

MiFID II Order Fields by Exchange

The customer must choose the required values in order to submit orders and ensure compliance. TT sends default values up until January 3, 2018. TT Gateways on X_TRADER send default values if configured to do so by the customer. FFT fields are placeholder fields which may be used in the future for the submission of required tags by the TT Gateway. Currently, these fields are available for customer use for the purpose of sending internal values which will not be sent to the exchange.

Mandatory fields in **BOLD**

	ICE	Eurex	EEX	Nasdaq	MEFF
Direct Electronic Access	True / False	N/A	N/A	N/A	True / False*
Trading Capacity	DEAL / MATCH / AOTC	DEAL / MATCH / AOTC	DEAL / MATCH / AOTC	DEAL* / MATCH / AOTC	DEAL / MATCH / AOTC
Liquidity Provision	True / False		True / False	True / False	True / False
Commodity Derivative Indicator (Risk Reduction)	True / False	True / False	True / False	True / False	Pending exchange update
Investment Decision ID	Short Code**	Short Code	Short Code	Short Code**	Short Code
Execution Decision ID	Short Code***	Short Code	Short Code	Short Code	Short Code**
Client ID	Short Code****	Short Code*	Short Code*	Short Code***	Short Code***
FFT4	MIFIDID*	FFT	FFT	TraderID****	FFT
FFT5	FFT	FFT	FFT	FFT	FFT
FFT6	FFT	FFT	FFT	FFT	FFT

Footnotes					
	*Optional. If used, the preceding fields for ICE are not required. Must be a numeric value. **Investment Decision is only required if Trading Capacity = DEAL Note that this value must be an integer.***Client is only required if Trading Capacity = AOTC or MATCH. Note that this value must be an integer.	*The ClientID is mandatory when trading using the A-Account /Trading Capacity Agent.	*The ClientID is mandatory when trading using the A-Account /Trading Capacity Agent.	*Note: DEAL is not allowed on Direct Electronic Access (DEA) orders. DEA is set at the TraderID level and registered with the exchange. The TraderID is configured in the Exchange 1 field in TT User Setup and may be overwritten via FFT4 in X_TRADER Customer Defaults. **Investment Decision is only required if Trading Capacity = DEAL *** The PartyRoleQualifier (Tag 2376) for ClientID will now be set to Firm(23), rather than Natural Person(24), by default. In order to send a value of Natural Person, customers may append a "H" to the value submitted in the ClientID field in Customer Defaults. So, if a value of "1234H" is sent in the ClientID field, that value will be sent to the exchange as the ClientID, and Firm(23) will be sent in Tag 2376. If a value of "1234H" is sent in the ClientID field, "1234" will be sent as the ClientID and Natural Person(24) will be sent in Tag 2376. ****TraderID is registered with Nasdaq and required to be added in the Exchange 1 field in TT User Setup. This value may be overwritten via FFT4 in Customer Defaults.	*If the order has been marked as "true" in Direct Electronic Access, then: set Client ID different from "0", Investment Decision ID equal to "0", and Trading Capacity to "AOTC". **When execution has been realized directly by the client, then: set Direct Electronic Access to "true", Client ID to different from "0", Investment Decision ID equal to "0", and Trading Capacity to "AOTC". ***If the Client Identification Code is "0", then: set Investment Decision ID to non-zero, Trading Capacity to DEAL or MTCH. If the Client ID is not "0", then set Trading Capacity to "AOTC" or "MTCH."

	Euronext	LME	LSE	IDEM
Direct Electronic Access	True / False*	True / False	True / False *	True / False *
Trading Capacity	DEAL / MATCH / AOTC	DEAL / MATCH / AOTC	N/A**	N/A**
Liquidity Provision	N/A**	True / False	True / False	True / False
Commodity Derivative Indicator (Risk Reduction)	True / False***	True / False	N/A	N/A
Investment Decision ID	Short Code****	Short Code	Short Code ***	Short Code ***
Execution Decision ID	Short Code	Short Code	Short Code ****	Short Code ****
Client ID	Short Code****	Short Code	Short Code	Short Code
FFT4	FFT	LME ClientID*	FFT	FFT
FFT5	FFT	Decision Maker**	FFT	FFT
FFT6	FFT	FFT	FFT	FFT

Footnotes				
	*Mandatory if Account is Client or House **Uses existing Account Type configured in X_TRADER/TT Gateway ***Mandatory if the instrument is a commodity derivative or warrants with a commodity underlying. Refer to: https://www.tradingtechnologies.com/help/nyse-liffe-gateway/nyse-liffe-gateway-codes/account-types-account-codes-and-clearing-instruction-values/ ****Mandatory if AccountCode is Liquidity Provider, Related Party or House. Optional otherwise *****Mandatory if AccountCode is Client or if DEA	*Alphanumeric. Required only for LME Precious products on Client Orders where tag 581 (AccountType) = 1 or 3. If users on a session are in multiple countries, the ClientCountry value may also be configured in the FFT4 field along with the LME Client ID and separated by a pipe (). For example: ABC123GB **Short Code, integer - configured when Account Type is A1 or A3. Note: FFT2=Customer Account is required when Account Type is A1 or A3 (LME Precious)	*Uses existing Account Type configured in X_TRADER/LSE Gateway. Any value populated here is for internal usage only and will not be submitted to the exchange. This value will be added to the Gateway Audit Files and FIX Drop Copies to assist with reporting if needed. Order flows classified by Market Participants as generated by a "DEA client" should be submitted under "AOTC" capacity. **Uses existing Account Type configured in X_TRADER/LSE Gateway. Any value populated here is for internal usage only and will not be submitted to the exchange. This value will be added to the Gateway Audit Files and FIX Drop Copies to assist with reporting if needed. - Orders submitted as "AOTC" (A1) capacity must always indicate a Client ID - Orders submitted as "DEAL" (M1) should not indicate a Client ID - Orders submitted as "MTCH" (matched principal) are not mandated to indicate a Client ID ***Orders using "DEAL" capacity, must always send Investment Decision ID. Orders using "AOTC" or "MTCH", should send Investment Decision ID in the following scenarios: - When the investment decision is taken by the client of the trading venue's Market Participant - When "DEA flag" = "TRUE" ****Execution Decision ID is required. Valid values are any number between 0000000004 and 4294967295, or 0000000003 (Client). LSE Gateway, operator ID: 0131EA1	*Uses existing Account Type configured in X_TRADER/Gateway. Any value populated here is for internal usage only and will not be submitted to the exchange. This value will be added to the Gateway Audit Files and FIX Drop Copies to assist with reporting if needed. Order flows classified by Market Participants as generated by a "DEA client" should be submitted under "AOTC" capacity. **Uses existing Account Type configured in XTR/Gateway. Any value populated here is for internal usage only and will not be submitted to the exchange. This value will be added to the Gateway Audit Files and FIX Drop Copies to assist with reporting if needed. - Orders submitted as "AOTC" (A1) capacity must always indicate a Client ID - Orders submitted as "DEAL" (M1) should not indicate a Client ID - Orders submitted as "MTCH" (matched principal) are not mandated to indicate a Client ID ***Orders using "DEAL" capacity, must always send Investment Decision ID. Orders using "AOTC" or "MTCH", should send Investment Decision ID in the following scenarios: - When the investment decision is taken by the client of the trading venue's Market Participant - When "DEA flag" = "TRUE" ****Execution Decision ID is required. Valid values are any number between 0000000004 and 4294967295, or 0000000003 (Client). LSE Gateway, operator ID: 0131EA1

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