

**European Central Counterparty N.V.**

**Real-time Confirmation Message**

**European Central Counterparty N.V.**

Version 8

## European Central Counterparty N.V.

Revisions:

1	01-03-2008	Creation	
2	17-07-2009	Tags 63 & 64	Settlement data information fields are required to fill.
3	13-08-2009	Tag 58	Sender comp-id from MTF is added to Tag 58
4	01-07-2013	Tags 6 and 15	Also includes textual changes in case of EOD message
5	14-03-2014	Tables	Update tables
6	01-10-2015	Tables	Update tables
7	20-02-2017	Tag 150	ETR is added
8	18-07-2018	EOD message	Remove text EOD message

**TABLE OF CONTENTS**

<b>TECHNICAL FORMAT REALTIME CONFIRMATION MESSAGE</b>	3
<b><i>FIXED MESSAGE HEADER</i></b>	3
<b><i>DATA TRADE REPORT</i></b>	4
<b><i>FIXED TRAILER MESSAGE</i></b>	6
<b><i>Tables</i></b>	6

**TECHNICAL FORMAT REALTIME CONFIRMATION MESSAGE****FIXED MESSAGE HEADER**

<b>TAG</b>	<b>FieldName</b>	<b>Format</b>	
8	BeginString	X(07)	FIX version (now FIX.4.2)
9	BodyLength	N(11)	Filled
34	MsgSeqNum	N(13)	Unique identifier of the message
35	MsgType	X(01)	8=Execution Report
43	PossDupFlag	X(01)	Empty
49	SenderCompID	X(40)	Filled with the ID code of the sender sending the message. Production=FORTIS, Test=FORTIS_TST
50	SenderSubID	X(40)	See 49
52	SendingTime	X(17)	20090806-10:44:32
56	TargetCompID	X(40)	Same as Clearing BIC used in the trade
57	TargetSubID	X(40)	Empty
97	PossResend	X(01)	Empty

## European Central Counterparty N.V.

DATA TRADE REPORT

TAG	Field Name	Format	Description	Req'd
1	Account	X(30)	Client/house indicator, followed by ":" and the account name. The client/account indicator "C" or "H" is mandatory. The account name is optional and can be used by the trading participant to further allocate the trade.	Y
6	AvgPx	N(10).N(7)	Always equal to LastPx. For UK the currency is in pounds (GBP)	Y
14	CumQty	N(10)	Always equal to LastShares.	Y
15	Currency	X(03)	Currency in which the security is traded. For UK the currency is in pounds (GBP).	Y
17	ExecID	X(20)	An <b>unique</b> identifier of execution message as assigned by MTF. The identifier must start with an B or S indicator (Buy or Sell). For example: B123456 / S123456 or B0198000WN / S0198000WN.  In case of a correction or cancellation the ExecID contains a reference to the ExecID of the original Execution Report preceded by a sequence number. For example : 1B123456 / 1S123456	Y
19	ExecRefID	X(20)	Mandatory in case of a trade correction or cancellation message ( <i>ExecTransType</i> = 1 or 2). Refers to the previous Execution Report to which the current message applies.	N
20	ExecTrans Type	N(01)	Values supported by MTF: 0 = New to indicate a trade report 1 = Cancel to indicate a trade cancel 2 = Correct to indicate a trade revision (correction)	Y
22	IDSSource	N(02)	Value supported by MTF: 4 = ISIN number	Y
29	LastCapacity	N(01)	Values supported by MTF: 1 = Agent 4 = Principal	Y
31	LastPx	N(10).N(7)	Price of shares bought or sold on this fill.	Y
32	LastShares	N(10)	Quantity of shares bought or sold on this fill. If ExecTransType <> '1' (Cancellation), then LastShares from FIX-message will be filled.	N
37	OrderID	X(20)	A unique identifier of the originating order.	Y
38	OrderQty	N(10)	Always equal to LastShares.	Y
39	OrdStatus	N(01)	Always set to 2 (Filled)	Y
48	SecurityID	X(40)	Security ID of traded security when IDSSource is set. ISIN IDSSource = 4	Y
54	Side	N(01)	Values supported by MTF: 1 = Buy 2 = Sell	Y
55	Symbol	X(20)	MTF Symbol of the security traded.	Y
58	Text	X(40)	In case of a realtime confirmation of an execution this field will be filled with the MIC code of the MTF.	Y
60	TransactTime	X(17)	FORMAT: CCYYMMDD-HH:MM:SS	Y

## European Central Counterparty N.V.

TAG	Field Name	Format	Description	Req'd
109	ClientID	X(20)	Identifier of client entering the order.	Y
150	ExecType	N(01)	Filled with value 2 (default) or 3 (ETR)	Y
151	LeavesQty	N(01)	Must have value of 0 (zero)	N
207	SecurityExchange	X(03)	Security Exchange of ISIN of traded security.	Y
375	ContraBroker	X(20)	<empty>	N
382	NoContraBrokers	N(01)	Must have value of 1.	Y
439	ClearingFirm	X(20)	Client's clearing Identifier.	Y
63	SettlmntTyp	X(01)	Filled with value '6'	Y
64	FutSettDate	X(08)	Specific date of trade settlement (SettlementDate) in YYYYMMDD format.	Y

## European Central Counterparty N.V.

### FIXED TRAILER MESSAGE

TAG	FieldName	Format	
10	Checksum	X(03)	

### Tables

Security Exchange	Safe Keeping	Place Settl
AS	NL	ECN
BR	BE	ECB
BU	HU	KEL
CO	DK	VP
DE	DE	CBF
EB	EB	IDR
HE	FI	APK
I	IE	CRT
IDR	EB	IDR
IS	TR	TAK
L	GB	CRT
LS	PT	IBP
LU	LU	IDR
MC	ES	IBR
MI	IT	MTI
N	US	IDR
OL	NO	VPS
PA	FR	ECF
PR	CZ	STC
S	CH	SIS
ST	SE	VPC
VI	AT	OEK
VX	CH	SIS
WA	PL	KDP