FT/API – Hi-MTF Guidelines

Message FT_C_ORDER

Client.Origin	Order capacity. Valid values: • 1: Client • 2: Proprietary • 3: Specialist (market making)
ClientID:	Code that uniquely identifies the client. Encoding is free up to the user. Identifier of the Client is mandatory in case Client.Origin = 1. May contain special settlement code with specific syntax to indicate segregated client account within **EMIR regulation**. If present, the special settlement code must be exactly 11 chars long. For syntax to indicate segregated client account, see ClientID note below.

ClientID Note:
According to EMIR regulation, clearing members may offer to their clients individual account segregation in the CCP. In such case, it is up to the member user to specify the special CED code to be filled in the settlement instruction. The special CED code must be specified within the FT_C_ORDER.ClientID field with the following syntax:

ClientID**{**SpecialCEDCode**}**

If the special CED code is present in the FT_C_ORDER.ClientID field, it will be used to fill the settlement instruction, otherwise the CED code configured for the member will be used. If the field contains the {…} syntax, any character after the rightmost bracket will be ignored. Examples:

field contents	**ClientID**	**SpecialCEDCode**	**notes**
aaaaa	aaaaa	<empty>	CED code from configuration
aaaaa{bbbbb}	aaaaa	bbbbb	CED code = bbbbb
aaaaa{bbbbb}ccccc	aaaaa	bbbbb	CED code = bbbbb
aaaaa{bbbbb	aaaaa{bbbbb	<empty>	CED code from configuration
aaaaa{}	aaaaa	<empty>	CED code from configuration
{bbbbb}ccccc	<empty>	bbbbb	order rejected because Client ID is not provided

Message FT_C_SECURITY

ExchangeID:	Can take the following values: • HIMTF = Hi-Mtf Market
MarketID:	Can take the following values: • MTF = Quote Driven Market • ORDERDRV = Order Driven Market • MTFRFQ = RFQ Market • ISSUE = Issue Market
SectionID:	Can take the following values: • MTF = Quote Driven Segment • ORDERDRV = Equity Order Driven Segment • BONDORDERDRV = Bond Order Driven Segment • RFQ = RFQ Segment • ISSUE = Issue Market
SettlGroupID	Includes information on settlement and guarantee related to the security. Can take the following values: • MAN → manual settlement • MT-CCP → automated settlement T2S with Central Counterparty CC&G • MT-BIL → bilateral automated settlement T2S • CE-CCP → automated settlement Euroclear/ClearStream with Central Counterparty CC&G • CE-BIL → bilateral automated settlement Euroclear/ClearStream

Message FT_C_OFFICIAL_PRICE

FixingPrice	Includes the Theoretical Auction Price for securities listed on BONDORDERDRV segment.
ClosingPrice	Includes the Weighted Average Price (W.A.P.) of all of the trades daily for securities listed on BONDORDERDRV segment.

Message FT_C_FILL

If the security has settlement with Central Counterparty CC&G, the contra firm code is "1610".

MrkOperatorID:	Can take the following values: • "C" = the contra firm of the trade is "third accounts" • "P" = the contra firm of the trade is "Proprietary"