	GL	X
117	Exmarket closing date 2	CHAR	GL	X
118	Exmarket beginning date 3	CHAR	GL	X
119				
120	Exmarket closing date 3	CHAR	GL	X
121	Exmarket code 1	CHAR	GL	X
122	Exmarket code 2	CHAR	GL	X
123	Exmarket code 3	CHAR	GL	X
124	Min quote size PMM	NUM	GL	X
125	Min quote size CMM	NUM	GL	X

Position	Name	Type	Codage	Length
126	Trade min quote size	NUM	GL	X
127				
128	Coding type for name	CHAR	GL	X
129	Last validity date	CHAR	GL	X
130	Settlement date	CHAR	GL	X
131	Settlement group code	CHAR	GL	X
132	Settlement system	CHAR	GL	X
133	Auction random time	CHAR	GL	X
134	Gross settlement indicator	CHAR	GL	X
135				
136	Accrued interest calculation code	CHAR	GL	X
137	Interest payment currency code	CHAR	GL	X
138	Interest frequency code	NUM	GL	X
139	Interest rate	NUM	GL	X
140	Accrued interest days number	NUM	GL	X
141	GLIC	CHAR	GL	X
142	Liquidity group	CHAR	GL	X
143				
144	CFI Code	CHAR	GL	X
145	Tax value	NUM	GL	X
146	Round hit odd	CHAR	GL	X
147	Industry ID	CHAR	GL	X
148	Parity	NUM	GL	X
149	Gross yield	NUM	GL	X
150	Net yield	NUM	GL	X
151				
152	Corporate action	CHAR	GL	X
153	Max spread	NUM	GL	X
154	Prof trade open	CHAR	GL	X
155	Delta protection	CHAR	GL	X
156	Exchange rate	NUM	GL	X
157	Yield to maturity	NUM	GL	X
158	Standard yield deviation	NUM	GL	X
159				
160	Issuer	CHAR	GL	X
161	Subscription price	NUM	GL	X
162	Static range	NUM	GL	X
163	Dynamic range	NUM	GL	X
164	Capital ratio	NUM	GL	X
165	Price type	NUM	GL	X
166	Primary market	NUM	GL	X
167				
168	Lot permission	CHAR	GL	X
169	Support value underlying 2	CHAR	GL	X
170	Support value underlying 3	CHAR	GL	X
171	Support value underlying 4	CHAR	GL	X
172	Support value underlying 5	CHAR	GL	X
173	Multiplier coefficient underlying value 2	NUM	GL	X
174	Multiplier coefficient underlying value 3	NUM	GL	X
175				
176	Multiplier coefficient underlying value 4	NUM	GL	X

Position	Name	Type	Codage	Length
177	Multiplier coefficient underlying value 5	NUM	GL	X
178	Source Origin	CHAR	GL	X
179	Last trading date	CHAR	GL	X
180	Last trading time	CHAR	GL	X
181	DDP flag	CHAR	GL	X
182	SMS	NUM	GL	X
183				
184	MIFID NMS	NUM	GL	X
185	Minimum Peak Size	NUM	GL	X
186	PTS	NUM	GL	X
187	First last	NUM	GL	X
188	Minimum trade price	NUM	GL	X
189	Maximum trade price	NUM	GL	X
190	Asset class	CHAR	GL	X
191				
192	Reverse rate flag	CHAR	GL	X
193	Average Daily Threshold	NUM	GL	X
194	Block thresholds	NUM	GL	X
195	Cross thresholds	NUM	GL	X
196	Number of days from creation	NUM	GL	X
197	Number of days until expiry	NUM	GL	X
198	Average Daily Spread	NUM	GL	X
199				
200	Average Daily Trade Size	NUM	GL	X
201	Average Number of trades per minute	NUM	GL	X
202	Average Delay Volume	NUM	GL	X
203	MIC 1	CHAR	GL	X
204	MIC 2	CHAR	GL	X
205	MIC 3	CHAR	GL	X
206	MIC 4	CHAR	GL	X
207				
208	MIC 5	CHAR	GL	X
209	MIC 6	CHAR	GL	X
210	BP flags	CHAR	GL	X
211	BP Rating	CHAR	GL	X
212	Barrier price	NUM	GL	X
213	Instititional flag	CHAR	GL	X
214	Real stockname	CHAR	GL	X
215				
216	Minimum size for iceberg	NUM	GL	X
217	Client Asset class	CHAR	GL	X
218	Minimum quantity for a quote	NUM	GL	X
219	Payment type	CHAR	GL	X
220	Index	CHAR	GL	X
221	Coupon type	CHAR	GL	X
222	Initial coupon rate	NUM	GL	X
223				
224	Pool factor	NUM	GL	X
225	Underlying (second code)	CHAR	GL	X
226	Discretion order flag	CHAR	GL	X
227	Quantity of the previoyius day	NUM	GL	X

Position	Name	Type	Codage	Length
228	Last yield	NUM	GL	X
229	Trade High yield	NUM	GL	X
230	Trade Low yield	NUM	GL	X
231				
232	Real GLID + underlying	CHAR	GL	X
233	Second settlement date	CHAR	GL	X
234	Remaining working days for year	NUM	GL	X
235	Custom calculation	CHAR	GL	X
236	Close calculation message	CHAR	GL	X
237	First expiry date	CHAR	GL	X
238	Minimum yield tick	NUM	GL	X
239				
240	Average yield	NUM	GL	X
241	First coupon date	CHAR	GL	X
242	First accrual date	CHAR	GL	X
243	First settlement date	CHAR	GL	X
244	Original GLID + underlying	CHAR	GL	X
245	Second local code	CHAR	GL	X
246	Central counterpart flag	NUM	GL	X
247				
248	Large order threshold	NUM	GL	X
249	Best price status indicator	CHAR	GL	X
250	Sedol	CHAR	GL	X
251	Call price	NUM	GL	X
252	Warrant issue size	NUM	GL	X
253	Fixing	NUM	GL	X
254	Issuing price	NUM	GL	X
255				
256	Last coupon date	CHAR	GL	X
257	Paired shares	NUM	GL	X
258	Imbalance Shares	NUM	GL	X
259	Imbalance side	CHAR	GL	X
260	Inside match Price	NUM	GL	X
261	Total Imbalance	NUM	GL	X
262	Stop description	CHAR	GL	X
263				
264	Stop range	NUM	GL	X
265	Transition	CHAR	GL	X
266	Accept order date	CHAR	GL	X
267	Last exercise date	CHAR	GL	X
268	Listing state code	CHAR	GL	X
269	Stop allow at open	NUM	GL	X
270	Maximum stop order on the stock	NUM	GL	X
271				X
272	Smallest denomination	CHAR	GL	X
273	Interest period end date	CHAR	GL	X
274	Redemption date	CHAR	GL	X
275	Redemption amount	NUM	GL	X
276	First Exercise Date	CHAR	GL	X
277	Ratio (option/underlying)	NUM	GL	X
278	Underlying traded date	CHAR	GL	X
279				
280	Listing state description	CHAR	GL	X
281	Listing Segment Code	CHAR	GL	X
282	Listing segment description	CHAR	GL	X
283	Security Type Code	CHAR	GL	X

Position	Name	Type	Codage	Length
284	Security Type Description	CHAR	GL	X
285	Underlying exchange	CHAR	GL	X
286	Stop trade avalanche time SPAN	NUM	GL	X
287				
288	Market Makers exist	CHAR	GL	X
289	Trading Session Id	CHAR	GL	X
290	Accrued Interest From Date	CHAR	GL	X
291	Interest calculation method external code	CHAR	GL	X
292	Automatic Settlement Flag	CHAR	GL	X
293	Clearing house	CHAR	GL	X
294	End interest payment date	CHAR	GL	X
295				
296	Issuer name	CHAR	GL	X
297	Issuer Country	CHAR	GL	X
298	Redemption currency	CHAR	GL	X
299	Redemption price type	CHAR	GL	X
300	Redemption price	NUM	GL	X
301	Redemption type	CHAR	GL	X
302	Legal entity Id	CHAR	GL	X
303				
304	Legal entity name	CHAR	GL	X
305	Allocated number	NUM	GL	X
306	Warrant Ratio	NUM	GL	X
307	Redemption notice period	NUM	GL	X
308	Ex dividend paid	NUM	GL	X
309	Dividend Currency	CHAR	GL	X
310	Net dividend of the index components	NUM	GL	X
311				
312	Gross dividend of the index components	NUM	GL	X
313	Exercise Currency	CHAR	GL	X
314	Trade Date Based Interest Flag	CHAR	GL	X

Datas used in requests

See requests 5228

Strategy dictionary (5152-5153-5154-5155) [DICST]

Format of the request 5152-5153

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID	CHAR	GL	X

Position	Name	Type	Codage	Length	Rep 1	Rep 2
Reply						
H0	Chaining	NUM	ASCII	1		
SH0	Variable bitmap length	NUM	GL_C	X		N times
SH1	Bitmap	NUM	BIN	X		
SH2	GLID + Stockcode	CHAR	GL	X		
0	Not used	CHAR	GL	X		
1	Name of the strategy	CHAR	GL	X		
2	Strategy type	CHAR	GL	X		
3	Glid of the underlying contract of the strategy followed by the underlying contract symbol	CHAR	GL	X		
4	Issuer agent of the strategy	CHAR	GL	X		
5	Issuer agent type of the strategy	CHAR	GL	X		
6	Delta	NUM	GL	X		
7						
8	Price of underlying	NUM	GL	X		
9	Side of underlying	CHAR	GL	X		
10	ISIN	CHAR	GL	X		
11	Not used	CHAR	GL	X		
12	Not used	CHAR	GL	X		
13	Not used	CHAR	GL	X		
14	Not used	CHAR	GL	X		
15						
SH3	Number of instrument composing the strategy	NUM	ASCII	5		

SSH0	Variable bitmap length	NUM	GL_C	X	**This sequence is repeated „number of instrument“ times**	
SSH1	Bitmap of data instruments	NUM	BIN	X		
SSH2	GLID + Instrument	CHAR	GL	X		
0*	Glid underlying contract followed by the underlying symbol	CHAR	GL	X		
1*	Coefficient (quantity)	CHAR	GL	X		
2*	Side	CHAR	GL	X		
3*	Expiration date	CHAR	GL	X		
4*	Strike	CHAR	GL	X		
5*	Type option	CHAR	GL	X		
6*	Expiry type flag	CHAR	GL	X		
7*						
8*	Quantity divisor	NUM	GL	X		
9*	Ratio	NUM	GL	X		
10*	Not used	CHAR	GL	X		
11*	Not used	CHAR	GL	X		
12*	Not used	CHAR	GL	X		
13*	Not used	CHAR	GL	X		
14*	Not used	CHAR	GL	X		
15*						

Format of the request 5154

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID	CHAR	GL	X

Format of the request 5155

Position	Name	Type	Codage	Length	Rep 1	Rep 2
Reply						
SH0	Variable bitmap length	NUM	GL_C	X		**N times**
SH1	Bitmap	NUM	BIN	X		
SH2	GLID + Stockcode	CHAR	GL	X		
0	Operation type	CHAR	GL	X		
1	Name of the strategy	CHAR	GL	X		
2	Strategy type	CHAR	GL	X		

3	Glid of the underlying contract of the strategy followed by the underlying contract symbol	CHAR	GL	X	
4	Issuer agent of the strategy	CHAR	GL	X	
5	Issuer agent type of the strategy	CHAR	GL	X	
6	Delta	NUM	GL	X	
7					
8	Price of underlying	NUM	GL	X	
9	Side of underlying	CHAR	GL	X	
10	ISIN	CHAR	GL	X	
SH3	Number of instrument composing the strategy	NUM	ASCII	5	
SSH0	Variable bitmap length	NUM	GL_C	X	**This sequence is repeated „number of instrument" times**
SSH1	Bitmap of data instruments	NUM	BIN	X	
SSH2	GLID + Instrument	CHAR	GL	X	
0*	Glid underlying contract followed by the underlying symbol	CHAR	GL	X	
1*	Coefficient (quantity)	CHAR	GL	X	
2*	Side	CHAR	GL	X	
3*	Expiration date	CHAR	GL	X	
4*	Strike	CHAR	GL	X	
5*	Type option	CHAR	GL	X	
6*	Expiry type flag	CHAR	GL	X	
7*					
8*	Quantity divisor	NUM	GL	X	
9*	Ratio	NUM	GL	X	

Datas used in requests

0	**Operation type**
	Indicates the operation type
I	Insert
S	Deletion

2	**Strategy type**
	Indicates the strategy type
12S	1x2 Spread
13S	1x3 Spread
23S	2x3 Spread
2x1	Call Ratio spread

2x1	Put Ratio spread
3WC	Call Spread vs Put
3WP	Put Spread vs Call
3WS	Straddle vs Call
3WS	Straddle vs Put
BOX	Box
BUN	Bundle 2 years
BUN	Bundle 3 years
BUN	Bundle 4 years
BUN	Bundle 5 years
BUT	Call Butterfly
BUT	Put Butterfly
BUT	Butterfly
CBN	Cabinet Trade
CDR	Call Condor
CDR	Put Condor
CDR	Condor
CMB	Combo
CSH	2 Legs
CSH	3 Legs
CSH	4 Legs
CSP	Call Calendar spread
CSP	Put Calendar spread
CSP	Calendar Spread
DCS	Call Diagonal spread
DCS	Put Diagonal spread
DSS	Diagonal straddle calendar
FEN	Fence
GUT	Guts
IBT	Iron butterfly
ICD	Iron Condor
ICP	Future Inter Commodity Spread
ICS	Inter Commodity Spread
ITS	Inter Contract Spread
JRO	Jelly Roll
LAD	Call Ladder
LAD	Put Ladder
OSR	Strip
PCK	White pack
PCK	Red pack
PCK	Green pack
PCK	Blue pack
PCK	Gold pack
PCK	Purple pack
PCK	Pack Spread
PCK	Red Pack Spread
PCK	GreenPack Spread
PCK	Blue Pack Spread
PCK	Gold Pack Spread
PCK	Purple Pack Spread
RVR	Synthetique
SCS	Straddle calendar spread

SPD	Call Spread
SPD	Put Spread
STD	Straddle
STD	Straddle Strip
STG	Strangle
STR	Strip
V2x	1 x 2 Ratio Call Spread versus Buy Underlying
V2x	1 x 2 Ratio Call Spread versus Sell Underlying
V2x	1 x 2 Ratio Put Spread versus Buy Underlying
V2x	1 x 2 Ratio Put Spread versus Sell Underlying
VBU	Call Butterfly versus Buy Underlying
VBU	Call Butterfly versus Sell Underlying
VBU	Put Butterfly versus Buy Underlying
VBU	Put Butterfly versus Sell Underlying
VCD	Call Condor versus Buy Underlying
VCD	Call Condor versus Sell Underlying
VCD	Put Condor versus Buy Underlying
VCD	Put Condor versus Sell Underlying
VCM	Combo vs Buy Underlying
VCM	Combo vs Sell Underlying
VCP	Call Spread vs Sell Put vs Buy Underlying
VCP	Call Spread vs Sell Put vs Sell Underlying
VCS	Call Calendar Spread versus Buy Underlying
VCS	Call Calendar Spread versus Sell Underlying
VCS	Put Calendar Spread versus Buy Underlying
VCS	Put Calendar Spread versus Sell Underlying
VDC	Call Diagonal spread versus Buy Underlying
VDC	Call Diagonal spread versus Sell Underlying
VDC	Put Diagonal spread versus Buy Underlying
VDC	Put Diagonal spread versus Sell Underlying
VDS	Diagonal calendar spread vs Buy Underlying
VDS	Diagonal calendar spread vs Sell Underlying
VFE	Fence Volatility trade
VGU	Guts versus Buy Underlying
VGU	Guts versus Sell Underlying
VIB	Iron Butterfly versus Buy Underlying
VIB	Iron Butterfly versus Sell Underlying
VIC	Iron Condor versus Buy Underlying
VIC	Iron Condor versus Sell Underlying
VLA	Call Ladder vs Buy Underlying
VLA	Call Ladder vs Sell Underlying
VLA	Put Ladder vs Buy Underlying
VLA	Put Ladder vs Sell Underlying
VOL	Call Volatility Spread
VOL	Put Volatility trade
VPC	Put Spread vs Sell Call vs Buy Underlying
VPC	Put Spread vs Sell Call vs Sell Underlying
VRV	Reversal
VSC	Straddle calendar spread vs Buy Underlying
VSC	Straddle calendar spread vs Sell Underlying
VSN	Strangle vs Buy Underlying
VSN	Strangle vs Sell Underlying

VSP	Call Spread vs Underlying
VSP	Put Spread vs Underlying
VST	Straddle vs Buy Underlying
VST	Straddle vs Sell Underlying

6	**Delta**
Used for the volatility strategy	

10	**ISIN**
Indicates the ISIN code. 12 characters	

2*	**Side**
Indicates the side	
A	Buy
V	Sell

3*	**Expiration date**
Indicates the expiry date for a contract Format AAAAMMDD	

6*	**Expiry type flag**
This field indicates the expiry type	
Q	Quarterly
M	Monthly
S	Seasonly
	Default

7*	**Quantity divisor**
Used when the ratio is expressed in fraction	

9*	**Ratio**
Used to calculate the quantity on an other leg	

Decoding the field using the bitmap

The bitmap is use to indicates which field are present in the reply. If the bit x is set in the bitmap then the field x is present in the reply.The bit 7 is always set although there is no field 7.

For example:

The bitmap is: 2E (in hexadecimal), in other words we have 10001110 in binary.

So: The fields which are present are : 1, 2, 3

Fields	7	6	5	4	3	2	1	0
Bitmap	1	0	0	0	1	1	1	0

In blue, the fields present.

Little pig (5204) [LPIG]

Format of the request 5204

Position	Name	Type	Codage	Length
Question				
H1	GLID + Stockcode	CHAR	GL	X
H2	Number of desired orders	NUM	GL	X
H3	Index	NUM	GL	X

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Error code	CHAR	GL	X	
H3	Number of buy limits	NUM	GL	X	
H4	Number of sell limits	NUM	GL	X	
H5	Number of fields	NUM	GL	X	
0	Broker code	CHAR	GL	X	Number of buy limits times
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Hidden quantity	NUM	GL	X	
4	Stock exchange reference	CHAR	GL	X	
5	Remain Quantity	NUM	GL	X	
6	Account type	CHAR	GL	X	
7					
8	Order type	CHAR	GL	X	
9	Order date	CHAR	GL	X	
10	Slice for All or Nothing (AoN)	CHAR	GL	X	
11	Flag	CHAR	GL	X	
12	Settlement date	CHAR	GL	X	
13	Order Hour	CHAR	GL	X	
14	Negotiation code	CHAR	GL	X	
15					
0	Broker code	CHAR	GL	X	Number of sell limits times
1	Quantity	NUM	GL	X	
2	Price	NUM	GL	X	
3	Hidden quantity	NUM	GL	X	

Position	Name	Type	Codage	Length	Repetition
4	Stock exchange reference	CHAR	GL	X	
5	Remain Quantity	NUM	GL	X	
6	Account type	CHAR	GL	X	
7					
8	Order type	CHAR	GL	X	
9	Order date	CHAR	GL	X	
10	Slice for All or Nothing (AoN)	CHAR	GL	X	
11	Flag	CHAR	GL	X	
12	Settlement date	CHAR	GL	X	
13	Order Hour	CHAR	GL	X	
14	Negotiation code	CHAR	GL	X	
15					

Datas used in requests

	Error code
Indicates if the codage is OK	
0	OK
Other	None OK

Limits plus (5208-5209-5210-5211) [MLP]

Format of the request 5208-5209

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Number of buy limits	NUM	GL	X	
H3	Number of sell limits	NUM	GL	X	
H4	Number of fields	NUM	GL	X	
0	Quantity	NUM	GL	X	Number of buy limits times
1	Implied quantity	NUM	GL	X	
2	Number of orders	NUM	GL	X	
3	Price	NUM	GL	X	
4	Ending position	NUM	GL	X	
5	Book 1 Limits Quantity	NUM	GL	X	
6	Book 2 Limits Quantity	NUM	GL	X	
7					
8	Number of Quotes	NUM	GL	X	
9	Quote time	NUM	GL	X	
10	Book 1 number of orders	NUM	GL	X	
11	Book 2 number of orders	NUM	GL	X	
12	Quote flag	NUM	GL	X	
13	Matching sign	NUM	GL	X	
14	Middle flag	NUM	GL	X	
15					
0	Quantity	NUM	GL	X	Number of sell limits times
1	Implied quantity	NUM	GL	X	
2	Number of orders	NUM	GL	X	
3	Price	NUM	GL	X	
4	Ending position	NUM	GL	X	
5	Book 1 Limits Quantity	NUM	GL	X	
6	Book 2 Limits Quantity	NUM	GL	X	

7					
8	Number of Quotes	NUM	GL	X	
9	Quote time	NUM	GL	X	
10	Book 1 number of orders	NUM	GL	X	
11	Book 2 number of orders	NUM	GL	X	
12	Quote flag	CHAR	GL	X	
13	Matching sign	NUM	GL	X	
14	Middle flag	CHAR	GL	X	
15					

Format of the request 5210

Position	Name	Type	Codage	Length
Question				
H0	GLID+stockcode	CHAR	GL	X

Format of the request 5211

Position	Name	Type	Codage	Lg	Rep 1	Rep 2
Reply						
H0	GLID + Stockcode	CHAR	GL	X		
H1	Number of operations	NUM	GL	X		
0	Operation type	CHAR	GL	X		**This sequence is repeated "Number of operations " times**
1	Side	CHAR	GL	X		
2	Position of the limit	NUM	GL	X		
3	Number of fields	NUM	GL	X		
4	Refreshed field number	NUM	GL	X	**This sequence is repeated „number of fields" times**	
5	Refreshed field	NUM	GL	X		

The field "Refreshed **Field Number**" contains field numbers described in the table of Replies below.

The sequence "Refreshed **Field Number, Refreshed Field**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The field “**Refreshed Field Number**” can contains the following values:

Field number	Name
0	Quantity
1	Implied quantity
2	Number of orders
3	Price
4	Ending position
5	Book 1 Limits Quantity
6	Book 2 Limits Quantity
8	Number of quotes
9	Quote time
10	Book 1 number of orders
11	Book 2 number of orders
12	Quote flag
13	Matching sign
14	Middle flag

Datas used in requests

	Operation type
Indicates the operation type	
I	Insert
S	Delete
M	Modification

	Side
Indicates the side	
A	Buy
V	Sell

	Position of limit
Indicates the order position	
-1	Delation of all the limits

0	Quantity
Sum of quantities of all the orders send at the same price	

1	Impied quantity
Limit calculated upwards the limits on the strategy legs	

2	Number of orders
Number of order send at the same price	

3	Price
Price which the order is sent	

4	Ending position
In the case of cancellation. This field is used to cancel several limits. Cancellationof limits between "**position of limit**" and "**end of position**" included	

8	Number of quotes
Number of quotes for this limit.	

VWAP (5224-5225-5226-5227) [VWAP]

This request gives the datas to compute hiw own VWAP.

The datas given by the SLC is pairs of (cumulative quantity, turnover) concerning the following families trades:

- Cross orders
- All of trades

Format of the request 5224-5225

Position	Name	Type	Codage	Rep1	Rep2
Question					
H0	Number of selection criteria	NUM	GL		
H1	Field ID	NUM	GL	**Number of selection criteria times**	
H2	Number of stocks	NUM	GL		
H3	GLID + Stockcode	CHAR	GL		**Number of stocks times**
H4	Number of VWAP periods	NUM	GL		
H5	VWAP start time	CHAR	GL	**Number of VWAP period times**	
H6	VWAP start date	CHAR	GL		
H7	VWAP end time	CHAR	GL		
H8	VWAP end date	CHAR	GL		
H9	VWAP key	CHAR	GL		

Position	Name	Type	Codage	Rep1	Rep2	Rep3
Reply						
H0	Chaining	NUM	GL			
H1	GLID + Stockcode	CHAR	GL			**According to request length**
H2	Number of VWAP periods	NUM	GL			
H3	Number of values	NUM	GL		**Number of VWAP times**	
H4	Field ID	NUM	GL	**Number of values *2 (*)**		
H5	Value	CHAR	GL			

H6	VWAP Key	CHAR	GL			

(*) One for the start time and one for the end time.

Remarks: If no trades of a given type are present since the beginning of the day, the corresponding **datas will be sets to 0** and **the hour to –1**.

Format of the request 5226

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5227

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Field ID	NUM	GL	X	**N times**
H2	Value	CHAR	GL	X	

The sequence "Field **ID, Value**" is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

Remarks : Only the changes datas will be sent. For example, if a normal trade happened, only datas for the "all trades" family will be refreshed.

Field ID

Here, the datas bitmap:

Field ID	Name
0	Total turnover (all kind of trades)
1	Total cumulative quantity (all kind of trades)
2	Cross trade turnover

3	Cross trades cumulative quantity
4	Time
5	Date

Datas used in requests

	VWAP start time
Start time of the VWAP computation period Format : HHMMSS If the server doesn't have the datas for the exact time queried, it will give the closest datas before the start time.	
-1	Beginning of the day

	VWAP end time
Stop time of the VWAP computation period Format : HHMMSS If the server doesn't have the datas for the exact time queried, it will give the closest datas before the end time. **Warning :** In the case of request 5225, this field won't be used	
-1	Till now

	VWAP key
For each period, the client sets a key and will use the one given in the server's answer to associate the period with the datas answered	

Real time with multi-thread SLC

If the SLC is configured to work with threads, it's possible that the SLC sends updates before sending the snapshot. To deal with these synchronization issues, the following algorithm will have to implement:

- For **each requested instrument** and **each period** requested, the client will associate a record containing the datas relative to the start time requested and the datas relative to the last update.

Initial datas	Turnover	
	Cumulative quantity	
Last datas	Turnover	
	Cumulative quantity	

- The "initial datas" part of the record will be filled upon the reception of the snapshot.

  Remark: As the VWAP computation needs "initial datas", the VWAP computation won't be started before reception of the snapshot.

- When updates are received, they will be stored in the "last datas" part of the record **if the cumumlative quantity contained in the message is higher than the one contained in the record**.

- If a snapshot is received, the datas related to "end time" contained in the message will be stored in the "last datas" part of the record **only if the cumulative quantity contained in the message is higher**.

Instrument information (5228-5229-5230-5231) [CRVR]

Description

This request allows to receive all the characteristics concerning a specific instrument.

Format of the request 5228 -5229

Position	Name	Type	Codage	Length
Question				
H0	Filler	FILLER	FILLER	1
H1	GLID + Stockcode	CHAR	GL	X

Position	Name	Type	Codage	Length
Reply				
H0	Chaining	NUM	ASCII	1
H1	GLID + Stockcode	CHAR	GL	X
H2	Filler	FILLER	FILLER	1
0	Last previous price	NUM	GL	X
1	First previous price	NUM	GL	X
2	Previous higher	NUM	GL	X
3	Previous lower	NUM	GL	X
4	Higher year	NUM	GL	X
5	Lower year	NUM	GL	X
6	Last price previous year	NUM	GL	X
7				
8	Previous capital	NUM	GL	X
9	Average capital on 50 exchanges	NUM	GL	X
10	Average capital on 100 exchanges	NUM	GL	X
11	Historical volatility	CHAR	GL	X
12	Beta on 100 exchanges	NUM	GL	X
13	Date last OST	CHAR	GL	X
14	Type OST	CHAR	GL	X
15				
16	Computer coef	CHAR	GL	X
17	Quotation place	CHAR	GL	X
18	Number of stock certificate	NUM	GL	X
19	Code high business branches	CHAR	GL	X
20	Last dividend paid	NUM	GL	X
21	Date of the last dividend paid	CHAR	GL	X

Position	Name	Type	Codage	Length
22	Next dividend	NUM	GL	X
23				
24	Date of the next dividend paid	CHAR	GL	X
25	Nominal obligation	CHAR	GL	X
26	Actuarial rate obligation	NUM	GL	X
27	Crystallized rate obligation	NUM	GL	X
28	Margin obligation	NUM	GL	X
29	Early opening hour	CHAR	GL	X
30	Validation hour	CHAR	GL	X
31				
32	Opening hour	CHAR	GL	X
33	Close hour	CHAR	GL	X
34	Last opening time hour	CHAR	GL	X
35	Suspension hour	CHAR	GL	X
36	State identification of the value	CHAR	GL	X
37	Suspension indicator	CHAR	GL	X
38	Opening indicator	CHAR	GL	X
39				
40	Freezing buy quote	CHAR	GL	X
41	Freezing sell quote	CHAR	GL	X
42	Possibility to broadcast an order	CHAR	GL	X
43	Possibility to broadcast an order at best	CHAR	GL	X
44	Max number of batches opening price	NUM	GL	X
45	Max number of batches at best qualifier	NUM	GL	X
46	Date last valid transaction	CHAR	GL	X
47				
48	Minimum trade size	NUM	GL	X
49	Minimum order size	NUM	GL	X
50	Maximum cmoi order size	NUM	GL	X
51	Maximum order size	NUM	GL	X
52	Tick size	CHAR	GL	X
53	Side of the option	CHAR	GL	X
54	Exercise price of the option	NUM	GL	X
55				
56	Expiry of the option	CHAR	GL	X
57	Code value support	CHAR	GL	X
58	Type of market	CHAR	GL	X
59	Market segment	CHAR	GL	X
60	Multiple of the batch negotiation	CHAR	GL	X
61	Norm wording afc	CHAR	GL	X
62	Date of the beginning of the stock processing	CHAR	GL	X
63				
64	Type of management	CHAR	GL	X
65	Currency code	CHAR	GL	X
66	Type of price expression unit	CHAR	GL	X
67	Average of stocks exchanged on 30 last days	NUM	GL	X

Position	Name	Type	Codage	Length
68	% tick limit value on last price quote application	NUM	GL	X
69	Ratio average application	NUM	GL	X
70	Ratio average application stock	NUM	GL	X
71				
72	% tick limit value on last price quote	NUM	GL	X
73	Ratio average	NUM	GL	X
74	Ratio average stock	NUM	GL	X
75	Minimum needed	NUM	GL	X
76	Number needed	NUM	GL	X
77	Number of underlying received	NUM	GL	X
78	Delivery type	CHAR	GL	X
79				
80	Exercise price type	CHAR	GL	X
81	Automatic exercise	CHAR	GL	X
82	Exercise limit	CHAR	GL	X
83	Expiration time	CHAR	GL	X
84	Code underlying currency	CHAR	GL	X
85	ISIN code	CHAR	GL	X
86	PreClosure time	CHAR	GL	X
87				
88	Closure validation time	CHAR	GL	X
89	Closure auction time	CHAR	GL	X
90	Closure time	CHAR	GL	X
91	TaH Opening time	CHAR	GL	X
92	TaH Closure time	CHAR	GL	X
93	Volatility	NUM	GL	X
94	Floating capital	NUM	GL	X
95				
96	Return (Earning yield)	NUM	GL	X
97	Mnemonic in traditional Chinese	CHAR	GL	X
98	Mnemonic in simple Chinese	CHAR	GL	X
99	Maximum quote spread	NUM	GL	X
100	Minimum static range	NUM	GL	X
101	Maximum static range	NUM	GL	X
102	Flag negociation OTC	CHAR	GL	X
103				
104	Type underlying	CHAR	GL	X
105	Margin type	CHAR	GL	X
106	Loan type	CHAR	GL	X
107	Last previous price	CHAR	GL	X
108	Deposit ID	CHAR	GL	X
109	Minimum cross quantity	NUM	GL	X
110	Proftrade enables	NUM	GL	X
111				
112	Date emission	CHAR	GL	X
113	Capital index	NUM	GL	X
114	Exmarket beginning date 1	CHAR	GL	X

Position	Name	Type	Codage	Length
115	Exmarket closing date 1	CHAR	GL	X
116	Exmarket beginning date 2	CHAR	GL	X
117	Exmarket closing date 2	CHAR	GL	X
118	Exmarket beginning date 3	CHAR	GL	X
119				
120	Exmarket closing date 3	CHAR	GL	X
121	Exmarket code 1	CHAR	GL	X
122	Exmarket code 2	CHAR	GL	X
123	Exmarket code 3	CHAR	GL	X
124	Min quote size PMM	NUM	GL	X
125	Min quote size CMM	NUM	GL	X
126	Trade min quote size	NUM	GL	X
127				
128	Coding type for name	CHAR	GL	X
129	Last validity date	CHAR	GL	X
130	Settlement date	CHAR	GL	X
131	Settlement group code	CHAR	GL	X
132	Settlement system	CHAR	GL	X
133	Auction random time	CHAR	GL	X
134	Gross settlement indicator	CHAR	GL	X
135				
136	Accrued interest calculation code	CHAR	GL	X
137	Interest payment currency code	CHAR	GL	X
138	Interest frequency code	NUM	GL	X
139	Interest rate	NUM	GL	X
140	Accrued interest days number	NUM	GL	X
141	GLIC	CHAR	GL	X
142	Liquidity group	CHAR	GL	X
143				
144	CFI Code	CHAR	GL	X
145	Tax value	NUM	GL	X
146	Round hit odd	CHAR	GL	X
147	Industry ID	CHAR	GL	X
148	Parity	NUM	GL	X
149	Gross yield	NUM	GL	X
150	Net yield	NUM	GL	X
151				
152	Corporate action	CHAR	GL	X
153	Max spread	CHAR	GL	X
154	Prof trade open	CHAR	GL	X
155	Delta protection	CHAR	GL	X
156	Exchange rate	NUM	GL	X
157	Yield to maturity	NUM	GL	X
158	Standard yield deviation	NUM	GL	X
159				
160	Issuer	CHAR	GL	X
161	Subscription price	NUM	GL	X

Position	Name	Type	Codage	Length
162	Static range	NUM	GL	X
163	Dynamic range	NUM	GL	X
164	Capital ratio	NUM	GL	X
165	Price type	NUM	GL	X
166	Primary market	NUM	GL	X
167				
168	Lot permission	CHAR	GL	X
169	Support value underlying 2	CHAR	GL	X
170	Support value underlying 3	CHAR	GL	X
171	Support value underlying 4	CHAR	GL	X
172	Support value underlying 5	CHAR	GL	X
173	Multiplier coefficient underlying value 2	NUM	GL	X
174	Multiplier coefficient underlying value 3	NUM	GL	X
175				
176	Multiplier coefficient underlying value 4	NUM	GL	X
177	Multiplier coefficient underlying value 5	NUM	GL	X
178	Source Origin	CHAR	GL	X
179	Last trading date	CHAR	GL	X
180	Last trading time	CHAR	GL	X
181	DDP flag	CHAR	GL	X
182	SMS	NUM	GL	X
183				
184	MIFID NMS	NUM	GL	X
185	Minimum Peak Size	NUM	GL	X
186	PTS	NUM	GL	X
187	First last	NUM	GL	X
188	Minimum trade price	NUM	GL	X
189	Maximum trade price	NUM	GL	X
190	Asset class	CHAR	GL	X
191				
192	Reverse rate flag	CHAR	GL	X
193	Average Daily Threshold	NUM	GL	X
194	Block thresholds	NUM	GL	X
195	Cross thresholds	NUM	GL	X
196	Number of days from creation	NUM	GL	X
197	Number of days until expiry	NUM	GL	X
198	Average Daily Spread	NUM	GL	X
199				
200	Average Daily Trade Size	NUM	GL	X
201	Average Number of trades per minute	NUM	GL	X
202	Average Delay Volume	NUM	GL	X
203	MIC 1	CHAR	GL	X
204	MIC 2	CHAR	GL	X
205	MIC 3	CHAR	GL	X
206	MIC 4	CHAR	GL	X
207				
208	MIC 5	CHAR	GL	X

Position	Name	Type	Codage	Length
209	MIC 6	CHAR	GL	X
210	BP Flag	CHAR	GL	X
211	BP rating	CHAR	GL	X
212	Barrier price	NUM	GL	X
213	Instititional flag	CHAR	GL	X
214	Real stockname	CHAR	GL	X
215				
216	Minimum size for iceberg	NUM	GL	X
217	Client Asset class	CHAR	GL	X
218	Minimum quantity for a quote	NUM	GL	X
219	Payment type	CHAR	GL	X
220	Index	CHAR	GL	X
221	Coupon type	CHAR	GL	X
222	Initial coupon rate	NUM	GL	X
223				
224	Pool factor	NUM	GL	X
225	Underlying (second code)	CHAR	GL	X
226	Discretion order flag	CHAR	GL	X
227	Quantity of the previous day	NUM	GL	X
228	Last yield	NUM	GL	X
229	Trade High yield	NUM	GL	X
230	Trade Low yield	NUM	GL	X
231				
232	Real glid underlying	CHAR	GL	X
233	Second settlement date	CHAR	GL	X
234	Remaining working days for year	NUM	GL	X
235	Custom calculation	CHAR	GL	X
236	Close calculation message	CHAR	GL	X
237	First expiry date	CHAR	GL	X
238	Minimum yield tick	NUM	GL	X
239				
240	Average yield	NUM	GL	X
241	First coupon date	CHAR	GL	X
242	First accrual date	CHAR	GL	X
243	First settlement date	CHAR	GL	X
244	Original GLID + underlying	CHAR	GL	X
245	Second local code	CHAR	GL	X
246	Central counterpart flag	CHAR	GL	X
247				
248	Large order threshold	NUM	GL	X
249	Best price status indicator	CHAR	GL	X
250	Sedol	CHAR	GL	X
251	Call price	NUM	GL	X
252	Warrant issue size	NUM	GL	X
253	Fixing	NUM	GL	X
254	Issuing price	NUM	GL	X
255				

Position	Name	Type	Codage	Length
256	Last coupon date	CHAR	GL	X
257	Paired shares	NUM	GL	X
258	Imbalance Shares	NUM	GL	X
259	Imbalance side	CHAR	GL	X
260	Inside match Price	NUM	GL	X
261	Total Imbalance	NUM	GL	X
262	Stop description	CHAR	GL	X
263				
264	Stop range	NUM	GL	X
265	Transition	CHAR	GL	X
266	Accept order date	CHAR	GL	X
267	Last exercise date	CHAR	GL	X
268	Listing state code	CHAR	GL	X
269	Stop allow at open	NUM	GL	X
270	Maximum stop order on the stock	NUM	GL	X
271				X
272	Smallest denomination	CHAR	GL	X
273	Interest period end date	CHAR	GL	X
274	Redemption date	CHAR	GL	X
275	Redemption amount	NUM	GL	X
276	First Exercise Date	CHAR	GL	X
277	Ratio (option/underlying)	NUM	GL	X
278	Underlying traded date	CHAR	GL	X
279				
280	Listing state description	CHAR	GL	X
281	Listing Segment Code	CHAR	GL	X
282	Listing segment description	CHAR	GL	X
283	Security Type Code	CHAR	GL	X
284	Security Type Description	CHAR	GL	X
285	Underlying exchange	CHAR	GL	X
286	Stop trade avalanche time SPAN	NUM	GL	X
287				
288	Market Makers exist	CHAR	GL	X
289	Trading Session Id	CHAR	GL	X
290	Accrued Interest From Date	CHAR	GL	X
291	Interest calculation method external code	CHAR	GL	X
292	Automatic Settlement Flag	CHAR	GL	X
293	Clearing house	CHAR	GL	X
294	End interest payment date	CHAR	GL	X
295				
296	Issuer name	CHAR	GL	X
297	Issuer Country	CHAR	GL	X
298	Redemption currency	CHAR	GL	X
299	Redemption price type	CHAR	GL	X
300	Redemption price	NUM	GL	X
301	Redemption type	CHAR	GL	X
302	Legal entity Id	CHAR	GL	X

Position	Name	Type	Codage	Length
303				
304	Legal entity name	CHAR	GL	X
305	Allocated number	NUM	GL	X
306	Warrant Ratio	NUM	GL	X
307	Redemption notice period	NUM	GL	X
308	Ex dividend paid	NUM	GL	X
309	Dividend Currency	CHAR	GL	X
310	Net dividend of the index components	NUM	GL	X
311				
312	Gross dividend of the index components	NUM	GL	X
313	Exercise Currency	CHAR	GL	X
314	Trade Date Based Interest Flag	CHAR	GL	X

Format of the request 5230

Position	Name	Type	Codage	Length
	Question			
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5231

Position	Name	Type	Codage	Length	Repetition
	Reply				
H0	GLID + Stockcode	CHAR	GL	X	
H1	Field ID	NUM	GL	X	**N times**
H2	Value	CHAR	GL	X	

The sequence “Field **ID, Value**” is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

Datas used in requests

0	Last previous price
	Last price of the previous day

1	First previous price

First price of the previous day

2	Pevious higher
Higher of the previous day	

3	Pevious lower
Lower of the previous day	

4	Higher year
Higher price for the year	

5	Lower year
Lower price for the year	

6	Last price previous year
Last price previous year	

8	Previous capital
Capital of the previous day	

9	Average capital on 50 exchanges
Average capital on 50 exchanges	

10	Average capital on 100 exchanges
Average capital on 100 exchanges	

11	Historical volatility
Historical volatility	

12	Beta on 100 exchanges
Beta on 100 exchanges	

13	Date last OST
Date of the last operation on the instrument	

14	Type OST
Type of the last operation on the instrument	

16	Computer coefficient
Computer coefficient	

17	Quotation place
Indicates the exchange. The format follows is the same as the licsym.ini file	

18	Number of stock certificate
Number of shares traded on the market	

19	Code high business branches
Code high business branches	

20	Last dividend paid
Value of the last dividend paid	

21	Date of the last dividend paid
Date of the last dividend paid	

22	Next dividend
Value of the next dividend paid	

24	Date of the next dividend paid
Date of the next dividend paid	

25	Nominal obligation
	Nominal obligation

26	Actuarial rate obligation
	Actuarial rate obligation

27	Crystallized rate obligation
	Crystallized rate obligation

28	Margin obligation
	Margin obligation

29	Early opening hour
	Early opening hour

30	Close hour
	Close hour

32	Opening hour
	Opening hour

33	Validation hour
	Validation hour

34	Last opening time hour
	Last opening time hour

35	Suspension hour
	Suspension hour

36	State identification of the value
	State identification of the value

37	Suspension indicator
	Suspension indicator

38	Opening indicator
	Opening indicator

40	Freezing buy quote
	Freezing buy quote

41	Freezing sell quote
	Freezing sell quote

42	Possibility to broadcast an order
	Possibility to broadcast an order

43	Possibility to broadcast an order at best
	Possibility to broadcast an order at best

44	Max number of batches opening price
	Max number of batches opening price

45	Max number of batches at best qualifier
	Max number of batches at best qualifier

46	Date last valid transaction
	Date last valid transaction

48	Minimum trade size

49	Minimum order size
Minimum order size	

50	Maximum cmoi order size
Maximum cmoi order size	

51	Maximum order size
Maximum order size	

52	Tick size
Tick size Only if the tick size are not manage by the request “tick size”	

53	Side of the option
Indicates the type	
C	Call
P	Put

54	Exercice price of the option
Exercice price of the option	

56	Expiry of the option
Expiry of the option	

57	Code value support
Code value support	

58	Type of market
Type of market	

59	Market segment
Market segment	

60	Multiple of the batch negotiation
	Multiple of the batch negotiation

61	Norm wording afc
	Norm wording afc

62	Date of the beginning of the stock processing
	Date of the beginning of the stock processing

64	Type of management
	Type of management

65	Currency code
	Currency code

66	Type of price expression unit
	Type of price expression unit
3	Yield

67	Average of stocks exchanged on 30 last days
	Average of stocks exchanged on 30 last days

68	%tick limit value on last price quote application
	%tick limit value on last price quote application

69	Ratio average application
	Ratio average application

70	Ratio average application titre
	Ratio average application titre

72	**%tick limit value on last price quote**
%tick limit value on last price quote	

73	**Ratio average**
Ratio average	

74	**Ratio average stock**
Ratio average stock	

75	**Minimum needed**
Minimum number of options required to exercise	

76	**Number needed**
Defines the number of options in the conversion ratio option to underlying	

77	**Number of underlying received**
Define the number of underlying instruments in the conversion ratio options to underlying	

78	**Delivery type**
Type of delivery	
T	Title
C	Cash
H	Holder choice
I	Issuer choice
P	Physical

80	**Exercise price type**
Type of exercise price	
0	As a total price
1	Per unit of the underlying

81	**Automatic exercise**
If auto, when threshold is reached, automatic exercise	

82	Exercise limit
	Upper or lower threshold for a cash settlement

83	Expiration time
	Last time forexercise at expiration date

84	Code cuurency underlying
	Indicates the currency of the underlying

85	Code ISIN
	Used to indicates the real code ISIN, if the code ISIN of negociation is different of this one

86	Preclosure time
	Preclosure time

88	Closure validation time
	Closure validation time

89	Closure auction time
	Closure auction time

90	Closure time
	Indicates the end of the closure phase

91	Trading after hour opening time
	Trading after hour opening time

92	Trading after hour closure time
	Trading after hour closure time

93	Volatility
Volatility is a statistical measure of the tendency of a market or security to rise or fall sharply within a short period of time	

94	Floating capital
The total number of outstanding shares owned by the public that are available for trading. The float is calculated by subtracting restricted shares from outstanding shares.	

96	Return (Earning yield)
The gain or loss for a security in a particular period, consisting of income plus capital gains relative to investment	

97	Mnemonic in traditional chinese
Mnemonic writes in traditional Chinese characters	

98	Mnemonic in simple chinese
Mnemonic writes in simple Chinese characters	

99	Maximum quote spread
Maximum quote spread	

100	Minimum static price
The static range defines the maximum permitted variation around the static position. Here, the minimum price of this range	

101	Maximum static price
The static range defines the maximum permitted variation around the static position. Here, the maximum price of this range	

102	Flag Negociation OTC
Indicates if the stock can be traded on block market	
0	No
1	During trading hours only
2	During after hours only
3	During both trading and after hours

4	Blocks authorize
5	Special operation authorize
6	Blocks & Special

104	**Type underlying**
Indicates what type of warrant it is	
AA	Derivative
AB	Right
AC	Bond
AD	Unit Trust Certificate
AE	Share
AF	Exchange Traded Fund
AG	Rate
AH	Standard combination
AI	Foreign stocks
AJ	Miscellaneous
AK	Index
TC	Currency
IN	Nationals index
II	Internationals index
MP	Raw materials
CV	Value certificate
TI	Interest rate
OT	Other
FU	FUTURE

105	**Margin type**
Indicates if the value is marginable. This field is on 1 character	
0	Open position
1	Close position

106	**Loan type**
Indicates if the value is loanable. This field is on 1 character	
0	Yes
1	No

107	Last previous price
Last price of the previous day When the price can't be calculated, the exchange sends an indication **Warning: This field is a string.** Maximum length is 35 characters	

108	Deposit ID
This field identifies the organisation type of the agent	

109	Minimum cross quantity
Indicates the minium quantity obliged for a cross intention	

110	Proftrade enabled
Indicates if Proftrade or allowed or not	
0	Yes
1	No

112	Date emission
Date of emission for the stock The format is YYYYMMDD	

113	Capital index
These shortcuts inform the trader whether the price of an instrument includes/excludes the dividend.	
C	Cumulated
E	Ex dividend

114	Exmarket beginning date 1
Indicates the beginning date for the exmarket 1	

115	ExmarketClosing date 1
Indicates the closing date for the exmarket 1	

116	**Exmarket beginning date 2**
	Indicates the beginning date for the exmarket 2

117	**ExmarketClosing date 2**
	Indicates the closing date for the exmarket 2

118	**Exmarket beginning date 3**
	Indicates the beginning date for the exmarket 3

120	**ExmarketClosing date 3**
	Indicates the closing date for the exmarket 3

121	**Exmarket code 1**
	Indicates a particular event on a stock. This field is uses with the fields **114** and **115**
A	Adverse auditors opinion expressed
D	Disclaimed annual audit opinion
E	Annual audit
OT	Orange triangle – caution in dealing shares
Q	Qualified annual audit opinion
R	Failure to provide annual compliance certificate
RC	Red circle – immediate settlement
RE	Red square – company violation of the JSE rules
RS	Red star – Tax applicable, E.G Namibia
YS	Yellow star – Low spread of shares
GT	Green tag – declared dividend still to be paid
XD	Ex-dividend
CA	General corporate action
XA	Ex-corporate action

122	**Exmarket code 2**
	Indicates a particular event on a stock. This field is uses with the fields **116** and **117** Same values as field 122

123	**Exmarket code 3**

Indicates a particular event on a stock. This field is uses with the fields **118** and **120** Same values as field 122

124	Min quote size PMM
Indicates the minimum quantity obliged for a quote for a PMM	

125	Min quote size CMM
Indicates the minimum quantity obliged for a quote for a CMM	

126	Trade min quote size
Indicates the minimum quantity obliged for a quote or a simple	

128	Coding type for name
Indicates the coding type used to code the name in native language	
	Undefine
'1'	Unicode
'2'	Shift JIS
'3'	GB18030
'4'	BIG5 GCCS
'5'	ARABIC

129	Last validity date
The last validity date, coincident with or successive to the settlement date, is the deadline date for the re-submission of unsettled trades (fails) to the gross settlement system. Format : YYYYMMDD	

130	Settlement date
The date on which the settlement of trades will take place. Format : YYYYMMDD	

131	Settlement group code
Settlement groupdescription	

0	No description
1	Banca d'Italia
2	Euroclear/Cedeò
3	Sicovam
4	Monte Titoli

132	Settlement system
Indicates the settlement system hat will be used to settle the trades closed on the market	
00	RRG
01	Express I
02	Express II

133	Auction random time
Indicates the end time of trading for auction phases. Format HHMMSS	

134	Gross settlement indicator
Indicates that trades will be settled on a gross basis. Settlement on a gross basis will apply only to non-fungible securities.	
S	Yes
N	No

136	Accrued interest calculation code
Calculation method for the accrued interest	
0	No accrued interest (Flat)
1	30/360 (German)
2	Actual/365 (English)
3	Actual/360 (French)
4	30U/360 (US)
5	Actual/365L (ISMA Year)
6	Actual/Actual (ISMA 99 Normal)
7	Actual/Actual (ISMA 99 Ultimo)
9	30S/360 (Special German)
A	Act 366
B	30E+1/360
C	30E/360
D	30/365

137	Interest payment currency code

Currency whom the interest is paid On 3 characters

138	Interest frequency code
Number of interests by year	

139	Interest rate
Interest rate	

140	Accrued interest days number
Number of days until the next interest	

141	GLIC
Indicates the Reuters Instrument Code	

142	Liquidity group
Indicates the liquidity on the stock.	
A	Highly liquid
B	Liquid
C	Quiet liquid
D	No liquid

144	CFI code
Indicates the "Classification of Financial Instruments" code	

145	Tax value
Tax value per stock	

146	Round hit odd
Indiactes if the odd lot orders can be group to match with a round lot order.	
Y	Yes
N	No

147	Industry ID
Indicates the enterprise sector	

148	Parity
Indicates the number of stocks necessary to buy or sell an underlying	

149	Gross yield
Indicates the net yield of the bond.	

150	Net yield
Indicates the gross yield of the bond.	

152	Corporate action
Any event initiated by a corporation which impacts its shareholders. For some such events, shareholders may or must respond to the corporate action or select from a list of possible actions. Examples include mergers, spinoffs, stock buybacks, and stock splits.	

153	Max spread

154	Prof trade open
Indicates if it's possible to enter a Prof trade on the stock	
1	Yes
0	No

155	Delta protection
This field indicates the protection type. The delta protection facility offers market makers a degree of protection against being traded on multiple quotes simultaneously.	
0	No delta protection
1	Delta on instrument class
2	Delta on instrument class with expiry date

156	Exchange rate
Definites a fixed exchange for foreign securities for the currency conversions associated with the exercise transaction.	

157	Yield to maturity
A yield based on the assumption that the security remains outstanding to maturity. It represents the total of coupon payments until maturity, plus interest on interest, and whatever gain or loss is realized from the security at maturity	

158	Standard yield deviation
Standard deviation is a statistical measure that measures the variability of a set of observations around its mean.	

160	Issuer
Indicates the issuer of the stock. Used for warrant.	

161	Subscription price
Indicates the subscription price of the stock. Used for warrant	

162	Static prices range
The static range defines the maximum permitted variation around the static price ans is expressed as a percentage. The static price is the price fixed at the last auction. Note that the static range remains the same for the entire session	

163	Dynamic prices range

The dynamic range defines the maximum permitted variation around the dynamic price and is expressed as a percentage. The dynamic price is the price fixed in the last trade, and may be the result either of an auction (in which case it will be the same as the static price) or of a trade made on the open market. The dynamic range remains the same while the market is open and is also valid during the closing auction.

164	Capital ratio
Ratio between the capital quota still to be refunded and the initial capital for the current period	

165	Price type
This indicates if the price take in account the coupon or no.	
0	Without coupon
1	With coupon

166	Primary market
In case of multi listed stock, this field indicates the primary market	

168	Lot permission
In case where the exchange manages multi lot (for example board, round, lot) this field indicates the permitted lot.	

169	Support value underlying 2
In case of a stock as several underlying. This field indicates the second underlying The format of this field is GLID + Mnemo	

170	Support value underlying 3
In case of a stock as several underlying. This field indicates the third underlying The format of this field is GLID + Mnemo	

171	Support value underlying 4

In case of a stock as several underlying. This field indicates the fourth underlying The format of this field is GLID + Mnemo

172	Support value underlying 5
In case of a stock as several underlying. This field indicates the fifth underlying The format of this field is GLID + Mnemo	

173	Multiplier coefficient underlying 2
In case of a stock as several underlying. This field indicates the multiplier coefficient for the second underlying.	

174	Multiplier coefficient underlying 3
In case of a stock as several underlying. This field indicates the multiplier coefficient for the third underlying.	

176	Multiplier coefficient underlying 4
In case of a stock as several underlying. This field indicates the multiplier coefficient for the fourth underlying.	

177	Multiplier coefficient underlying 5
In case of a stock as several underlying. This field indicates the multiplier coefficient for the fifth underlying.	

178	Origin source
Origin of the information.	

179	Last trading date
Last date the stock is tradable.	

180	Last trading time
Last time the stock is tradable.	

181	DDP Flag
This indicates if the request for quotes is available on this stock.	

182	SMS
Standard Market Size is a new MiFID average order size threshold for firms conducting in-house business (internalisation). All securities that are deemed liquid by the MiFID regulator must be published externally from such firms with prices for illiquid securities only needing to be published on request. Order sizes above the SMS do not need the offer prices to have been published. SMS will not be controlled by the Exchange and will be set at an EU level.	

184	MIFID NMS
Normal Market Size will now become the MiFID defined threshold that is used on an EU wide basis. NMS will not be controlled by the Exchange and will be set at an EU level.	

185	Minimum Peak Size
Used to specify the minimum size of an iceberg peak for an Instrument.	

186	PTS
The Publication Threshold Size is also a new LSE based reference which allows a separate figure to be used for setting the volume at which a Trade Report has its publication to the market delayed. There can be separate delay times for different multiples of the PTS (e.g. immediate publication, one hour or one day delay). The delay can be defined as being dependent on either volume or consideration.	

187	First last
This field indicates the first quotation of the day. The field is different of the opening price.	

188	Minimum trade price
Used to denote the minimum price allowed in a manual trade report submitted to the Exchange, as part of trade price validation	

189	Maximum trade price
Used to denote the maximum price allowed in a manual trade report submitted to the Exchange, as part of trade price validation	

190	Asset class
Indicates the asset class	
E	Equity
F	Fixed income
D	Derivative

192	Reverse rate flag
Determines the place normal price quote convention for a given FX currency pair. Specified as “CCY1/CCY2”, where CCY1 and CCY2 are ISO currency codes. CCY1 denotes the base currency and CCY2 is the term currency.. This means that the place interprets fx price as the number of units of the term currency that are equal to one unit of the base currency. Examples of use: For Symbol “USD/JPY”, FX Quote Convention = “USD/JPY” For Symbol “JPY/USD”, FX Quote Convention = “USD/JPY” (ie. implies that JPY/USD is an inverted rate with respect to the exchange’s normal quote convention for the currency pair).	

193	Average Daily Treshold (ADT)
This field indicates the threshold for the average daily.	

194	Block thresholds
Minimum thresholds for a block	

195	Cross thresholds
Minimum thresholds for a cross	

196	Number of days from creation
Represent the numbers of days from the creation to the expiry	

197	Number of days until expiry
Represent the numbers of days remaining until the expiry	

198	Average daily spread
Again, based on the past 20d history display the average daily spread as .05 cents	

200	Average Daily Trade Size
Based on the 20d history display the average execution fill size for this security	

201	Average Number of trades per minute
Calculated number of trades divided by the number of minutes of trading in the Regular Session	

202	Average daily volume
Based on the 20d history published, this element represents the % that this order relates to that history.	

203	MIC 1
Indicates the MIC code for one of the exchange where the stock is multilisted	

204	MIC 2
Indicates the MIC code for one of the exchange where the stock is multilisted	

205	MIC 3
Indicates the MIC code for one of the exchange where the stock is multilisted	

206	MIC 4
Indicates the MIC code for one of the exchange where the stock is multilisted	

208	MIC 5
Indicates the MIC code for one of the exchange where the stock is multilisted	

209	MIC 6
Indicates the MIC code for one of the exchange where the stock is multilisted	

210	BP Flags
Used to calculate the power calculation (Selector)	

211	BP Rating
Used to calculate the power calculation (Selector)	

212	Barrier price
Indicates the barrier price in case of option – warrant	

213	Institutinal flag
Indicates if it is an institutional security or not.	
Y	Yes
N	No

214	Real stockname
Indicates the stockname at the exchange level. Without GL translation	

216	Minimum size for iceberg
Indicates the minimum size to send	

217	Client Asset class
Indicates the client specific instruments classification	

218	Minimum quantity for a quote
Indicates the minimum quantity to send a quote.	

219	Payment type
Indicates the bond management type	
1	Discount
2	No coupon
3	Nominal

220	Index
Indicates the index of the contract	
1	Euribor
2	Ibor

221	Coupon type
Indicates the coupon type	
1	Fix
2	Floating

222	Initial coupon rate
Indicates the initial coupon rate	

224	Pool factor
% of the scurity that has to be repaid by issuer.	

225	Underlying (second code)
Other code for the underlying. For example ISIN	

226	Discretion order flag
Indicates that the discretion order is possible on this stock. A discretion order can be executed into a range (discretionary range), but the order is less priortor.	
Y	Funtionality available
N	Functionality unavailable

227	Quantity of the previous day
Indicates the quantity of the previous day.	

228	**Last yield**
	Indicates the last yield

229	**Trade High yield**
	Indicates the trade high yield

230	**Trade low yield**
	Indicates the trade low yield

232	**Real GLID + underlying**
	Indicates the real GLID underlying

233	**Second settlement date**
	Indicates the second settlement date

234	**Remaining working days for year**
	Used to calculated the P&L

235	**Custom calculation**
	Flag to indicate that the P&L can be customize

236	**Close calculation message**
	Indicates how the close price is calculated

237	**First expiry date**
	In case of the instrument is first quoted on a temporary market, this field indiactes the expiry date on this market

238	**Minimum yield tick**
	Minimum yield variation that users will be able to express

240	Average yield
Average yield of instrument.	

241	First coupon date
Date on wich first coupon was detached	

242	First accrual date
Start date of interest accrual	

243	First settlement date
First date of settlement	

244	Original GLID + underlying
Indiactes the original GLID + underlying. Here "original" means "lower level/underlying"	

245	Second local code
Used on exchange where a second local code exists	

246	Central counterpart flag
The stock is eligible at the central counterpart flag	

248	Large order threshold
Large order threshold	

249	Best price status indicator
This is a per-instrument field. It indicates the status of the order book's best price for instrument. It is determined as follow, in order of precedence	

250	Sedol
Identifier code for instrument	

251	Call price

Call price

252	Warrant issue size
Warrant issue size	

253	Fixing
Warrant are an Arithmetic average type Option, the fixing is telling us the number of days is used for the averaging.	

254	Issuing price
Price of share on the listing / issuing day = price on teh primary market (initial public offering price).	

256	Last coupon date
Price of share on the listing / issuing day = price on teh primary market (initial public offering price).	

257	Paired shares
The total number of shares that are eligible to be matched at the Current Reference Price	

258	Imbalance Shares
The number of shares not paired at the Current Reference Price	

259	Imbalance side
The market side of the order imbalance	

260	Inside match Price
The price at which the NOII shares are being calculated.	

261	Total Imbalance
Total Imbalance shares	

262	Stop description
The textual description for a stop trading category	

264	Stop range
The smallest value of the difference between teh reference price and a trade price for the instrument concerned which will cause a stop trading condition in the order book. This is expressed as a percentage deviation	

265	Transition
Describes an order state transition. One or such transiction make up a normal daily schedule.	

266	Accept order date
The date on which the SWXess platform will first accept orders for the specified instrument. This date can be earlier than the date on which the instrument first becomes listed and/or traded.	

267	Last exercise date
Last date of exercise	

268	Listing state code
The listing status of the instrument, which in particular implies the rule book governing its trading. Examples of ListingStateCode: DK, LI, NK, PZ	

269	Stop allow at open
Indication as to whether a stop trading condition can occur during the opening procedure for a security	

270	Maximum stop order on the stock
Maximum number of stop tradings for an open book permitted during the business day. If this number is reached during trading, no further stop tradings can occur in that period. Modifications of the default value are communicated via news board messages. If the field is empty, the number of stop tradings is unlimited.	

272	Smallest denomination
The smallest nominal unit of an interest bearing product. The smallest nominal unit of a product. For example the smallest denomination for Euro is, €5 for the banknotes and 1c for then coins	

273	Interest period end date
The date on which interest accrual ends for a bond. This is typically the date on which the interest payment is due.	

274	Redemption date
The date of the actual redemption of an instrument.	

275	Redemption amount
The monetary amount, in the nominalCurrency, associated with the actual redemption concerned.	

276	First Exercise Date
The first date on which the derivative can be exercised.	

277	Ratio (option/underlying)
The number of underlying instruments in the conversion ratio of options to underlyings. This number of underlyings is received for the number of options defined in numberNeeded.	

278	Underlying traded date
In case the derivative is a right, the date on which the corresponding share is traded ex-right for the first time.	

280	Listing state description
The description of the instrument's listing state.	

281	Listing Segment Code
The listing segment of the instrument.	

282	Listing segment description
The description of the instrument's listing segment. Example of listingSegmentCodeDesc: Main Market, Funds and ETF, Local Caps, Real Estate, investment companies…	

283	Security Type Code
The identifier of the security's type.	

284	Security Type Description
The description of the security's type.	

285	Underlying exchange
The exchange on which the instrument which is referred to by the controllingSecurityIsin is traded.	

286	Stop trade avalanche time SPAN
Holds the time span in seconds (e.g. 10) for which the trade prices are retrieved for the avalanche stop trading check. Tells how many seconds the trade prices are retrieved for the avalanche stop trading check. The criteria for an Avalanche Stop Trading condition relate to a predefined period of time (Avalanche Time) and a predefined price range (Stop Trading Range). If the next trade during this period of time would potentially deviate from the reference price by an amount that is higher than the predefined price range, the trade is not executed. The Exchange halts trading in the security concerned for a predefined period of time (Stop Time Duration).	

288	Market Makers exist
Indicates whether multiple market makers exist for this instrument. The exclusiveMarketMaker is empty if this flag is set to "true".	

289	Trading Session Id
The unique identifier of the TradingSession that applies to an order book of a TradedInstrument	

290	Accrued Interest From Date
The date from which the entitlement to accrued interest on an instrument starts (i.e. the earliest date from which accrued interest is calculated). Also known as Jouissance.	

291	Interest calculation method external code
The interest calculation method external code. This is the code used on the settlement instruction to SIS to indicate an interest calculation method.	

292	Automatic Settlement Flag
Indication of whether or not automatic clearing and settlement of trades are supported for the security concerned.	

293	Clearing house
The code of a clearing organisation. A clearing organisation is a predefined automated settlement link. Each link offers a combination of supported CSDs, CCPs and settlement currencies	

294	End interest payment date
The date from which no more interest payments are expected as a result of default of the company issuing the debt. No accrued interest is paid for trades occurring on or after this date (if set).	

296	Issuer name
The short name of the issuer of the instrument	

297	Issuer Country
The code that uniquely identifies the country of incorporation of the issuer of the instrument.	

298	Redemption currency
The code in which redemptions of the instrument are expressed.	

299	Redemption price type

Basis for expressing the redemption value of the product. Indicates whether the redemptionPrice is percent, or per unit, expressed in the redemptionCurrency.

300	Redemption price
The price at which the particular instrument can be redeemed by existing holders, expressed as per redemptionPriceType.	

301	Redemption type
The form of redemption represented by the redemption instance. Possible values are for the effective redemption.	

302	Legal entity Id
Identification of a group of parties (member organisation).	

304	Legal entity name
Full name of the group of parties.	

305	Allocated number
In case the Derivative is part of a composite security, this constitutes together with the unitsForEntitlement the ratio of derivatives per bond or share	

306	Warrant Ratio
Text which indicates the ratio. This field is managed by the issuer. The SLC just broadcastes this information	

307	Redemption notice period
The time period (in days) which the issuer of a product contracts to give as notice for premature redemption(s). This is supplied when the product is first issued.	

308	Ex dividend paid
The date on which the associated Security goes ex dividend	

309	Dividend Currency
The Currency_Code which identifies the Currency in which a dividend amount is paid.	

310	Net dividend of the index components
Net dividend of the index components	

312	Gross dividend of the index components
Gross dividend of the index components	

313	Exercise Currency
The currency in which the exercisePrice is expressed.	

314	Trade Date Based Interest Flag
It is an indication of whether the accrued interest is to be calculated based on the trade date or on the settlement date.	

News title (5236-5237-5238-5239) [NTI]

Description

The news title request is for subscribing to real time titles sent by the exchange. There is one title number per title that you can re-use to get the corresponding text by sending a news text request.

Format of the request 5236-5237

Position	Name	Type	Codage	Repetition 1	Repetition 2
Question					
H0	GLID	CHAR	GL		N times according the length
H1	Criteria number	NUM	GL		
H2	Parameter ID	NUM	GL	Criteria number times	
H3	Parameter	CHAR	GL or ASCII		

Position	Name	Type	Codage	Rep1	Rep2	Rep 3
Reply						
H0	Chaining	NUM	GL			N times according the length
H1	GLID	CHAR	GL			
H2	Number of titles	NUM	GL			
H3	Number of fields	NUM	GL		Number of titles times	
H4	Field ID	NUM	GL	Number of fields times		
H5	Field	CHAR	GL or ASCII			

Format of the request 5238

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5239

Position	Name	Type	Codage	Repetition
Reply				
H0	GLID	CHAR	GL	
H1	Number of fields	NUM	GL	
H2	Field ID	NUM	GL	Number of fields times
H3	Field	CHAR	GL or ASCII	

Datas used in requests

	Key / Value	
Following the key, these fields allow to enter different values		
Key	Usage	Commentary
QUESTION		
0	Question type	'Q' : All the news, starting from the beginning 'X' : No replies, used just for subscription 'P' : All the news, starting from the end '1' : n news before the index '2' : n news after the index
1	Origin	See following chart
2	Priority	'0' : All '1' : High '2' : Medium '3' : Low
3	Area	
4	Index	Used only for the question '1' and '2'
5	Number of title asked	Number of titles you want in reply
49	Length of the historical part	**Warning:** This field is present only if the field 50 is present. **Warning :** When this field is present it isn't counted in the "number of field"
50	Historical criteria	**Warning:** This field is in ASCII format. The length of this field is given by the field 49
REPLY		
1	Origin	See following chart
2	Priority	'0' : All '1' : High '2' : Medium '3' : Low
3	Area	
4	Index	Index of the news
6	Hour	Format HHMMSS
7	Date	Format AAAAMMJJ
8	Title	Maximum 80 characters
9	Site	Present for compatibility with GL mail

10	Group	Present for compatibility with GL mail
11	User's name	Present for compatibility with GL mail
12	Time zone	Time difference compared with GMT
13	News ID	Index gives by the provider of the news
14	Error code	'1' : Licence unavailable '2' : No news on the GLID
49	Length of the historical part	**Warning:** This field is present only if the field 50 is present. **Warning :** When this field is present it isn't counted in the "number of field"
50	Historical part	**Warning:** This field is in ASCII format. The length of this field is given by the field 49

	Origin
	Origin of the news
0	All
1	GL
2	SBF and CME
3	GL MAIL
4	TOMA
10	AFP
11	AFX
24	BRUXELLES
25	MILAN
26	STOCKHOLM
27	SETS
28	XETRA
29	LIFFE
30	MEFF RV
31	EUREX
33	SEHK
34	WARSAW
35	BDM
36	SIBE
37	CBOT
38	NASDAQ
39	EEX Frankfurt
40	HKFE
41	SEHK (Trade announcements)
42	SFE
43	TSE
44	WIEN
45	TIFFE
46	REYK
47	COPEN
48	JGB
49	SGX
51	CBOE
52	HEX

53	OSE
54	KOSPI
55	WBAG
56	NQLX
57	BTEX
58	JSE
59	SDEX
60	IDEM
61	CME
62	SWITCH
63	CDEX
64	ODEX
65	NSX
66	SAX (Oslo)
67	OMFIE
68	ADEX
69	MEFRV
70	MEFSP
71	MBVLP
72	OCX
73	ZRH
74	VIRT-X
75	BDL
77	ASE
78	ISEOP
79	BOX
80	COMSTOCK
81	BDL
82	LSE EX MARKER
83	ELBRD
84	ELPAD
86	ELLID
87	ELAMD
88	TIFFC
89	JASDAQ
90	KOFEX
91	MEFF EUREX
92	MEFF MONEP
93	LIFFE CREATION STRATEGY
94	IPE
95	ECBOT
97	XONTRO
98	AMEXD
99	NYSE
100	DUNLIN
101	NEWEX
102	EEXSP
103	TOCOM
104	MICEX
105	NSE
106	NYMEX
107	NYMEX FLOOR

108	CFMD
109	EUREX US
110	ASX
111	TLX
112	ETLX
113	TWSE
114	SGX QT
115	SET
116	RISE
117	HESE
118	TASE
119	TAIFEX
120	RTS
121	RTSC
122	STUTTGART
123	OPRA
124	LME
125	BMAL
126	VISE
127	BSEEQ
128	MEXD
129	DIFX
130	EBS FOREX
131	HOT SPOT
132	CBOTF
133	FUK
134	NAG
135	Sap
136	FORTS
137	PRAGUE
138	BUDCX
139	ASXOM
140	BLOFI
141	ISX
142	BMV
143	MVBA
144	BCS
145	BVC
146	SFXA
147	SFXF
148	DFM
149	ADSM
150	SSM
151	TGE
152	LMEE
153	MTSC
154	TFEX
155	RTS INTERFAX
156	BEBS
157	CHVX
158	LUXE
159	IIECO

160	TUNIS 2
161	CASABLANCA 2
162	QTM
163	BMALN

Field 50: Historical

This field follows the format: **TagID=TagValue<SOH>**

Where <SOH> is the character for the binary value 1

Here, the possible TagID:

Tag ID	Tag Value
51	Start time (Format HHMMSS)
52	Start date (Format AAAAMMJJ)
53	End time (Format HHMMSS)
54	End date (Format AAAAMMJJ)
55	Provider
56	Number of stockcodes
57	Stockcode
58	Number of aeras
59	Aera
60	Language
61	Provider sectors
62	Number of subjects
64	Subject
65	GMT hour

News content (5240) [NCO]

Format of the request 5240

Position	Name	Type	Codage	Length
Question				
H0	GLID	CHAR	GL	X
H1	Index	NUM	GL	X
H2	Date	CHAR	GL	X

Position	Name	Type	Codage	Length
Reply				
H0	Chaining	NUM	ASCII	1
H1	GLID	CHAR	GL	X
0	Index	NUM	GL	X
1	Text length **Lg**	NUM	GL	X
2	Text	CHAR	ASCII	**Lg**

Complementary trades (5245-5246-5247) [INTC]

Description

This request is for subscribing to receive trades which are not sent by the exchange in real time. This request is used in additional of the couple "Intraday – Stockwatch".

Format of the request 5245

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID + Stockcode	CHAR	GL	X	**Number of stocks times**

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	NUM	GL	X	
H1	GLID + Stockcode	CHAR	GL	X	**N times according the length**

Format of the request 5246

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5247

Position	Name	Type	Codage	Repetition
Reply				
H0	GLID + Stockcode	CHAR	GL	
H1	Type	CHAR	GL	
H2	Field ID	NUM	GL	N times, following the length of the message
H3	Field	CHAR	GL	

The field “**Field ID**” can contains the following values :

Field number	Name
0	Trade time
1	Trade quantity
2	Trade price
3	Buyer identification
4	Seller identification
5	Transaction type
6	Spot
7	
8	Transaction identification
9	Settlement date
10	Internal SLC reference
11	Indicator transaction buy (Not yet broadcasted)
12	Indicator transaction sell (Not yet broadcasted)
13	Code for technical origin buy (Not yet broadcasted)
14	Code for technical origin sell (Not yet broadcasted)

Datas used in requests

	Type
	Indicates the update type.
A	Append. The trade is at the end of the intraday

For definitions, see the request “Intraday (1028)”

Instructions for use

The field “internal SLC reference” can be used to process the refreshes which are in the intraday message. Therefore, the client avoids only the replies whose “internal SLC reference” is greater than the reference given by the intraday.

Each refresh message contains an index which respects the following rule:

- The index is incremented between two refreshes

- The increment is not necessary 1 between 2 consecutive messages

Tick size (5248-5249-5250-5251) [TCKSZ]

Description

With this request the SLC gives a set of tick size tables to its client. There is one set of tables per stock exchange.

Format of the request 5248-5249

Position	Name	Type	Codage	Length	Repetition
Question					
H0	Number of GLID	NUM	GL	X	
H1	GLID	NUM	GL	X	**N times**

Position	Name	Type	Codage	Repetition
Reply				
H0	Chaining	NUM	GL	
H1	GLID	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Format of the request 5251

Position	Name	Type	Codage	Repetition
Reply				
H0	GLID	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Format of the request 5250

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID	NUM	GL	X	

Datas used in requests

The tags ID are used to identify fields, and follow this rule:

- Fields between 0 and 49 are reserved for informations about GLID.
- Fields between 50 and 99 are reserved for informations about tables.
- Fields above 100 are reserved for rules fields.

	Chaining
The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.	

	GLID
	Question: Only xchange field matters in the GLID. Market should be set to 0

Tag ID	Value	Comments
0	Return code	0 : Ok 1 : Licence refused 2 : Tick size functionality not handled
1	Rule type	0: simple table 1: sequence of price 2: fractional price
50	New flag table	0: A part of the table has already been sent. 1: New table.
51	End table flag	0: A part of the table will be sent in another message. 1: End of the table.
52	Physical table ID	int
53	Logical table ID	int
54	Number of fields per rule	
55	Number of rules	
100	Threshold	The value to which the price is compared. A special value 'I' (infinite) can be set.
101	Tick size	
102	Coefficient	Coefficient used in the request type number 1.
103	Number of ticks	Field used in the request type number 2.

104	Price format	Same.
105	Number of decimal places	Same.

Example

Name	Value	Comments	
Reply			
Chaining	0	Only one request	
GLID	0000	exchange	
0		Tag 0	
	0	OK	
1		Tag 1	
	0	Simple table	
50		Tag 50	
	1	New table	
51		Tag 51	
	1	End of table	
52		Tag 52	
	0	ID	
53		Tag 53	
	0	Not share	
54		Tag 54	
	2	2 fields per rule	
55		Tag 55	
	4	4 rules	
100		Tag 100	**Price < 10 => tick size = 0.1**
	0		
101		Tag 101	
	0.1		
100		Tag 100	
	10		
101		Tag 101	**Price > 10 => tick size = 0.2**
	0.2		
100		Tag 100	
	50		
101		Tag 101	**Price > 50 => tick size = 0.5**
	0.5		
100		Tag 100	
	100		
101			**Price > 100 => tick size = 1**
	1		

Service (5256) [RQSVR]

Description

With this request the SLC gives some information about the P'.

Format of the request 5256

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID	NUM	GL	X	
H1	Tag ID	NUM	GL	X	**N times**
H2	Value	CHAR	GL	X	

Position	Name	Type	Codage	Repetition
Reply				
H0	Chaining	NUM	GL	
H1	GLID	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Datas used in requests

	Chaining
The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.	

	GLID
Question : The exchange number must be **110**	

Tag ID	Value	Comments
QUESTION		

2	ID	User	
3	Client type	GLWIN SLE SELECTOR API	
4	Version		
5	Number of glid	'n'	
6	GLID		**'n' GLID times**
7	Tag in reply	0 for all "," to separate several values	
	REPLY		
1	Error	'0' none supported request	
4	Version		
5	Number of GLID	'n'	
6	GLID		**'n' GLID times**
8	ML+ depth		
9	Ticksize request	0 : no / 1 : Yes	
10	New intraday request	0 : no / 1 : Yes	
11	New limit mkt request	0 : no / 1 : Yes	
12	New DicX request	0 : no / 1 : Yes	
13	New MO request	0 : no / 1 : Yes	
14	New Grouped MR	0 : no / 1 : Yes	
15	New grouped Strategies request	0 : no / 1 : Yes	
16	Temporization	0 : no / 1 : Yes	
17	DicN	0 : no / 1 : Yes	
18	Timezone	Indicate the timezone	
19	New strategy dictionary management	Indicates if the new management of the strategy dictionnary is available	

20	MO available or not	They would like the "Own Bid Qty/Own Ask Qty" functionality implemented in a window that displays depth of market - either Instrument Summary window or Market Depth window.	
21	Test feed	Indicates if it is a production or test feed	

Events (5264-5265-5266-5267) [RQSVS]

Description

With this request the SLC can inform his clients about the events which can appear.

Format of the requests 5264-5265

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID	NUM	GL	X	
H1	Tag ID	NUM	GL	X	**N times**
H2	Value	CHAR	GL	X	

Position	Name	Type	Codage	Repetition
Reply				
H0	Chaining	NUM	GL	
H1	GLID	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Format of the requests 5267

Position	Name	Type	Codage	Repetition
Reply				
H0	GLID	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Datas used in requests

	Chaining
The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.	

	GLID
Question : The exchange number must be **110**	

Tag ID	Value	Comments	
QUESTION			
1	Supervision ID	Always "**1**"	
2	Number of GLID	Must be >0	
3	GLID		Number of GLID times
4	Request number	"**-1**" for all	
REPLY			
1	Supervision ID	Always "**1**"	
2	Number of records	Must be >0	
3	GLID		**Number of records time**
4	Request number		
5	Number of informations	Number of following tags	
6	Data status	0 : Initial state at beginning 1 : Active 2 : Inactive because of logical disconnection 3: Inactive, because of physical disconnection	
7	Change of state hour	HHMMSS	
8	UTC hour	HHMMSS	
9	Node		
10	Sub-node		

New Intraday (5268) [INTN]

Description

With this request the SLC can inform his clients about the events which can appear.

Format of the requests 5268

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID + value	NUM	GL	X	
H1	Tag ID	NUM	GL	X	**N times**
H2	Value	CHAR	GL	X	

Position	Name	Type	Codage	Repetition
Reply				
H0	Chaining	NUM	GL	
H1	GLID + value	CHAR	GL	
0	Tag ID	NUM	GL	**According the length**
1	Value	NUM / CHAR	GL	

Datas used in requests

	Chaining
The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.	

	GLID + value
Indicates the GLID + value	

Tag ID	Value	Comments
QUESTION		

6	Intraday day	YYYYMMDD
REPLY		
0	Return code	"-1" : Unexpected error "0" : OK "1" : Licence refused
1	Number of field per loop	
2	Number of loops	
50	Trade time	**Number of loops times**
51	Trade quantity	
52	Trade price	
53	Buyer identification	
54	Seller identification	
55	Transaction type	
56	Transaction type details See field 188 of the request 1000	
57	Spot	
58	Volatility	
59	Indicator transaction buy	
60	Indicator transaction sell	
61	Code for technical origin buy	
62	Code for technical origin sell	
63	Transaction number	
64	Free settlement delay	
65	Trade location	
66	Trade information See field #74 of the request 1000	
67	Execution Venue See field #35 of the request 1000	
68	Trade indicator See field #75 of the request 1000	
69	Trade flag See field #130 of the request 1000	
3	SLC reference	Used for MR/Intraday synchronization
4	Volume of approved transactions	

5	Volume of cancelled transactions	

	Internal SLC reference
This field is an identifier of the transaction This field is the same as the **field 189 of the request Stockwatch** and the field **10 of the request Complementary trade**.	

New Market Maker (5272-5273-5274-5275) [MKTN]

Description

These requets are used to ask prices and quantities sent on the market by market makers on specific contracts/stocks

Format of the request 5272-5273

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5272-5273

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	CHAR	ASCII	1	
H1	GLID + Stockcode	CHAR	GL	X	
H2	Number of occurrence	NUM	GL	X	
SH0	Market number	CHAR	GL	X	**This sequence is repeated "Number of occurrence" times**
SH1	Market Code	CHAR	GL	X	
SH2	Filler	FILLER	FILLER	1	
0	Previous buy quantity	NUM	GL	X	
1	Previous sell quantity	NUM	GL	X	
2	Buy quantity	NUM	GL	X	
3	Buy price	NUM	GL	X	
4	Sell quantity	NUM	GL	X	
5	Sell price	NUM	GL	X	
6	Buy type	CHAR	GL	X	
7					
8	Sell type	CHAR	GL	X	
9	Free settlement delay buy	CHAR	GL	X	
10	Free settlement delay sell	CHAR	GL	X	
11	Reporte rate buy	NUM	GL	X	
12	Reporte rate sell	NUM	GL	X	
13	Reporte price buy	NUM	GL	X	
14	Reporte price sell	NUM	GL	X	
15					
16	Timestamp	CHAR	GL	X	
17	Key	NUM	GL	X	
18	Not used		GL	X	
19	Not used		GL	X	

20	Not used		GL	X	
21	Not used		GL	X	
22	Not used		GL	X	
23					

Format of the request 5274

Position	Name	Type	Codage	Length
Question				
H0	GLID + Stockcode	CHAR	GL	X

Format of the request 5275

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID + Stockcode	CHAR	GL	X	
H1	Market number	CHAR	GL	X	
H2	Market Code	CHAR	GL	X	
0	Refreshed field number	NUM	GL	1	**N times**
1	Refreshed field	CHAR	GL	X	

The field “**Refreshed Field Number**” contains field numbers described in the table of Replies below.

The sequence “**Refreshed Field Number, Refreshed Field**” is repeated for every field that is to be modified.

Therefore, the length of the message indicated in the Header should be used to determine whether there remain any fields to decode.

The next table indicates the filled fields for an insertion / modification / cancellation

Operation	Previous quantity	Data	Price
Insertion	Not filled	Filled	Filled
Modification	Filled	Filled	Filled
Cancellation	Filled	Not filled	Not filled

Datas used in requests

6	Buy type
Buy type	

F	Firm
I	Indicative

8	**Sell type**
Sell type	
F	Firm
I	Indicative

11	**Reporte rate buy**
Rate for a loan of stock. Buy leg	

12	**Reporte rate sell**
Rate for a loan of stock. Sell leg	

13	**Reporte price buy**
Price for a loan of stock. Buy leg	

14	**Reporte price sell**
Price for a loan of stock. Sell leg	

DIC-X (5276-5277-5278-5279) [DICX]

Description

It is the new dictionary request. In relation to the requests 5108-5111, these requests give more information.

Format of the request 5276-5277

Position	Name	Type	Codage	Length	Repetition
Question					
H1	Tag	NUM	GL	X	**According to the length**
H2	Value	CHAR/NUM	GL	X	

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	CHAR	ASCII	1	
H1	Tag	NUM	GL	X	**According to the length**
H2	Value	CHAR/NUM	GL	X	

Format of the requests 5279

Position	Name	Type	Codage	Length	Repetition
Reply					
H1	Tag	NUM	GL	X	**According to the length**
H2	Value	CHAR/NUM	GL	X	

Format of the request 5278

Position	Name	Type	Codage	Length	Repetition
Question					
H1	Tag	NUM	GL	X	**According to the length**
H2	Value	CHAR/NUM	GL	X	

Datas used in requests

	Chaining
The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.	

The field between 0-49 indicates the technical information.

The fields since 50 are the referential.

Tag ID	Value	Comments
QUESTION		
1	Optimization	0 : All the GLID are replied
2	Subscription mode	0 : snapshot + subscription 1 : only subscription **Mandatory for the request 5277**
3	Number of GLIDS	
4	GLID	'n' GLID times
REPLY		
1	Error code	'0' no error '1' bad format '2' licence problem '3' Dic-X none available '4' Exchange non available in theslcv5.ini file '5' No stock for this GLID
4	GLID	
5	Number of compartment	
7	Compartment ID	Give in refresh
8	CRC compartment	
9	Number of stocks	
10	Number of fields for the stock	
11	Operation type	**Only for the refresh request** I : Insert S : Cancel M : Update
50	Instrument code	
51 and greater	Fields	

Field	Type	Name
51	TXT	Sicovam
52	TXT	ISIN
53	TXT	Label
54	TXT	Group
55	INT	Category/Family

56	INT	Category/Type
57	TXT	Local label
58	TXT	Reuters code
59	TXT	Cusip code
60	TXT	Sedol code
61	TXT	Bloomberg code
62	TXT	Autex code
63	TXT	Multilisted code : Parent code Format : GLID + Mnemo
64	TXT	Multilisted : Priority
65	FLOAT	Multilisted : Ratio
66	INT	Charset for local label
67	INT	Maturity
68	TXT	Issuer
69	FLOAT	Coupon
70	FLOAT	Strike
71	CHAR	Type value
72	DOUBLE	Minimum peak size
73	TXT	Inverse rate flag
74	DOUBLE	Average Daily Spread
75	DOUBLE	Average Daily Trade Size
76	DOUBLE	Average Number of trades per minute
77	DOUBLE	Average Delay Volume
78		Not available
79	CHAR	Margin type
80	CHAR	Loan type
81	CHAR	GLID of the real underlying
82	CHAR	Symbol of the real underlying
83	CHAR	GLID of this instument as underlying
84	CHAR	Symbol of the fake underlying
85	CHAR	Type of the option
86	INT	Last trading date
87	DOUBLE	Conversion ratio
88	DOUBLE	Call price
89	INT	Warrant issue size
90	INT	Fixing

BEST PERFORMERS (5500-5501-5502-5503) []

Description

It is the new best performer's request.

Format of the request 5500-5501

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID	CHAR	GI	X	
H1	Tag	NUM	GL	X	According to the length
H2	Value	CHAR/NUM	GL	X	

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	Chaining	CHAR	ASCII	1	
H1	GLID	CHAR	GL	X	
H2	Tag	NUM	GL	X	According to the length
H3	Value	CHAR/NUM	GL	X	

Format of the requests 5503

Position	Name	Type	Codage	Length	Repetition
Reply					
H0	GLID	CHAR	GL	X	
H1	Tag	NUM	GL	X	According to the length
H2	Value	CHAR/NUM	GL	X	

Format of the request 5502

Position	Name	Type	Codage	Length	Repetition
Question					
H0	GLID	CHAR	GI	X	
H1	Tag	NUM	GL	X	According to the length
H2	Value	CHAR/NUM	GL	X	

Datas used in requests

	Chaining

The chaining is set to 0 when all the tables of a GLID have been sent. Otherwise, it's set to 1.

Tag ID	Value	Comments
	QUESTION	
2	Group	
3	Sorting criteria	Six possible values only: 1. Quantity 2. capital 3. High variation (abs) 4. High variation (%) 5. Low variation (abs) 6. Low variation (%) Anu other value will processed as an error by SLC Master.
4	Number of stocks	Limited between 1 and 99. A value of zero will be processed as an erroe by SLC master
	REPLY	
1	Error code	Error code
2	Group	
3	Sorting criteria	
4	Number of stocks	
5	GLID + Mnemo	
6	Number of operations	Limited between 1 and 99
7	Operation	Two possible values only: 1. Insertion 2. Deletion Any other value will processed as an error by cliets
8	Position	Limited between 0 and 99

Appendix

Exchanges and markets

The list of exchanges and the list of markets can be found in the licsym.ini file.

Suspension indicator

The following chart gives a list of suspension indicator for several exchanges.

The first byte contains the quotation state.

The second byte contains the group state.

Exchange	1rst Byte	2^{nd} Byte	Explanation
ASE	‘ ’	‘ ’	Active
	‘H’	‘ ’	Halt
	‘S’		Suspended
	‘R’		Resume
	‘N’		NULL phase
	‘E’		End of Day
		P	Pre-call Trading
		T	Continuous trading
		C	Closing price trading
		J	Projected auction
		S	Stop
		E	End of day
		H	Halt
		N	Null phase
AFFARI MCW	‘S’		Suspended
	‘ ’		Not Suspended
		‘I’	Start service
		‘P’	Pre-opening
		‘V’	Validation
		‘A’	Opening
		‘N’	Continuous trading
		‘C’	Trade cancellation
		‘D’	Closure
		‘F’	End Service MTA
		‘M’	Management phase
		‘T’	Trading After Hours

		‘E’	End Service trading after hours
		‘B’	Pre-closure
		‘W’	Validation of closure
		‘O’	Bid of closure
	‘G’		Frozen
	‘R’		Reserved
	‘S’		Suspended
	‘S’	‘P’	Suspension during Preouv (PRE_OPENING)
	‘S’	‘N’	Suspension during Nego (CONTINUOUS_TRADING)
	‘S’	‘C’	Suspension during CANCELLATION
	‘S’	‘D’	Suspension during Closure (CLOSURE)
	‘S’	‘F’	Suspension during end of service (END_SERVICE)
	‘S’	‘T’	Suspension during TAH (TRADING_AFTER_HOURS)
	‘S’	‘B’	Suspension during precloture (PRE_CLOSING)
BOVESPA	'P'		Simple reservation
	'G'		Frozen
	'H'		Upward reserved
	'B'		Downward reserved
	'S'		Suspended
BUDAPEST	‘H’		Trade halted
	‘S’		Trade suspended
	‘I’		Volatility interruption
	‘V’		Extended volatility
	‘ ‘	‘ ‘	Resumed
BVL	'H'		Upward reserved
	'B'		Downward reserved
	'G'		Frozen
	'S'		Suspended
	'P'		Simple reservation
CBOT	‘ ‘		Trading
	Other		Suspended
CME SIMEX	‘ ‘		Authorized
	‘X”		Forbidden
	‘F’		Frozen
	‘R’		Reserved
	‘S’		Suspended
		‘H’	Start consultation
		‘P’	Pre-opening
		‘Q’	Intervention before opening
		‘O’	Opening
		‘ ‘	Trading phase
		‘X’	After quotation
		‘K’	Forbidden
		‘Z’	Stop
DDB	'S'		Suspended
	‘ ‘		Normal
		‘A’	Opening
		‘C’	Deletion of contracts
		‘D’	Closing

		‘F’	End of service
		‘I’	Start of service
		‘N’	Trading
		‘P’	Pre-opening
		‘V’	Validation
EBS		‘ ‘	Suspended
VIRT–X	‘S’	‘A’	Stop trading
	‘S’	‘D’	Delisted
	‘S’	‘N’	Not open
	‘ ’	‘F’	Between auction
	‘S’	‘B’	Break
	‘S’	‘C’	Close
	‘ ’	‘P’	Preopen
	‘ ‘	‘ ‘	Trading
EMM	'H'	‘ ‘	Upward reserved
	'B'	‘ ‘	Downward reserved
	'S'	‘ ‘	Suspended
	'P'	‘ ‘	Simple reservation
	‘R’	‘ ’	Resumption of quoted value on reservation
	‘G’	‘ ‘	Frozen
	‘A’	‘ ‘	Reservedc
	‘ ‘	‘ ‘	Resume quotation
EUREX (DTB)		‘T’	Trade
		‘O’	Pre open
		‘P’	Pre trading
		‘B’	Post trading
		‘C’	Closing auction
	‘S’	‘B’	Batch
	‘S’	‘F’	Frozen
		‘V’	Fast
	‘S’		Halt
		‘A’	Opening
		‘E’	Expired after closure
	‘S’	‘H’	Holidays
	‘S’	‘X’	Expired
			Online
	‘S’	‘I’	Inact
HEX	‘’	‘’	Open
	‘S’	‘’	Matching
	‘’	‘T’	After market trading
	‘S’	‘’	Close
HIMTF		T	No operation allowed
		P	Pre open
		A	Auction
		N	Negotiation
		C	Close
	E	S	End of day
	S	S	Tempory suspension
HKFE	'S'		Suspended
	'C'		Closed
	'L'		Locked
	'P'		Pause
	'U'		Uncrossing (when Trading Phase - field 149 -

			is set to "OAlloc")
IPE	' ' 'P' 'C' 'S' 'I'		Preopening -Open Preclose Close Suspended Inactive
KSE Equities	' ' 'F' 'H' 'S' 'C' 't'	' '	Default – Normal Mode End of regular session Trading Halt Trading Suspension Trading Halt due to Circuit-breakers Temporary trading suspension
		'c' 'd' 'e' 'r' 's' 'E' 'P' 'R' 'T' 'X'	Closing price time-range extended Closing price randomaly ended End of random end for single-price trades Start of random end for single-price trades End of single-price trades End of after-hour trading with the closing price and start of the single-price trades at after-hours Beginning of the Pre-opening market Opening price randomly ended Beginning of after-hours closing price Opening Price time-range extended
KOSPI F&O	' '	' '	Default – Normal mode
Options	'C' 'E' 'F' 'H' 'P' 'Q' 'W'	' ' ' ' ' ' ' ' ' ' ' ' ' '	Circuit-Breakers halt CB Halt caused by Equity market's CB End of Session Market Halt CB Halt warning by Equity market's CB Beginning of the simultaneous quotation period CB Halt (by price surge) warning
Equity Options	'E' 'F' 'H' 'P' 'Q'	' ' ' ' ' ' ' ' ' '	CB Halt caused by Equity market's CB End of Session Market Halt CB Halt warning by Equity market's CB Beginning of the simultaneous quotation period
Futures	'C' 'E' 'F' 'H' 'P' 'Q' 'W'	' ' ' ' ' ' ' ' ' ' ' ' ' '	Circuit-Breakers halt CB Halt caused by Equity market's CB End of Session Market Halt CB Halt warning by Equity market's CB Beginning of the simultaneous quotation period CB Halt (by price surge) warning

LIFFE **E-CBOT**	'S'	NUM NUM	Suspended + Session number Session number is defined into slcliffe.ini file. Open + Session number Session number is defined into slcliffe.ini
MCE	'S' 'I' 'H'		Stock suspended by CNMV Stock suspended by CCS For inhibited stocks
MEFF	'S'		Suspended
		'P'	Pre-open
MOT	'S'	 'P' 'R' 'D' 'A'	Suspended Preliminary pre-auction Preliminary auction Definite pre-auction Definite auction
NYSE / NASDAQ / AMEX	'S'		Suspended
OMLX / KOFEX / IDEM / WABAG/BTEX	' ' 'S' 'C'		Authorized Suspended Closed
SAXESS			
		Sub Market state code	
		C	Closed
		P	Pre trading
		1	Trading
		E	Terminating
		D	Post trading
		R	Call
		V	Extended trading 1
		W	Extended trading 2
		Order Book State Code	
		C	Closed
		P	Pre trading
		L	Pre call
		R	Call interaction
		U	Uncrossing
		1	Continuous trading
		E	Terminating
		D	Post trading
		M	Issuer position modification
		V	Extended continuous trading 1
		W	Extended continous trading 2
	Order Book Suspense resume & Instrument suspense resume		
	S		Suspend
			Resume
SIBE	' ' 'S' 'I' 'H' 'A' 'B'	' '	Operatiev stock Stock halted by CNMV Stock halted by CCS Stock in preopen or auction Stock in provisional incorporation status Stock deleted from the system
		'A'	Market Preopen

		‘B’	Beginning of Trading Day. Market Not yet open
		‘T'	End of preopen period
		‘ ‘	Open
		‘C’	Market Close
		‘N'	Market nonavailable
		‘F'	Market is definetively closed
SETS		'S'	Automatic execution suspended
SEAQ	'F'		Security suspended
SEATS	'H'		Trading Halt
	‘D’		Delete Period
JSE	'C'		Close
	'U'		Uncrossing Process
	‘ ’	‘O’	Preopen
	‘ ’	‘W’	Volume weighted average price
	‘T’		Trade report only
SEHK	‘S’		Suspended
SFE	‘ ‘	‘ ‘	NONE
	P		Pending
		P	Pre open
	L	L	Leveling
	D		Pre-price discovery
	C		Closed
	L		Locked
		S	Settling
	U		Unavailable
	H		Halted
	S		Suspended
	I		Inactive
SIMEX			Idem CME
SWITCH	‘ ‘		
	G		Suspended
		D	Delta protection active
		‘ ‘	
SWXess	‘ ‘	‘A’	Auction
	‘ ‘	‘M’	Closing auction
	‘ ‘	P	Pre-Open
	‘ ‘	T	Open
	‘ ‘	‘ ‘	Trade
	‘S’	‘B’	Break
	‘H’	‘ ‘	Halted
	‘ ‘	‘C’	Auction close
TASEC		A	Traded
TASED	N		Not traded
	S		Trade suspension
	H		Tempory trade suspension
		R	Additional Pre-Opening for Temporty trade suspension
	P		Technical delay
TRADEPOINT	‘S’		Suspended
	‘H’		Halted
	‘M’		Maintenance
		‘P’	Pre-opening

		‘O’	Opening
		‘T’	Open
		‘C’	Close
		‘A’	Admin
UTP	‘ ‘		Open
	A		Reserved (collars) Auction
	C		Closed
	G		Frozen
	P		Reserved
	S		Suspended / Halted
		‘ ‘	Market session / Core continuous
		B	Beginning of day consultation / Early monitoring
		F	End of day Inquiry
		K	Interrupted / Forbidden / Halted
		L	Trading at last
		M	Surveillance intervention / Core monitoring
		O	Opening / Core auction / Closing call / Fixing phase
		P	Pre-opening / Core call / Pre closing
		R	Closing auction
		C	Closed
XETRA	‘ ’	‘P’	Start of trading / pre-trading
	‘ ’	‘A’	Auction (Call)
	A	P	Auction with potential volatility interruption
	A	V	Auction with volatility interruption
	A	E	Auction with extended volatility interruption
	A	F	Auction, volatility interruption freeze
	A	X	Auction, volatility interruption expired
	A	N	Auction (Order Book Balancing), No volatility interruption
	‘ ‘	‘ ‘	Trading
	S	‘ ‘	Suspension
		F	End of trading / Post-trading
	V	V	Volatility interruption – Frozen
	V	E	Volatility extended interruption – Frozen
	V	F	Volitility freeze
	B		Auction pre-call phase
	A		Auction call phase
	F		Auction freeze phase
	H		Trading is stopped
XONTRO	A		Auction
	B		Continuous auction
	C		Continuous trading
	E		End of day
	H		Trdaing halt (if the stock is a market)
	H		Open orderbook (if the stock is real)
	I		Single auction

	N		No trading
	O		Opening auction
	S		Suspend
	V		Volatility interruption
			No action

Trading phase

The following chart gives a list of trading phase for several exchanges.

Exchange	Contains	Explanation
AFFARI	INI	Start service
EURONM	PRE	Pre-opening
MCW	VAL	Validation
	NEG	Continuous trading
	CAN	Trade cancellation
	CHI	Closure
	TER	End Service MTA
	MGT	Management phase
	TAH	Trading After Hours
	PCH	Pre-closure
	VCH	Validation of closure
	ACH	Bid of closure
	END	End Service trading after hours
CBOT	PRTR	Pre-trading
	PROP	Pre-opening
	FROZ	Frozen
	HALT	Halted
	FAST	Fast market
	CLOS	Closed
	NETT	Netting
	EXPI	Expired
	TRAD	Trading
	STRT	Starting
	POSR	Post-trading
	BATC	Batch
BUDAPEST	C	Closed
	PT	PreTrading
	PC	PreCall
	'CI'	CallInteraction
	'U'	Uncrossing
	'CT'	ContinuousTrading
	'T'	Terminating
	'POST'	PostTrading
	'IM'	IssuerPositionModification
	'E1'	ExtendedContinuousTrading1
	'E2'	ExtendedContinuousTrading2

	'AO'	Opening Auction
	'AI'	Intraday Auction
	'AC'	Closing Auction
	'AB'	Between Auctions
	'A2'	First Auction
	'O'	Second Auction
	' '	Open
	'AO'	Opening Auction
	'AI'	Intraday Auction
	'AC'	Closing Auction
	'AB'	Between Auction
	'VI'	Volatility Interruption
	'VE'	Extended Volatility
	'AOC'	Call Phase of Opening Auction
	'AOPOB'	Pre Order Book Balancing of Opening Auction
	'AOOB'	Order Book Balancing of Opening Auction
	'AIC'	Call Phase of Intraday Auction
	'AIPOB'	Pre Order Book Balancing of Intraday Auction
	'AIOB'	Order Book Balancing of Intraday Auction
	'ACC'	Call Phase of Closing Auction
	'ACPOB'	Pre Order Book Balancing of Closing Auction
	'ACOB'	Order Book Balancing of Closing Auction
	'XPCP'	X Pre Call Phase
	'XCP'	X Call Phase
EBS VIRT-X	TRADE	Trading
	POPEN	Closed / Pre-Opening
	BREAK	Closed / Break
	SUSPD	Closed / Suspended
	NOPEN	Closed / Non Opening
	STRAD	Closed / Stop Trading
	UNTRA	Closed / Underlying not Trading
	SNTRA	Closed / Security not yet Trading
	AUCTN	Closed / Between auctions
	SDELT	Closed / Security delisted
	NSECT	Closed / New security
	INREC	Closed / In recovery
	CLOAU	Closing auction
	CLOSE	Close
	DOPEN	Delayed opening
	OPEN	Open
	PREOP	Preopening
	AFREC	Closed / After Recovery
EUREX	START	Start
	PRETR	Pre Trading
	PREOP	Pre Opening
	FREEZ	Freeze
	TRAD	Trading
	CLAUC	Closing Auction
	HALT	Halt
	INACT	The Exchange keeps in reserve to deactivate a contract if it is not enough liquid.
	POSTF	Post Trading Full
	POSTR	Post Trading Restricted
	POST1	OTC trade entries are not possible

	POST2	The Post-Late 2 phase applies for American-style equity options on every exchange day, for equity and equity index options with European-style as well as for interest rate options on the Last Trading Day only.
	BATCH	Batch product and system state
	FAST	Fast market
	EXCNT	Contract closing
	HOLID	Holiday
	ONLIN	Online system state
HEX	OPEN	Open
	AUCT	Matching
	FRTR1	Free trading 1
	FRTR2	Free trading 2
	AFH01	After market trading 1
	AFH02	After market trading 2
	CLEV1	Closed evening 1
	CLEV2	Closed evening 2
	CLOSE	Close
	END	End
HIMTF	NOP	No operation allowed
	PRE	Pre open
	AUC	Auction
	NEG	Negotiation
	CLO	Closed
	EOD	End of day
	SOS	Tempory suspension
HKFE	Open	Open
	Close	Close
	Locked	Locked
	PreOp	Pre-Opening
	OAlloc	Opening Allocation
	AutDel	Automatic Delay
	ManDel	Manually Delay
	Pause	Pause
	PrOAl	Pre Open Allocation
	Susp	Suspended
IPE	OPEN	Open
	PREOPEN	Preopening
	PRECLOSE	Preclose
	CLOSE	Close
JGB/TSE	0	Off-hours
	1	Morning session
	2	Afternoon session
	3	Evening session
KSE	1	Regular session
	2	Pre-opening market
	3	After hour market
	4	Single-price trade at after-hours
LIFFE	PREOPEN	Preopenning
	UNHALT	Trading Unhalt
	UNTERMI	UnTerminate

TIFFE E-CBOT	HELD UNHELD PREXPI TERMI EXPI OPEN PRECLOS CLOSED ENABLE LIMENAB FAST RESTRIC O_NOLIM HALT	Hold UnHold Pre Expiry Terminate Expire Contract is open and price limits determined by Market Control are enabled Preclosure Closed Enable Limit enable Fast market Restriction Contract is open and price limits determined by Market Control are disabled Trading in a commodity has been halted
LME	PREOPEN	PRE-OPEN
	OPEN	OPEN
	HALT	TRADE HALT
	POSTR	POST-TRADE
	CLOSE	CLOSED
MOT	CON PRP APR PRD ADE SOT CHN FIM	Connection Preliminary pre-auction Preliminary auction Definite pre-auction Definite auction Subscription Close of trading Close of market
MILTE	ACC ACCX ACD ACDM ACDX ACO ACOP ACOX ACR ADM CAN BPCA CANC CAND CANM CANX CANY CNTD CHLT CLS CNT	CLOSING AUCTION CALL CLOSING AUCTION CALL - NO MARKET ORDERS INTRADAY AUCTION CALL DAY AUCTION CALL - MARKET ORDERS INTRADAY AUCTION CALL - NO MARKET ORDERS OPENING AUCTION DAY AUCTION OPA - MARKET ORDERS OPENING AUCTION CALL - NO MARKET ORDERS OPENING AUCTION CALL PERIOD MARKET ADMININSTRATION PERIOD CLOSING FROZEN PERIOD FROZEN PERIOD CLOSING FROZEN PERIOD CLOSING FROZEN PERIOD BI POST CLOSE CLOSING FROZEN PERIOD CLOSING FROZEN PERIOD CONTINUOUS TRADING HALT & CLOSE MARKET CLOSED CONTINUOUS TRADING

	CNTD CNTQ	CONTINUOUS TRADING CONTINUOUS TRADING
	CNTX	CONTINUOUS TRADING - NO MARKET ORDERS
	EOD	END OF DAY PERIOD
	EXC	CLOSING UNCROSSING PERIOD
	EXCX	CLOSING UNCROSSING PERIOD - NO MARKET ORDERS
	EXD	UNCROSSING PERIOD
	EXDM	UNCROSSING PERIOD
	EXI	INTERRUPTION - UNCROSSING PERIOD
	EXIX	INTERRUPTION - UNCROSSING PERIOD - NO MARKET ORDERS
	EXO	OPENING UNCROSSING
	EXON	OPENING UNCROSSING
	EXOP	OPENING UNCROSSING OPA
	EXOR	OPENING UNCROSSING OPA R
	EXOX	OPENING UNCROSSING - NO MARKET ORDERS
	EXR	UNCROSSING PERIOD
	EXV	CLOSING VWP UNCROSSING
	FRC	ORDER BOOK CLOSED PERIOD
	FRCD	ORDER BOOK CLOSED PERIOD - NO CP
	FRCX	ORDER BOOK CLOSED PERIOD - NO MARKET ORDERS
	FRD	FROZEN PERIOD
	FRO	OPENING FROZEN PERIOD
	FRON	FROZEN PERIOD
	FROX	OPENING FROZEN PERIOD - NO MARKET ORDERS
	FRR	FROZEN PERIOD
	INI	MARKET OPEN
	MSP	MARKET SUSPENSION
	OPND	MARKET OPEN - DELETION ONLY
	ORRM	ORDER REMOVAL
	PXC	CLOSING AUCTION - VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION
	PXCX	CLOSING AUCTION - VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION - NO MARKET ORDERS
	PXD	INTRADAY - VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXDM	INTRADAY - VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXDX	INTRADAY - VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD - NO MARKET ORDERS
	PXI	VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXID	VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXIM	VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD - NO MARKET ORDERS
	PXIN	VOLATILITY INTERRUPTION - PRICE

		MONITORING EXTENSION PERIOD
	PXIX	VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD - NO MARKET ORDERS
	PXO	OPENING PRICE MONITORING EXTENSION PERIOD
	PXOP	OPENING PRICE MONITORING EXTENSION PERIOD - OPA
	PXOR	OPENING PRICE MONITORING EXTENSION PERIOD - OPA R
	PXOX	OPENING PRICE MONITORING EXTENSION PERIOD - NO MARKET ORDERS
	PXR	PRICE MONITORING EXTENSION PERIOD
	PXV	VWAP VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXW	VWAP VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD
	PXWM	VWAP VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD - MOT
	PXWX	VWAP VOLATILITY INTERRUPTION - PRICE MONITORING EXTENSION PERIOD - NO MARKET ORDERS
	SOSP	SECURITY SUSPENSION (INSIDE TRADING HOURS)
	SOSX	SECURITY SUSPENSION (OUTSIDE TRADING HOURS)
	THLT	TRADING HALTED
	TPAU	TRADING PAUSE
	VLC	CLOSING VALIDATION PERIOD
	VLCX	CLOSING VALIDATION PERIOD - NO MARKET ORDERS
	VLD	INTRADAY VALIDATION
	VLDM	BI DAY VALID MO
	VLDX	INTRADAY VALIDATION NO MARKET ORDERS
	VLO	OPENING VALIDATION
	VLON	OPENING VALIDATION
	VLOP	INTRADAY VALIDATION - OPA
	VLOR	INTRADAY VALIDATION - OPA R
	VLOX	OPENING VALIDATION - NO MARKET ORDERS
	VLR	OPENING VALIDATION PERIOD
	VWP	CONTINUOUS TRADING PERIOD WITH VWAP CALCULATION
	VWPM	CONTINUOUS TRADING PERIOD WITH VWAP CALCULATION - MOT
	VWPX	CONTINUOUS TRADING PERIOD WITH VWAP CALCULATION - NO MARKET ORDERS
OMex	END	Market closed
KOFFEX	PRET	Orders can be deleted but not modified or give up
IDEM	TRADE	Entering of limit and markets orders
WBAG	POST	Nothing allowed
BTEX	EXERCICE	Market is closed, only exercing allowed
SAX	CLOSE	Closed
	PRETR	Pre trading

	PRECL	Pre call
	CALIT.	Call interaction
	UNCRO	Uncrossing
	TRADE.	Continuous trading
	TERMI	Terminating
	POSTR.	Post trading
	ISMOD.	Issuer position modification
SETS	Name given to a particular period. A period is defined by a specific set of rules which are effective for a specified period of time. Valid values for the Period Name are:	
	ADMN	Admin. Period
JSE	AESP	Automatic Execution Suspended
	CAUC	Closing Auction Uncrossing
	CCAL	Closing Auction Call
	CCL1	Closing Auction Call 1
	CCL2	Closing Auction Call 2
	CCL3	Closing Auction Call 3
	CCL4	Closing Auction Call 4
	CLOS	Closed
	DSRY	Disaster Recovery
	EFIQ	End of Firm/Indq Quote Period
	EIQP	End of IMQP
	EMCP	End of mandatory committed principal period
	EMQP	End of MQP
	EOA	End of Admin
	EOBT	End Order Book Trading
	EODR	End of Order Hitting
	ERRR	Error Code Incorrect
	ESMQ	End of mandatory quote period
	EUTC	Euro Testing Closed
	EUTO	Euro Testing Open
	FAST	Fast Market
	FIQP	Firm/Indq Quote Period
	FST1	Fast Market
	FST2	Fast Market
	HALT	Trading Halt
	HLT1	Local Market Trading Halt
	HLT2	Local Market Trading Halt
	IMQP	Indq Quote MQP
	INDQ	Indicative
	INQ2	Indicative
	IOBT	Auction execution followed by order book trading
	MCPP	Mandatory committed principal period
	MOC1	Marker Order Closing Extension. No PME support.
	MOCX	Market Order Closing Extension
	MOE1	Market Order Extension. No PME Support
	MOEX	Market Order Extension
	MQ1	IMQP No Automatic Execution
	MQP	Firm Quoted MQP
	NOTR	Non Trading Day
	NQ1	Indicative
	NTR1	Non Trading Day
	NTR2	Non Trading Day
	OB15	Order Book Trading 15

	OB25	Order Book Trading 25
	OBC	Order Book Closed
	OBT	Order Book Trading
	OBT1	Order Book Trading 1
	OBT2	Order Book Trading 2
	OBT3	Order Book Trading 3
	ODR1	No Order Hitting Allowed
	ODRH	Order Hitting Allowed
	ODRM	Order Removal
	ODRS	Order Entry Suspended
	OESP	Order Execution Suspended
	OPEN	Open
	PFIQ	Pre Firm/Indq Quote Period
	PIQP	Pre IMQP
	PMC1	Price Monitoring Closing Extension. No MOE support.
	PMC2	Price Monitoring Closing Extension. No MOE support.
	PMCP	Pre mandatory committed principal period
	PMCX	Price Monitoring Closing Extension
	PME1	Price Monitoring Extension. No MOE support.
	PMEX	Price Monitoring Extension
	PMQP	Pre MQP
	POB1	Pre Order Book Trading 1
	POBT	Pre Order Book Trading
	PSMQ	Pre-mandatory quote period
	RSD1	Security Restored
	RSD2	Security Restored
	RSTD	Security Restored
	RTD1	
	SCRS	SEAQ cross
	SEOD	Special End Of ODRH
	SFST	SETS Fast Index Expiry
	SIMQ	Special End Of IMQP
	SMQ1	Mandatory quote period and MO LO entry
	SMQ2	Mandatory quote period and MO LO entry
	SMQP	Special End Of MQP
	SOBT	Spec. End Order Book Trading
	SOBT	Special End Order Book Training
	SPT1	Start Of Pre Trading Period
	SPT2	Start Of Pre Trading Period
	SPTP	Start Of Pre Trading Period
	SQCC	SEAQ closing cross
	SQMQ	Mandatory quote period and MO LO entry
	SSPD	Segment Suspended
	STBY	Standby
	SUS1	Security Suspended 1
	SUSP	Security Suspended
	SYSP	LSE System Problem
	TDEX	Trading Extended
	VWA1	Volume Weighted Trading 3
	VWA2	Volume Weighted Trading 4
	VWP1	Volume Weighted Trading 1
	VWP2	Volume Weighted Trading 2

	VWPT VWPX VWT1 VWT2 XONE	Volume Weighted Price Trading Volume Weighted Price Uncrossing Volume Weighted Trading 5 Volume Weighted Trading 6 Execution Only - No order entry
SEHK	BL NO CL CT DC EI FP FR MA NC OC OI SI	blocked (for auction session) Market not yet Open closed continuous trading day close exchange intervene fixed price freeze matching (for auction session) no cancel / modification order cancel order input sales input
SFE	PENDG POPEN LEVEL OPEN PDISC DISCV CLOSE LOCKD UNVBL HALTD SUSPD INACT	Pending (unavailable for trading) Preopened Leveling Opened Pre-Price Discovery Price Discovery Closed Locked Unavailable Halted Suspended Inactive (applies to option strikes only)
SGX ACCESS	OPEN CLOSED PREOPEN PRECLOS NON-CAN ADJUST OFFLINE ONLINE UNKNOWN	Open Closed Pre open Pre closed Non-Cancel (cannot cancel orders, but can place new ones) Can modify/cancel orders but they won't get executed. Like Pre-open but with some more restrictions: can only decrease quantity) The trading system is offline The trading system is online but not yet in preopen Unknown
SIBE	 0 1 2	Unknown Default If the instrument is in Auction Extension Phase If the instrument is Volatility Auction
SWXess	AUCTI CLOAU PREOP OPEN TRADE BREAK	Auction Closing auction Pre-open Open Accepting Break

	CLOSE AUCTI CLOSE	Close Auction Close
TASEC TASED	PREOP MAIN FIXIN CLOSE BEGIN	Pre-Opening Continuous Pre-Closing Auction End of trading Before trading begins
XETRA	ADD START PRETR BETW POSTR ENDTR TRADE VOLA HALT SUSP OCALL ICALL CCALL OPOBB IPOBB CPOBB OOBB IOBB ECALL CCALL XPREC XCALL XFRZ	New Instrument Start Pre Trading In Between Auction Post Trading End of Trading Continuous Trading Volatility Interruption of Continuous Trading Halt Suspend Opening Auction Call Intra Day Auction Call Closing Auction Call Opening Auction pre orderbook Balancing Intra Day Auction Pre OBB Closing Day Auction Pre OBB Opening auction OBB Intra Day Auction OBB End of day auction call Closing auction call Continuous auction pre-call Continuous auction call Continuous auction freeze
WSE	PREOP START TRADE	Pre-Opening Opening of the session Continuous trading

Historical

Version	1.0
Date	01 November 2002
Author	FOR
SLC version	4.99
Object	Initial revision

Version	1.0
Date	06 november 2002
Author	FOR
Object	Creation

Version	1.1
Date	27 november 2002
Author	FOR
Object	Request 1028 “Intraday” Add fields into the bitmap

Version	1.2
Date	01 december 2002
Author	FOR
Object	Correction of the making-up

Version	1.3
Date	16 december 2002
Author	FOR
Object	New values for the field Origin

Version	1.4
Date	January 7 2003
Author	FOR

SLC version	4.100
Object	Request 1000 New field 172 “Factor price” New field 173 “Hour last price”

Version	1.5
Date	February 5 2003
Author	FOR
SLC version	4.101
Object	Request 5144 New field 124 “Min quote size PMM” New field 125 ”Min quote size CMM” New field 126 ” Trade min quote size”

Version	1.8
Date	March 11 2003
Author	FOR
SLC version	4.102
Object	New fields 174 – 176 – 177 – 178 – 179 – 180 – 181 – 182 –184 – 185 - 186 request 1000. Field 14 request 1028

Version	2.0
Date	June 04 2003
Author	FOR
SLC version	4.104
Object	Add request VWAP and refresh INSTRUMENT INFORMATION

Version	2.4
Date	September 15 2003
Author	FOR
SLC version	4.105
Object	Add the requests : “News” (5236-5237-5238-5239) and “Complementary trade” (5245-5246-5247) Add new fields into the request “Intraday” (1028)

	Add 2 new values into the request 1108 Add new values into the request 1097 Add a new field into the “instrument information” requests Fields number : 129-130-131-132-133-134 Add new “Trading phases” and “Suspension indicator” for CBOT Add a new value for EUREX into the Suspension indicator

Version	3.0
Date	November 25 2003
Author	FOR
SLC version	4.105
Object	Request 1000 : New value for the field 116 Add new field 176 “Reuters Instrument Code” Add fields 177-178-179 Request 1108 Add new fields for the report (11-12-13-14) Request 5152 New field “expiry type flag” Request 5228 : Fields number : 136-137-138-139-140 Request 5240 : Add the News content request Add new field 141 “Reuters Instrument Code” Remove the requests MRO and MLO Trading phase : New values for E-CBOT Suspension Indicator : New values for E-CBOT

Version	3.1
Date	January 2004
Author	FOR
SLC version	4.107
Object	Request 1000 : Add fields 180 Request 5248 : New request “Tick size”

Version	3.2
Date	June 2004
Author	FOR
SLC version	4.109
Object	Request 1000 : Add fields 180 to 189 New requests : Servive “5256” Events “5264-5267” New intrdays “”5269”

Version	3.9
Date	October 2004
Author	FOR
SLC version	4.110
Object	Request 1000 : Add fields 190-192 Request 5228 : Add fields 148-155

Version	4.4
Date	January 2005
Author	FOR

SLC version	4.111
Object	Request 1000 : Add fields 193-194 Request 5228 : Add fields 156 -158 New request MKTN

Version	5.07
Date	June 2005
Author	FOR
SLC version	4.113
Object	○ Add field 9 “Ratio” in the request 5152 ○ Add the field 160 “Issuer” in the request “instrument information” ○ Add the field 161 “Subscription price” in the request “instrument information” ○ Add the field 162 “Static range” in the request “instrument information” ○ Add the field 163 “Dynamic range” in the request “instrument information” ○ Add the suspension indicator for Xontro

Version	1.4
Date	January 7 2003
Author	FOR
Object	Request 1000 : New field “Factor price” Trading phase : New values for LIFFE Suspension Indicator : New values for LIFFE

Version	1.5
Date	February 5 2003
Author	FOR
Object	Request 5144 : New field 124 “Min quote size PMM” New field 125 ”Min quote size CMM” New field 126 ” Trade min quote size”

	Suspension Indicator : New values for KOSPI and KSE

Version	1.6
Date	February 20 2003
Author	FOR
Object	Suspension Indicator : New values for ASE

Version	1.7
Date	February 25 2003
Author	FOR
Object	Suspension Indicator : New values for the OM exchanges The OM exchanges are : SDEX, ODEX, CDEX, KOFEX, IDEM, WBAG, BTEX

Version	1.8
Date	March 11 2003
Author	FOR
Object	Add New fields : 174 – 176 – 177 – 178 – 179 – 180 – 181 – 182 – 182 – 184 – 185 - 186 into the request “Stock Watch” 14 into the request “Intraday”

Version	1.9
Date	March 21 2003
Author	SBE
Object	Add the request **VWAP** (5224-5225-5226-5227) The request **Instrument information** becomes refreshed. New requests 5145 – 5146 – 5147 Fields 176 – 177- 178- 179 – 180 – 181 – 185 – 186 become 89 – 90 – 91 – 92 – 93 – 94 – 96 – 97 Add 2 news exchange : MEFF MONEP and MEFF EUREX Add a new value for the field “Type of value” (104) of the request 1000

Version	2.0
Date	June 04 2003
Author	SBE
Object	Request “Instrument information refreshed” become 5228

	Correction of the "Last trades" requests Add a new value into the Suspension indicator for SIBE

Version	2.1
Date	June 17 2003
Author	SBE
Object	Add new "Trading phases" and "Suspension indicator" for CBOT Add 2 new values into the request 1108 Add new values into the request 1097

Version	2.2
Date	July 15 2003
Author	FOR
Object	Add the new requests "News" (5236-5237-5238-5239) Add the new requests "Complementary trade" (5245-5246-5247) Harmonization of the field names between the request "intraday" and "complementary trade" News format of the request "Intraday" (1028)

Version	2.3
Date	August 13 2003
Author	SBE
Object	Add a new value for EUREX into the Suspension indicator

Version	2.4
Date	September 08 2003
Author	FOR
Object	Add a new field into the "instrument information" requests Fields number : 129-130-131-132-133-134

Version	2.5
Date	September 17 2003
Author	FOR
Object	Add a new field into the "instrument information" requests Fields number : 136-137-138-139-140

Version	2.6
Date	October 6 2003
Author	FOR
Object	Request 1000 : New value for the field 116 Trading phase : New values for E-CBOT Suspension Indicator : New values for E-CBOT

Version	2.7
Date	October 14 2003
Author	FOR
Object	Add the News content request : 5240

Version	2.8
Date	October 27 2003
Author	SBE
Object	Request 1000: Add new field 176 “Reuters Instrument Code” Request 5228: Add new field 141 “Reuters Instrument Code”

Version	2.9
Date	November 04 2003
Author	FOR
Object	Request 1108 Add new fields for the report (11-12-13-14) Requests : Remove the requests MRO and MLO

Version	3.0
Date	November 24 2003
Author	FOR
Object	Request 1000 Add fields 177-178-179 Request 5152

	New field "expiry type flag"

Version	3.1
Date	January 2 2004
Author	FOR
Object	Add the tick size request

Version	3.2
Date	February 2004
Author	SBE
Object	Update the "News title" request

Version	3.3
Date	February 17 2004
Author	FOR
Object	Add new values for the field "suspension indicator" (Xetra)

Version	3.4
Date	April 15 2004
Author	FOR
Object	Add new values for the request 5152-5155

Version	3.5
Date	June 15 2004
Author	FOR
Object	Add new requests : ❑ "Service" -> 5256 ❑ "Events" -> 5264 – 5267 ❑ "New Intraday" -> 5269

Version	3.5
Date	June 17 2004
Author	FOR
Object	Add new fields :

	❑ Request 1000 : 180 to 189

Version	3.6
Date	June 24 2004
Author	FOR
Object	Add values for the field 188 of the request 1000

Version	3.7
Date	July 20 2004
Author	FOR
Object	Add 2 new fields (149-152) into the request carval Add new values for the “suspension indicator” field

Version	3.8
Date	August 31 2004
Author	FOR
Object	Add informations for the field “position of limit” of the request Limits plus

Version	3.9
Date	September 1 2004
Author	SBE
Object	Request 1000 : Add fields 192 and 193 Add new values for the field 188 Add new values for the field 101 Request 5144 / 5228 : Add field 154 and 155

Version	4.0
Date	October 08 2004
Author	SBE
Object	Suspension indicator : Update the values for Xetra

Version	4.1

Date	October 27 2004
Author	Sabria Benhamida
Object	Addition of the values of the field 188 “Transaction type details” and their definitions

Version	4.2
Date	November 22 2004
Author	SBE
Object	Addition of the values of the fields 73 and 188

Version	4.3
Date	November 29 2004
Author	FOR
Object	Add a definition for the field 98

Version	4.4
Date	December 16 2004
Author	FOR
Object	Add the field 156 of the request “instrument information”

Version	4.5
Date	December 20 2004
Author	FOR
Object	Add the fields 157 – 158 of the request “instrument information”

Version	4.6
Date	December 20 2004
Author	FOR
Object	Add the field 40 into the “stock watch”

Version	4.7
Date	December 21 2004
Author	FOR
Object	Update the format of request connection

Version	4.8
Date	December 22 2004
Author	FOR
Object	Update the format of request Intraday

Version	4.9
Date	January 5 2005
Author	FOR
Object	Update the suspension indicator values Add the field “Corporate flag news” into the request stock watch Add the field “Quotes number” into the request stock watch

Version	5.0
Date	January 25 2005
Author	FOR
Object	Add the new requests “Market Maker” (5272-5273-5274-5275)

Version	5.1
Date	February 14 2005
Author	FOR
Object	Add some number of fields for several requests. Add the value 128 of the request “instrument information” Add the values 10-11 of the request “last trade”

Version	5.2
Date	February 21 2005
Author	FOR
Object	Update the request 5210

Version	5.3
Date	February 23 2005
Author	FOR
Object	Add 2 fields in the “stock synthesis” request : ○ “Floor ask”

	○ "Floor bid"

Version	5.4
Date	March 01 2005
Author	FOR
Object	○ Add definition of the "mid price" field

Version	5.5
Date	April 05 2005
Author	FOR
Object	○ Update the format of the "expiry date". Field 109 of the stock synthesis.

Version	5.6
Date	April 05 2005
Author	FOR
Object	○ Add new tag in the services request

Version	5.7
Date	June 16 2005
Author	FOR
Object	○ Add field 9 "Ratio" in the request 5152 ○ Add the field 160 "Issuer" in the request "instrument information" ○ Add the field 161 "Subscription price" in the request "instrument information" ○ Add the field 162 "Static range" in the request "instrument information" ○ Add the field 163 "Dynamic range" in the request "instrument information" ○ Add the suspension indicator for Xontro

Version	5.7
Date	August 2005
Author	FOR
Object	○ Add 2 values for the field 188 of the "Stock watch"

Version	5.8
Date	August 2005

Author	FOR
Object	○ New trading phase values for "SGX Quest" ○ New trading phase values for "SFE" ○ New trading values for "JGB/TSE" ○ New trading values for "KSE" ○ Add the values 164 and 165 in the "Instrument information" request

Version	5.9
Date	August 2005
Author	FOR
Object	○ Add values 200-201-202 in the "stock watch" request ○ Add the value 166 in the "Instrument information" request

Version	5.6
Date	September 2005
Author	FOR
Object	○ Update the suspension indicator value for SIBE

Version	5.7
Date	October 2005
Author	FOR
Object	○ Update the definition for the tick size field

Version	5.8
Date	December 2005
Author	SBE
Object	○ Update the domain values of the fields "Suspension Indicator" and "Trading phase" for E-CBOT. Since the version 4.113 of the SLC, their domain values are equivalent to LIFFE.

Version	5.9
Date	December 2005
Author	FOR
Object	○ Add two news fields into the "stock watch" request. Position #203 "auction number" and position #204 "settlement period"

Version	6.0
Date	December 2005
Author	FOR
Object	○ Update the 5155 request.

Version	6.1
Date	January 2006
Author	FOR
Object	○ Add new fields in the MO request ○ Add new values for the field #165

Version	6.2
Date	January 2006
Author	FOR
Object	○ Add the positions #30 and #32 for the request DDP ○ Correction of the definition of the request "new intraday" ○ The format of the request 5272 is updated.

Version	6.3
Date	January 2006
Author	FOR
Object	<u>SLC version 4.116</u> ○ MO request: Add new field #29 "application type". ○ Add the field #205 - #206 - #208 in the "stock watch" request. ○ Update the request format for the intraday request ○ The tag #12 of the intraday request is now "trade location" ○ Add a section which explain the GLID format

Version	6.4
Date	January 2006
Author	FOR
Object	<u>SLC version 4.116</u> ○ Add the tag #168 in the instrument information request

Version	6.5

Date	January 2006
Author	FOR
Object	○ Add KOSPI values for the field "suspension indicator" and "trading phase" ○ Add tags 169 to 173 in the instrument information request

Version	6.6
Date	February 2006
Author	FOR
Object	○ Add a new tag in the new intraday request. ○ Add tags 174 to 177 in the instrument information request

Version	6.7
Date	February 2006
Author	FOR
Object	○ Add a new tag "209 in the stock watch request.

Version	6.8
Date	April 2006
Author	FOR
Object	○ Add a "trading phase" for SEHK ○ Add tag #66 in the INTN request.

Version	6.9
Date	May 2006
Author	FOR
Object	○ Update "suspension indicator" and "trading phase" fields for LIFFE

Version	7.0
Date	June 2006
Author	FOR
Object	○ Add 2 new fields in the stock watch request (positions #210 - #211) ○ Add new tags in the services request (tag #13 and #14)

Version	8.0

Date	August 2006
Author	FOR
Object	○ Add new fields in the stock watch request (tag #212 to tag #219) ○ Add new value for the field #128 of the “instrument information” request.

Version	9.0
Date	August 2006
Author	FOR
Object	○ Update the fiel #57 and #58 of the stock watch request.

Version	10.0
Date	August 2006
Author	FOR
Object	○ Request 5211. Correct the field type for "Number of fields" and "Refreshed field"

Version	11.0
Date	August 2006
Author	FOR
Object	○ Review of the field “SLC internal reference”

Version	12.0
Date	Ocotober 2006
Author	BMO
Object	○ Addition of new MO request.

Version	13.0
Date	October 2006
Author	BMO
Object	○ Addition of new MO request.

Version	14
Date	October 2006
Author	FOR
Object	○ Update the suspension indicator values for SIBE

Version	15
Date	November 2006
Author	FOR
Object	○ Add new value for the field “transaction type detail”

Version	16
Date	November 2006
Author	FOR
Object	○ Add new value for the field “Type of value”

Version	17
Date	November 2006
Author	FOR
Object	○ Add new fields in the “instrument information” request #182 : SMS #184 : MIFID NMS #185 : Minimum Peak Size #186 : PTS

Version	18
Date	November 2006
Author	FOR
Object	Add the trading phase values for “LME”

Version	19
Date	November 2006
Author	FOR
Object	Add position #15 for into the ‘little pig” request

Version	20
Date	November 2006
Author	FOR
Object	Add description for the request MO and MO5

Version	21
Date	December 2006
Author	FOR
Object	Add Suspension indicator value for SIBE

Version	22
Date	December 2006
Author	FOR
Object	Add the field #187 into the instrument information request.

Version	23
Date	December 2006
Author	FOR
Object	Add suspension indicator value for SETS

Version	24
Date	February 2007
Author	FOR
Object	Rename field #48 of the CARVAL in “Minimum trade size” Add new field #221 in the Stock watch request Add new field #188 in the instrument tinformation request Add new field #189 in the instrument information request Add new field #190 in the instrument information request

Version	25
Date	March 2007
Author	FOR
Object	Review the suspension indicator values for SAXESS

Version	26
Date	March 2007
Author	FOR
Object	Update the origin code for the news

Version	27
Date	July 2007
Author	FOR
Object	Update the suspension indicator code for ASE

Version	28
Date	July 2007
Author	FOR
Object	Update the suspension indicator code for Idem Update “trading phase” for Eurex

Version	29
Date	July 2007
Author	FOR
Object	Field #27 of the “stock watch” is now “Pips size”.

Version	30
Date	August 2007
Author	FOR
Object	Fields #28, #32, #35, #75, #134, #163, #164 are no more used

Version	31
Date	August 2007
Author	Sabria BENHAMIDA
Object	Addition of the field 222 “Contract size” in the request Instrument Information since the version 7.1 of the SLC

Version	32
Date	September 2007
Author	FOR
Object	Position #28 of the “stock watch” is now : Maximum Spread. Position #32 of the “stock watch” is now : Maximum Spread Floor. Add field #192 “Reverse rate flag” in the instrument information request. Add field #193 “Average Daily Threshold” in the instrument information request.

Version	33
Date	September 2007
Author	FOR
Object	Add the Dic-X request

Version	34
Date	September 2007
Author	FOR
Object	Add “trading phase” for EUREX 10

Version	35
Date	September 2007
Author	FOR
Object	Add new suspension indicator for Eurex

Version	35
Date	September 2007
Author	FOR
Object	Add new fields : #194 - #195 - #196 - #197 in the “instrument information” request Add new field #30 in the “market depth” request

Version	36
Date	October 2007
Author	FOR
Object	Add new fields : #35 - #75 - #130 in the “stock watch” request Add new fields : #67 - #68 – #69 in the “intraday” request

Version	37
Date	October 2007
Author	FOR
Object	Update suspension indicator for Eurex

Version	38
Date	November 2007

Author	S.BENHAMIDA
Object	Updates for the suspension indicators for AFFARI

Version	39
Date	December 2007
Author	FOR
Object	Add request palmares (5500 – 5501 – 5502 - 5503) Add request New MR (5296 – 5297 - 5298 – 5299)