

European Central Counterparty N.V.

Real-time Confirmation Message

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Version 8

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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

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

TAG	FieldName	Format	
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

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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 unique 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

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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

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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