

## Montreal Exchange Summary of Protocol Upgrade Changes

### SAIL (version B4)

#### Clearing Data

Field Name	Field Type	Comment	Req/Opt	Reason
Filler (Must be blank)	String (5)	Removed	R	Replaced by the 2 fields below. Same size.
EquityLegShortSelling	Flag	New	O	
Filler (Must be blank)	String (4)	New	R	

#### OA: Auction Entry (New)

#### OI: Improvement Order Entry (New)

#### KI: Improvement Order Acknowledgment (New)

#### NT: Execution Notice / NX: Execution Cancellation Notice

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling
Trade Type	Trade Type	R	New values: A: Traded during a guaranteed auction

			S: Sweep Trade X: Cross Trade
Auction ID	Auction ID	O	New Field Type (is a filler in the current protocol)

### NL: Leg Execution Notice / NY: Leg Execution Cancellation Notice

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling
Trade Type	Trade Type	R	New values: A: Traded during a guaranteed auction S: Sweep Trade X: Cross Trade
Auction ID	Auction ID	O	New field (is a filler in the current protocol)

### OE: Order Entry

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling
Client Short Code	ShortCode	O	New field
Unique ID	UniqueID	O	New field

SponsoredAccessFlag	SailYesNo	O	New field
AlgoTradingFlag	SailYesNo	O	New field

### OM: Order Modification

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling
Client Short Code	ShortCode	O	New field
Unique ID	UniqueID	O	New field
SponsoredAccessFlag	SailYesNo	O	New field
AlgoTradingFlag	SailYesNo	O	New field

### OX: Cross Entry

Field Name	Field Type	Req/Opt	Comment
Buying Clearing Data		R	Contains a new field: Equity Leg Short Selling
Selling Clearing Data		R	Contains a new field: Equity Leg Short Selling
Buying Client Short Code	ShortCode	O	New field - at the end
Selling Client Short Code	ShortCode	O	New field - at the end

Buying Unique ID	UniqueID	O	New field - at the end
Selling Unique ID	UniqueID	O	New field - at the end
Buying SponsoredAccessFlag	SailYesNo	O	New field - at the end
Selling SponsoredAccessFlag	SailYesNo	O	New field - at the end
Buying AlgoTradingFlag	SailYesNo	O	New field - at the end
Selling AlgoTradingFlag	SailYesNo	O	New field - at the end

#### **KE: Order Acknowledgement**

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling

#### **KM: Order Modification Acknowledgement**

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling

#### **KZ: Order Cancellation Acknowledgement**

Field Name	Field Type	Req/Opt	Comment
------------	------------	---------	---------

Clearing Data		R	Contains a new field: Equity Leg Short Selling
---------------	--	---	--

### **NZ: Order Cancellation Notice**

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling

### **BD: Bulk Quote Data**

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling

### **AE: Order Reply**

Field Name	Field Type	Req/Opt	Comment
Clearing Data		R	Contains a new field: Equity Leg Short Selling

### **ON: New Strategy Instrument / KN: New Strategy Instrument Acknowledgement**

In case of equity, the Delta represents the number of board lot (impact on documentation only)

Ex: a strategy for a quantity of 500 with a 40% delta will represent 20000 equities (500 \* 40% \* 100)

### **Auction Error Codes**

<b>Error Code</b>	<b>Error Text</b>
0801	Auction ID is not active
0802	Only Price can be updated
0804	Improvement Quantity is not valid
0805	Only Price and Quantity can be updated
0806	Improvement verb is not valid for this auction
0808	An Auction is already running
0810	Price must be within market spread
0813	Initial order cancel is forbidden
0829	Auction is not authorized
0830	Improvement yields same order
0831	Improvement price is better than tradable implied
0832	Improvement price is worse than inito
0833	Improvement Price is better than market
9024	Order cannot be processed, presence of capped legging order

## Field Types

Field Type	Format	Length	Description
Auction ID	X	6	Identifies the number of an auction (Guaranteed Cross). It is a sequential number which is unique per Instrument and per Trading Day. Current Auction identifier if the trade occurred during an auction.
Auction Status	X	1	Possible values: S: CompletelySwept X: Crossed P: InProgress
OrderType	X	1	New values: I: ImprovementOrder A: InitO B: AuctionClient
TradeType	X	1	New value: A: Traded during a guaranteed auction
Ending Reason	X	1	Possible values: N: NormalTermination D: UnrelatedOnDealerSide S: CompletelySwept L: UnrelatedImpliedOnDealerSide I: UnrelatedImpliedOnClientSide U: UnrelatedOnClientSide X: Crossed C: InstrumentLeftContinuousTrading

			V: UnrelatedImplied
ShortCode	N	10	Numerical 0 to 4,294,967,296
Status	X	1	X = Order executed in full (or partially and the remaining part could not be put in the order book: FAK or Swept part of and Auction)
UniquelD	X	10	Free text alphanumeric up to 10 char.
Cross Variant	X	1	Possible values: '' = Not specified O = Riskless Trade Option (RTO)

## FIX (version F2)

### PI: Auction Initial Order (New)

#### 8: Execution Report

Tag	Field Name	Comment
167	SecurityType	Indicates if an Option (OPT), a Future (FUT), an Equity (CS), or a Strategy (MLEG)
7471	CrossCategory	Valid values: M: Maximize Dealer Volume In Auction I: Minimize Dealer Volume In Auction
7943	CrossFirst	Valid values: Y: If size allow cross, do it N: Start auction



5092	CrossVariant	Valid value: 9: Riskless Trade Option (RTO)
853	ShortSaleReason	Reason for short sale.
7900	ImprovePhaseID	Identification of the Auction
7902	AuctionQty	Indicate the auction quantity
453	NoPartyIDs	Contain 1 or 2
448	PartyID	Party identifier/code
447	PartyIDSource	Class or source of the PartyID <448> value. Contains the following value: D: Proprietary/Custom code
452	PartyRole	Role of the PartyID[Tag 448]. Contain one of the following values: 3: Client ID (Short Code) 122: Investment decision maker (Unique ID)
1724	OrderOrigination	Sponsored Access Flag indicator. Contain one of the following values: 5: Order received from a sponsored access customer
2593	NoOrderAttributes	Number of Order Attributes. Contain 1.
2594	OrderAttributeType	The type of order attribute. Contain one of the following values: 4: Algorithmic order

2595	OrderAttributeValue	<p>It's present when OrderAttributeType [Tag 2594] is also present.</p> <p>Contain one of the following values:</p> <p>Y: Yes</p> <p>N: No</p>
------	---------------------	--

### D: New Order - Single

Tag	Field Name	Req	Comment
853	ShortSaleReason	N	Reason for short sale
453	NoPartyIDs	N	Contain 1 or 2
448	PartyID	N	Party identifier/code
447	PartyIDSource	N	<p>Class or source of the PartyID &lt;448&gt; value.</p> <p>Must contain the following value:</p> <p>D: Proprietary/Custom code</p>
452	PartyRole	N	<p>Role of the PartyID[Tag 448].</p> <p>Contain one of the following values:</p> <p>3: Client ID (Short Code)</p> <p>122: Investment decision maker (Unique ID)</p>
1724	OrderOrigination	N	<p>Sponsored Access Flag indicator.</p> <p>Contain one of the following values:</p> <p>5: Order received from a sponsored access customer</p>
2593	NoOrderAttributes	N	Number of Order Attributes. Contain 1.

2594	OrderAttributeType	N	The type of order attribute. Contain one of the following values: 4: Algorithmic order
2595	OrderAttributeValue	N	It's present when OrderAttributeType [Tag 2594] is also present. Contain one of the following values: Y: Yes N: No

### G: Order Cancel/Replace Request (a.k.a. Order Modification Request)

Tag	Field Name	Req	Comment
853	ShortSaleReason	N	Reason for short sale
453	NoPartyIDs	N	Contain 1 or 2
448	PartyID	N	Party identifier/code
447	PartyIDSource	N	Class or source of the PartyID <448> value. Must contain the following value: D: Proprietary/Custom code
452	PartyRole	N	Role of the PartyID[Tag 448]. Contain one of the following values: 3: Client ID (Short Code) 122: Investment decision maker (Unique ID)
1724	OrderOrigination	N	Sponsored Access Flag indicator. Contain one of the following values:

			5: Order received from a sponsored access customer
2593	NoOrderAttributes	N	Number of Order Attributes. Contain 1.
2594	OrderAttributeType	N	The type of order attribute. Contain one of the following values: 4: Algorithmic order
2595	OrderAttributeValue	N	It's present when OrderAttributeType [Tag 2594] is also present. Contain one of the following values: Y: Yes N: No

#### AB: New Order - Multileg

Tag	Field Name	Req	Comment
853	ShortSaleReason	N	Reason for short sale
453	NoPartyIDs	N	Contain 1 or 2
448	PartyID	N	Party identifier/code
447	PartyIDSource	N	Class or source of the PartyID <448> value. Must contain the following value: D: Proprietary/Custom code
452	PartyRole	N	Role of the PartyID[Tag 448]. Contain one of the following values: 3: Client ID (Short Code) 122: Investment decision maker (Unique ID)

1724	OrderOrigination	N	Sponsored Access Flag indicator. Contain one of the following values: 5: Order received from a sponsored access customer
2593	NoOrderAttributes	N	Number of Order Attributes. Contain 1.
2594	OrderAttributeType	N	The type of order attribute. Contain one of the following values: 4: Algorithmic order
2595	OrderAttributeValue	N	It's present when OrderAttributeType [Tag 2594] is also present. Contain one of the following values: Y: Yes N: No

**AC: Multileg Order Cancel/Replace Request**

Tag	Field Name	Req	Comment
853	ShortSaleReason	N	Reason for short sale
453	NoPartyIDs	N	Contain 1 or 2
448	PartyID	N	Party identifier/code
447	PartyIDSource	N	Class or source of the PartyID <448> value. Must contain the following value: D: Proprietary/Custom code

452	PartyRole	N	Role of the PartyID[Tag 448]. Contain one of the following values: 3: Client ID (Short Code) 122: Investment decision maker (Unique ID)
1724	OrderOrigination	N	Sponsored Access Flag indicator. Contain one of the following values: 5: Order received from a sponsored access customer
2593	NoOrderAttributes	N	Number of Order Attributes. Contain 1.
2594	OrderAttributeType	N	The type of order attribute. Contain one of the following values: 4: Algorithmic order
2595	OrderAttributeValue	N	It's present when OrderAttributeType [Tag 2594] is also present. Contain one of the following values: Y: Yes N: No

**c: Security Definition Request**

Leg Definition Repeating Block				
2 to 40	310	Underlying SecurityType	Y	Strategy leg security type OPT = Option, FUT = Future, CS = Equity
	313	Underlying MaturityMonthYear	N	Strategy leg symbol date Mandatory for Options and Future

	315	Underlying PutOrCall	N	Strategy leg, put or call Mandatory for Options
--	-----	----------------------	---	--

In case of equity, the Delta represents the number of board lot

#### **d: Security Definition Acknowledgement**

<b>Leg Definition Repeating Block</b>				
2 to 40	310	Underlying SecurityType	Y	Strategy leg security type OPT = Option FUT = Future CS = Equity

In case of equity, the Delta represents the number of board lot

tag 167/310 can contain value CS (Common Stock)

#### **Auction Error Codes**

In Fix error codes are returned in tag 58 "Error Text (Error Code)"

<b>Error Code</b>	<b>Error Text</b>
0801	Auction ID is not active
0802	Only Price can be updated
0804	Improvement Quantity is not valid
0805	Only Price and Quantity can be updated
0806	Improvement verb is not valid for this auction
0808	An Auction is already running

0810	Price must be within market spread
0813	Initial order cancel is forbidden
0829	Auction is not authorized
0830	Improvement yields same order
0831	Improvement price is better than tradable implied
0832	Improvement price is worse than inito
0833	Improvement Price is better than market
9024	Order cannot be processed, presence of capped legging order

## Field Definitions

Field Name	Length	Format	Tag #	Description
SecurityType	3	A	167	New value: CS = Common Stock (Equity) For Equity: only [Symbol 55] is required.
CrossCategory	1	A	7471	Indicate how to prioritize the allocations. Valid values: M: Maximize Dealer Volume In Auction I: Minimize Dealer Volume In Auction



CrossFirst	1	A	7943	Indicate the intention to cross. Valid values: Y: If size allow cross, do it N: Start auction
CrossVariant	1	N	5092	Identifies specific variant of defined cross type. Valid value: 9: Riskless Trade Option (RTO)
ShortSaleReason	1	N	853	Reason for short sale. Valid value: 6 = Equity leg consists in short sell
ImprovePhaseID	6	X	7900	Identification of the Auction
AuctionQty	1 to 9	N	7902	Indicate the auction quantity
NoClearingData	1	N	7904	Indicate the number of clearing parties.
NoPartyIDs	1	N	453	It must be 1 or 2
PartyRole	3	N	452	Role of the PartyID[Tag 448]. Must contain one of the following values: 3: Client ID (Short Code) 122: Investment decision maker (Unique ID)
PartyID	10	X	448	Party identifier/code Numerical when the PartyRole is 3

				Alphanumerical whe the PartyRole is 122
PartyIDSource	1	X	447	Class or source of the PartyID <448> value.  Must contain the following value: D: Proprietary/Custom code
OrderOriginatio n	1	N	1724	Sponsored Access Flag indicator.  It must contain one of the following values:  5: Order received from a sponsored access customer
NoOrderAttribu tes	1	N	2593	Number of Order Attributes. It must be 1.
OrderAttribute Type	1	N	2594	The type of order attribute.  It must contain one of the following values:  4: Algorithmic order
OrderAttribute Value	1	A	2595	It's always required in case OrderAttributeType [Tag 2594] is specified.  It must contain one of the following values:  Y: Yes  N: No

HSVF (version D8)

**M: Option Auction Beginning (New)**

**MB: Future Options Auction Beginning (New)**

**MF: Future Auction Beginning (New)**

**MS: Strategy Auction Beginning (New)**

**O: Option Initial and Improvement Order (New)**

**OB: Future Options Initial and Improvement Order (New)**

**OF: Futures Initial and Improvement Order (New)**

**OS: Strategy Initial and Improvement Order (New)**

**T: Option Auction Ending (New)**

**TB: Future Options Auction Ending (New)**

**TF: Futures Auction Ending (New)**

**TS: Strategy Auction Ending (New)**

**C: Option Trade**

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

**CB: Future Options Trade**

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### CF: Futures Trade

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### CS: Strategy Trade

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### I: Option Trade Cancellation

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### IB: Future Options Trade Cancellation

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### IF: Futures Trade Cancellation

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### IS: Strategy Trade Cancellation

Field Name	L	T	Definition / Validation Rules	Action
Auction ID	6	X	Identifier of an auction	New field

### JE: Underlying Instrument Keys

Field Name	L	T	Definition / Validation Rules	Action
Market Flow Indicator	2	X	Defines the type of instruments Refer to <b>Market Flow Indicators</b>	New field

### JS: Strategy Instrument Keys

Field Name	L	T	Definition / Validation Rules	Action
Strategy Code	2	X	Defines the code of the strategy.	New value
Strategy Type	1	X	New value: "U" Covered with Stock	New value
Variable Legs Strategy Code	2	X	Defines strategy code of the Covered variable legs. The field is left blank if not applicable.	New field

### Market Flow Indicators

First Letter	Type of Instrument	Second Letter	Type of Underlying
D	Underlying		

### Strategy Code

Code	Description
------	-------------

B0	bundle
----	--------

OBF (version A4)

**PI: Auction Beginning (New)**

**PO: Initial and Improvement Order (New)**

**PX: Auction Ending (New)**

**PT: Trade of Initial and Improvement Order (New)**

**OX: OrderExecution**

Field	Type	Length (bytes)	Description	Action
AuctionID	Alnum	6	Auction ID given by Trading Engine	New field
Reserved	Empty	2	Padding	New field

**TN: Trade**

Field	Type	Length (bytes)	Description	Action
AuctionID	Alnum	6	Auction ID given by Trading Engine	New field
Reserved	Empty	2	Padding	New field

## JE: UnderlyingInstrument (new)

## JS: StrategyInstrument

Field	Type	Length (bytes)	Description	Action
StrategyType	Alnum	1	New value: "U" Covered with Stock	New value
StrategyCode	Alnum	2	External Symbol	New value
VariableLegsStrategyCode	Alnum	2	Defines strategy code of the Covered variable legs. The field is left blank if not applicable.	New field

## RQ: RequestForQuote (new - RQ)

### Strategy Codes

Code	Description
B0	bundle

## SAIL Drop Copy (version B4)

### Clearing Data

Field Name	Field Type	Comment	Req/Opt	Reason
Filler (Must be blank)	String (5)	Removed		Replaced by the 2 fields below. Same size.

Equity Leg Short Selling	Flag	New		
Filler (Must be blank)	String (4)	New		

### KI: Improvement Order Acknowledgment (New)

### KE: Order Acknowledgement

Field Name	Field Type	Comment
Original Order Id	Order ID	Removed
Filler	Numeric	Removed
Previous Displayed Quantity	Quantity	Removed
Previous Booked Price	Price	Removed
Filler	String (1)	Removed
Filler	String (10)	Removed
Filler	String (10)	Removed
End Of Message Block	SaiYesNo	Removed
Guaranteed Quantity	Quantity	Removed
Filler	String (1)	Removed
Previous Order ID	Order ID	Removed
Filler	String (8)	Removed



Filler	String (1)	Removed
Filler	String (8)	Removed
Filler	String (1)	Removed
PreviousRemainingQuantity	Quantity	Removed
Filler	String (20)	Removed
Client Short Code	ShortCode	New field
Unique ID	UniqueID	New field
SponsoredAccessFlag	SailYesNo	New field
AlgoTradingFlag	SailYesNo	New field

### **KM: Order Modification Acknowledgement**

<b>Field Name</b>	<b>Field Type</b>	<b>Comment</b>
Filler	Numeric	Removed
Previous Displayed Quantity	Quantity	Removed
Previous Booked Price	Price	Removed
Filler	String (1)	Removed
Filler	String (10)	Removed
Filler	String (10)	Removed
End Of Message Block	SailYesNo	Removed

Guaranteed Quantity	Quantity	Removed
Filler	String (1)	Removed
Filler	String (8)	Removed
Filler	String (1)	Removed
Filler	String (8)	Removed
Filler	String (1)	Removed
PreviousRemainingQuantity	Quantity	Removed
Filler	String (20)	Removed
Client Short Code	ShortCode	New field
Unique ID	UniqueID	New field
SponsoredAccessFlag	SailYesNo	New field
AlgoTradingFlag	SailYesNo	New field

### **KZ: Order Cancellation Acknowledgement**

<b>Field Name</b>	<b>Field Type</b>	<b>Comment</b>
Verb	Verb	Removed
Quantity	Quantity	Removed
AssignedPrice	Price	Removed
ClearingData	ClearingData	Removed

Owner Data	Owner Data	Removed
Filler	Numeric	Removed
Price Type	Price Type	Removed
Previous Displayed Quantity	Quantity	Removed
Previous Booked Price	Price	Removed
Displayed Quantity	Quantity	Removed
Filler	String (1)	Removed
Filler	String (10)	Removed
Filler	String (10)	Removed
End Of Message Block	SailYesNo	Removed
Special Price Term	Special Price Term	Removed
Additional Price	Price	Removed
Quantity Term	Quantity Term	Removed
Additional Quantity	Quantity	Removed
Guaranteed Quantity	Quantity	Removed
Duration Type	Duration Type	Removed
GTD Date	Date	Removed
Executing Participant	Firm ID	Removed
Filler	String (1)	Removed

Order Type	Order Type	Removed
Previous Order ID	Order ID	Removed
Filler	String (8)	Removed
Filler	String (1)	Removed
Filler	String (8)	Removed
Remaining Quantity	Quantity	Removed
Filler	String (1)	Removed
PreviousRemainingQuantity	Quantity	Removed
AntiWashId	AntiWashId	Removed
AntiWashInstruction	AntiWashInstruction	Removed
Filler	String (20)	Removed
Customer Order Handling Instruction	Order Handling Instruction	Removed
Intent To Cross (Pre-arranged transaction)	Flag	Removed

### NE: Excluded Instruments Notice

Field Name	Field Type	Comment
Filler1	String(2)	Removed
Filler2	String(4)	Removed

**NP: Cancellation Of All Quotes Notice**

Field Name	Field Type	Comment	Reason
End Of Message Block	SailYesNo	Removed	DC

**NZ: Order Cancellation Notice**

Field Name	Field Type	Comment
Verb	Verb	Removed
Quantity	Quantity	Removed
AssignedPrice	Price	Removed
ClearingData	ClearingData	Removed
Owner Data	Owner Data	Removed
Filler	Numeric	Removed
Price Type	Price Type	Removed
Previous Displayed Quantity	Quantity	Removed
Previous Booked Price	Price	Removed
Displayed Quantity	Quantity	Removed
Filler	String (1)	Removed
Filler	String (10)	Removed
Filler	String (10)	Removed
End Of Message Block	SailYesNo	Removed

Special Price Term	Special Price Term	Removed
Additional Price	Price	Removed
Quantity Term	Quantity Term	Removed
Additional Quantity	Quantity	Removed
Guaranteed Quantity	Quantity	Removed
Duration Type	Duration Type	Removed
GTD Date	Date	Removed
Executing Participant	Firm ID	Removed
Filler	String (1)	Removed
Order Type	Order Type	Removed
Previous Order ID	Order ID	Removed
Filler	String (8)	Removed
Filler	String (1)	Removed
Filler	String (8)	Removed
Remaining Quantity	Quantity	Removed
Filler	String (1)	Removed
PreviousRemainingQuantity	Quantity	Removed
AntiWashId	AntiWashId	Removed
AntiWashInstruction	AntiWashInstruction	Removed

Filler	String (20)	Removed
Customer Order Handling Instruction	Order Handling Instruction	Removed
Intent To Cross (Pre-arranged transaction)	Flag	Removed

### NT: Execution Notice / NX: Execution Cancellation Notice

Field Name	Field Type	Comment
Trade Type		New values: A: Traded during a guaranteed auction S: Sweep Trade X: Cross Trade
AuctionID	AuctionID	New field (is a filler in the current protocol)
CounterpartParticipantID	FirmID	Removed
PreviousDisplayedQuantity	Quantity	Removed
PreviousBookedPrice	Price	Removed
DisplayedQuantity	Quantity	Removed
OrderType	Order Type	Removed
End of Message Block	YesNoFlag	Removed
Net Change	Price	Removed

Last Price	Price	Removed
Exposed	YesNoFlag	Removed
ExternalMarketBid	Price	Removed
ExternalMarketAsk	Price	Removed
OppositeMsgType	MsgType	Removed
OriginalPrice	Price	Removed
Price Term	Price Term	Removed
Additional Price	Price	Removed
Quantity Term	Quantity Term	Removed
Additional Quantity	Quantity	Removed
Duration Type	DurationType	Removed
GTD Date	Date	Removed
IMLHandling	IMLHandling	Removed
ClearingFirm	ClearingFirm	Removed
Exchangeld	OLAExchange	Removed
OrderTradingMode	OrderTradingMode	Removed
Order Timestamp	Timestamp	Removed
Strategy Group	GroupID	Removed
Strategy Instrument	InstrumentID	Removed



Strategy Verb	Verb	Removed
Strategy Trade ID	TradeID	Removed
LegNumber	Nb2	Removed
Nb In Match	Nb4	Removed
PostTradingInstruction	String(50)	Removed
Counterpart Account Type	Account Type	Removed
Legal Entity Identifier	LEI	Removed
CircuitBreakerTradeVsLastBelow	Price	Removed
CircuitBreakerTradeVsLastAbove	Price	Removed
Associated Group	GroupID	Removed
Associated Instrument	InstrumentID	Removed
Associated Trade ID	TradeID	Removed
Associated Trade Indicator	TradeIndicator	Removed
Associated Trade Price	Price	Removed
Associated Trade Price Type	AssociatedPriceType	Removed
Associated External Price	Price	Removed
Intent To Cross	IntentToCross	Removed

**NL: Leg Execution Notice / NY: Leg Execution Cancellation Notice**

Field Name	Field Type	Comment
Trade Type		New values: A: Traded during a guaranteed auction S: Sweep Trade X: Cross Trade
AuctionID	AuctionID	New field (is a filler in the current protocol)
CounterpartParticipantID	FirmID	Removed
PreviousDisplayedQuantity	Quantity	Removed
PreviousBookedPrice	Price	Removed
DisplayedQuantity	Quantity	Removed
OrderType	Order Type	Removed
End of Message Block	YesNoFlag	Removed
Net Change	Price	Removed
Last Price	Price	Removed
Exposed	YesNoFlag	Removed
ExternalMarketBid	Price	Removed
ExternalMarketAsk	Price	Removed
OppositeMsgType	MsgType	Removed

OriginalPrice	Price	Removed
Price Term	Price Term	Removed
Additional Price	Price	Removed
Quantity Term	Quantity Term	Removed
Additional Quantity	Quantity	Removed
Duration Type	DurationType	Removed
GTD Date	Date	Removed
IMLHandling	IMLHandling	Removed
ClearingFirm	ClearingFirm	Removed
Exchangeld	OLAExchange	Removed
OrderTradingMode	OrderTradingMode	Removed
Order Timestamp	Timestamp	Removed
Nb In Match	Nb4	Removed
PostTradingInstruction	String(50)	Removed
Counterpart Account Type	Account Type	Removed
Legal Entity Identifier	LEI	Removed
CircuitBreakerTradeVsLastBelow	Price	Removed
CircuitBreakerTradeVsLastAbove	Price	Removed
Associated Group	GroupID	Removed

Associated Instrument	InstrumentID	Removed
Associated Trade ID	TradeID	Removed
Associated Trade Indicator	TradeIndicator	Removed
Associated Trade Price	Price	Removed
Associated Trade Price Type	AssociatedPriceType	Removed
Associated External Price	Price	Removed
Intent To Cross	IntentToCross	Removed

### **Auction Error Codes**

<b>Error Code</b>	<b>Error Text</b>
0801	Auction ID is not active
0802	Only Price can be updated
0804	Improvement Quantity is not valid
0805	Only Price and Quantity can be updated
0806	Improvement verb is not valid for this auction
0808	An Auction is already running
0810	Price must be within market spread
0813	Initial order cancel is forbidden
0829	Auction is not authorized

0830	Improvement yields same order
0831	Improvement price is better than tradable implied
0832	Improvement price is worse than inito
0833	Improvement Price is better than market
9024	Order cannot be processed, presence of capped legging order

## Field Types

Field Type	Format	Length	Description
Auction ID	X	6	Identifies the number of an auction (Guaranteed Cross). It is a sequential number which is unique per Instrument and per Trading Day. Current Auction identifier if the trade occurred during an auction.
Cross Variant	X	1	Possible values: '' = Not specified O = Riskless Trade Option (RTO)
OrderType	X	1	New values: I: ImprovementOrder A: InitO B: AuctionClient
TradeType	X	1	New value: A: Traded during a guaranteed auction
ShortCode	N	10	Numerical 0 to 4,294,967,296

Special Price Term	Enum	1	New values: G = Guaranteed Auction
UniqueID	X	10	Free text alphanumeric up to 10 char.

## FIX Drop Copy (version F2)

### 8: Execution Report

Tag	Field Name	Comment
7471	CrossCategory	Valid values: M: Maximize Dealer Volume In Auction I: Minimize Dealer Volume In Auction
7943	CrossFirst	Valid values: Y: If size allow cross, do it N: Start auction
5092	CrossVariant	Valid value: 9: Riskless Trade Option (RTO)
853	ShortSaleReason	Reason for short sale
7900	ImprovePhaseID	Identification of the Auction
7902	AuctionQty	Indicate the auction quantity
453	NoPartyIDs	Number of PartyID <448>, PartyIDSource <447>, and PartyRole <452> entries
448	PartyID	Party identifier/code
447	PartyIDSource	Class or source of the PartyID <448> value.

452	PartyRole	Role of the PartyID [Tag 448].
1724	OrderOrigination	Sponsored Access Flag indicator. Contain one of the following values: 5: Order received from a sponsored access customer
2593	NoOrderAttributes	Number of Order Attributes. Contain 1.
2594	OrderAttributeType	The type of order attribute. Contain one of the following values: 4: Algorithmic order
2595	OrderAttributeValue	It's present when OrderAttributeType [Tag 2594] is also present. Contain one of the following values: Y: Yes N: No

## Error Codes

In Fix Error codes are returned as part of fix 8 tag 58 with "Error Text (Error Code)"

Error Code	Error Text
0801	Auction ID is not active
0802	Only Price can be updated
0804	Improvement Quantity is not valid
0805	Only Price and Quantity can be updated
0806	Improvement verb is not valid for this auction

0808	An Auction is already running
0810	Price must be within market spread
0813	Initial order cancel is forbidden
0829	Auction is not authorized
0830	Improvement yields same order
0831	Improvement price is better than tradable implied
0832	Improvement price is worse than inito
0833	Improvement Price is better than market
9024	Order cannot be processed, presence of capped legging order

## Field Definitions

Field Name	Length	Format	Tag #	Description
CrossCategory	1	A	7471	Indicate how to prioritize the allocations. Valid values: M: Maximize Dealer Volume In Auction I: Minimize Dealer Volume In Auction



CrossFirst	1	A	7943	Indicate the intention to cross.  Valid values:  Y: If size allow cross, do it  N: Start auction
CrossVariant	1	N	5092	Identifies specific variant of defined cross type.  Valid value:  9: Riskless Trade Option (RTO)
ShortSaleReason	1	N	853	Reason for short sale.  Valid value:  6 = Equity leg consists in short sell
ImprovePhaseID	6	X	7900	Identification of the Auction
NoPartyIDs	1	N	453	Always 1, 2 or 3
PartyRole	3	N	452	Identifies the type or Role of the PartyID [Tag 448].  Valid values:  3: Client ID (Short Code)  12: Executing Trader  122: Investment decision maker (Unique ID)
PartyID	10	X	448	Party identifier/code
OrderOrigination	1	N	1724	Sponsored Access Flag indicator.  It must contain one of the following values:

				5: Order received from a sponsored access customer
NoOrderAttributes	1	N	2593	Number of Order Attributes. It must be 1.
OrderAttributeType	1	N	2594	The type of order attribute. It must contain one of the following values: 4: Algorithmic order
OrderAttribute Value	1	A	2595	It's always required in case OrderAttributeType [Tag 2594] is specified. It must contain one of the following values: Y: Yes N: No