



OASIS MDFS Message Reference

Version: 2.1

Revision History

Version	Date	Description
1.0	2025/02/24	Multicast release.
2.0	2025/06/16	TCP & APA release. - Updated document format to landscape for message tables. - Added APA sections. - Updated note for field "20006 = ATHEXTotalVolume". - Updated enumerations for field "1347 = ApplReqType" in sections "5.4. BW = ApplicationMessageRequest" and "5.5. BX = ApplicationMessageRequestAck". - Updated enumerations for field "20012 = ATHEXMessageEncoding" in section "5.4. BW = ApplicationMessageRequest". - Updated enumerations for field "1426 = ApplReportType" in section "5.6. BY = ApplicationMessageReport". - Updated section "2.4. 0 = Heartbeat". - Updated note for field "108 = HeartBtInt" in section "5.3. A=Logon". - Updated descriptions for messages in section "5. TCP/IP Service Messages". - Updated note for value "106 = Stop" in field "625 = TradingSessionSubID" for "f = SecurityStatus" and "h = TradingSessionStatus" messages. - Updated sections "2.8. W = MarketDataSnapshotFullRefresh" and "2.9. X = MarketDataIncrementalRefresh" to include fields added for APA messages. - Updated description for section "4.5.1. Trade" - Updated values for field "1024 = MDOriginType" in all related sections. - Updated language throughout the document for clarity/uniformity.
2.1	2025/09/16	- Added field "271=MDEntrySize" in section "3.1.6. ClosingPrice". - Updated note for field "37=OrderID". - Updated note for field "20006 = ATHEXTotalVolume".

Table of Contents

Revision History	2
Table of Contents	3
1. Introduction	6
2. FIX Message Specification	7
2.1. Header	7
2.2. Application Sequence Control	8
2.3. Trailer	8
2.4. O = Heartbeat	8
2.5. f = SecurityStatus	9
2.6. h = TradingSessionStatus	11
2.7. B = News	12
2.8. W = MarketDataSnapshotFullRefresh	13
2.9. X = MarketDataIncrementalRefresh	22
3. Incremental Messages by Group Type	31
3.1. General	31
3.1.1. Trading Session Status	31
3.1.2. Security Status	33
3.1.3. Index Value	35
3.1.4. Start of Day Price	36
3.1.5. High/Low Limit Modification	38
3.1.6. Closing Price	40
3.1.7. Instrument Summary	42
3.1.8. Auction Price	44
3.1.9. News	46
3.2. Order Depth	47
3.2.1. Empty Book	47
3.2.2. Order Depth Update	49
3.3. Top of Book	52
3.3.1. Empty Book	52
3.3.2. Top of Book Update	54
3.4. Price Depth 5/10	56
3.4.1. Empty Book	56
3.4.2. Price Depth Update	58
3.5. Trades	60
3.5.1. Trade	60
3.6. FTSE (Special Group)	63

3.6.1.	Index Value	63
3.7.	MSCI General (Special Group)	64
3.7.1.	Index Value	64
3.8.	MSCI Updates (Special Group)	65
3.8.1.	Index Value	65
3.9.	MSCI Delayed (Special Group)	66
3.9.1.	Index Value	66
3.10.	APA Pre-Trade (Special Group)	67
3.10.1.	APA Pre-Trade	67
3.11.	APA Post-Trade (Special Group)	70
3.11.1.	APA Post-Trade	70
4.	Snapshot Messages by Group Type	75
4.1.	General	75
4.1.1.	Trading Session Status	75
4.1.2.	Security Status	77
4.1.3.	Index Value	79
4.1.4.	Instrument Info	80
4.1.5.	News	82
4.2.	Order Depth	83
4.2.1.	Empty Book	83
4.2.2.	Order Depth Update	85
4.3.	Top of Book	88
4.3.1.	Empty Book	88
4.3.2.	Top of Book Update	90
4.4.	Price Depth 5/10	92
4.4.1.	Empty Book	92
4.4.2.	Price Depth Update	94
4.5.	Trades	96
4.5.1.	Trade	96
4.6.	FTSE (Special Group)	99
4.6.1.	Index Value	99
4.7.	MSCI General (Special Group)	100
4.7.1.	Index Value	100
4.8.	MSCI Updates (Special Group)	101
4.8.1.	Index Value	101
4.9.	MSCI Delayed (Special Group)	102
4.9.1.	Index Value	102
4.10.	APA Pre-Trade (Special Group)	103

4.10.1.	APA Pre-Trade	103
4.11.	APA Post-Trade (Special Group).....	106
4.11.1.	APA Post-Trade	106
5.	TCP/IP Service Messages.....	111
5.1.	3 = Reject.....	111
5.2.	5 = Logout.....	111
5.3.	A = Logon.....	112
5.4.	BW = ApplicationMessageRequest	113
5.5.	BX = ApplicationMessageRequestAck.....	114
5.6.	BY = ApplicationMessageReport	115
5.7.	UEFD = EncapsulatedFASTData	115

1. Introduction

This document describes the format of FIX messages disseminated through the MDFS. The data format follows the [FIX 5.0 SP2](#) specification. Some messages, tags and tag values from [FIX Extension Packs](#) the [FIX 5.0 SP2](#) specification are utilized in MDFS messages. If a message, tag or value is not marked as custom and is not included in the [FIX 5.0 SP2](#) specification, then details about it can be found at the [latest version of the FIX Specification](#).

Note: Values in the Data Type column correspond to the FIX Datatypes available [here](#).

Note: Cells with a **Yellow Background** indicate custom tags.

Cells with an **Orange Background** indicate custom values.

Cells with a **Green Background** indicate tags that are not included in that message type in the standard FIX specification.

2. FIX Message Specification

2.1. Header

Note: Included at the beginning of all messages. Only the tag “35=MsgType” is included in subsequent tables.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 8	BeginString	Y	String	FIXT.1.1
→ 9	BodyLength	Y	Length	
→ 35	MsgType	Y	String	3 = Reject 5 = Logout A = Logon B = News BW = ApplicationMessageRequest BX = ApplicationMessageRequestAck BY = ApplicationMessageReport f = SecurityStatus h = TradingSessionStatus W = MarketDataSnapshotFullRefresh X = MarketDataIncrementalRefresh Custom Values: UEFD = EncapsulatedFastData
→ 49	SenderCompID	Y	String	Note: Max. 50 characters
→ 56	TargetCompID	Y	String	Note: Max. 50 characters
→ 34	MsgSeqNum	Y	SeqNum	
→ 52	SendingTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ 369	LastMsgSeqNumProcessed		SeqNum	Contains the value of tag “34 = MsgSeqNum” of the last message processed before the generation of this message. Note: Used for Snapshot synchronization and Heartbeats.
→ 20009	ATHEXSnapshotIndicator		Int	0 = Start of cycle 1 = End of cycle 2 = Start and end of cycle (applies when the cycle is comprised of a single message)
→ 20010	ATHEXFragmentIndicator		Int	0 = Start of fragmented message 1 = Middle of fragmented message 2 = End of fragmented message
Component End				

2.2. Application Sequence Control

Note: Included in all Market Data messages (e.g. Incremental Refresh, Snapshot, Security Status, Trading Session Status, News etc.), heartbeats for incremental multicast groups and subscribed TCP/IP groups, after the header component.

Tag	Name	Req.	Data Type	Value
Component	ApplSeqCtrl			
→ 1180	ApplID	Y	String	Note: Used to identify each group. Is comprised of the group's name and the “_INCR” or “_SNAP” suffix (e.g. XATH_CASH_GENERAL_INCR, XATH_CASH_GENERAL_SNAP).
→ 1181	ApplSeqNum	Y	SeqNum	Note: Sequence number per group. Will always be “0” for group heartbeats.
Component End				

2.3. Trailer

Note: Included at the end of all messages. It is omitted in subsequent tables.

Tag	Name	Req.	Data Type	Value
Component	StandardTrailer	Y		
→ 10	Checksum	Y	String	Note: 3 characters
Component End				

2.4. 0 = Heartbeat

This message is transmitted when no other messages have been transmitted in the past 30 seconds for groups or the specified interval for TCP/IP sessions. Heartbeat messages in groups always have tag “1181= ApplSeqNum” with value set to “0” and are omitted in Snapshot Groups.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	0 = Heartbeat
→ 34	MsgSeqNum	Y	SeqNum	
Component End				

2.5. f = SecurityStatus

These messages are transmitted to notify of changes in an instrument's phase and/or status.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	f = SecurityStatus
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US

					TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
625		TradingSessionSubID		String	2 = Opening (Auction Price is calculated) 3 = (Continuous) Trading 4 = Closing Custom Values: 101 = Start 102 = Pre-Call (Auction) 104 = ATC Orders Are Released in Order Book 105 = End 106 = Stop (Orders cannot be placed) Note: Corresponds to the Instrument's Phase.
326		SecurityTradingStatus		Int	2 = Trading Halt 3 = Resume Custom Values: 101 = Active 102 = Suspend Note: The value "3 = Resume" is sent for an instrument when its Halt period concludes and it enters a Pre-Call period. The value "101 = Active" will be sent for the instrument after the end of either "102 = Suspend" or "3 = Resume". When an instrument has the status of "2 = Trading Halt" or "102 = Suspend" no orders can be placed.

327	HaltReason		Int	Custom Values: 101 = Exchange 102 = Volatility Interrupter
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

2.6. h = TradingSessionStatus

These messages are transmitted to signify changes to a market's status.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	h = TradingSessionStatus
Component End				
207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
20001	ATHEXMarketID	Y	Char	
20002	ATHEXBoardID	Y	Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
336	TradingSessionID	Y	String	1 = Day
625	TradingSessionSubID	Y	String	For board "M = Main": 3 = (Continuous) Trading 4 = Closing Custom Values: 102 = Pre-Call (Auction) 103 = Projected Price Calculation (Auction) 105 = End 106 = Stop (Orders cannot be placed) 107 = Run Off (Conclusion of all trading activity) 108 = Halt For boards other than "M = Main": 2 = Opening

				Custom Values: 105 = End 108 = Halt
340	TradSesStatus	Y	Int	1 = Halted 2 = Open 3 = Closed 4 = Pre-Open 5 = Pre-Close
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

2.7. B = News

These messages contain news/announcements from the exchange.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	B = News
Component End				
1474	LanguageCode	Y	Language	en = English el = Greek Note: ISO 639-1 Language Code
148	Headline	Y	String	
Component	LinesOfTextGrp	Y		
→ RG Start 33	NoLinesOfText	Y	NumInGroup	
→ → 58	Text	Y	String	Note: Max. 80 characters.
→ RG End				
Component End				
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

2.8. W = MarketDataSnapshotFullRefresh

These messages are transmitted through the snapshot groups and contain all the pertinent information needed to get the current state of an instrument and its order books.

If a group has no data to send (e.g. when no trades have occurred in a snapshot group for trades) an empty message with the tag “20009 = ATHEXSnapshotIndicator” with a value of “2 = Start and end of cycle” will be sent to indicate the empty cycle.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType		Int	1 = Top of Book 2 = Price Depth 3 = Order Depth
Component	Instrument			
→ 55	Symbol		String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory		Int	0 = Stock / Rights 1 = ETF 2 = Warrant 3 = Stock Index 4 = ETF Indicative Net Asset Value (INAV) 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType		String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future

					MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange		Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	231	ContractMultiplier		Float	Note: Nominal Value for Bonds.
→	159	AccruedInterestAmt		Amt	Note: For Bonds.
→	20001	ATHEXMarketID		Char	
→	48	SecurityID		String	Note: 12 alphanumeric characters.
→	22	SecurityIDSource		String	4 = ISIN
→	2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→	461	CFICode		String	Note: 6 capital letters (ISO 10962 CFI).
→	1147	UnitOfMeasureQty		Qty	
→	20013	ATHEXAPAUtOfMeasure		String	Note: Max 25 alphanumeric characters.
→	201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→	202	StrikePrice		Price	
→	947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	20014	ATHEXAPAStrikePriceType		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points 100 = Not Available

					101 = Not Applicable
→	1194	ExerciseStyle		Int	0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	541	MaturityDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	1193	SettlMethod		String	C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
Component End					
Component		UndInstrmtGrp			
→	RG 711	NoUnderlyings		NumInGroup	
→	→	Component	UnderlyingInstrument		
→	→	→	309	UnderlyingSecurityID	Note: If “305 = UnderlyingSecurityIDSource” is “4 = ISIN” then 12 alphanumeric characters. If “305 = UnderlyingSecurityIDSource” is “W = Index Name” then max. 25 alphanumeric characters.
→	→	→	305	UnderlyingSecurityIDSource	4 = ISIN W = Index name
→	→	→	2723	UnderlyingIndexCurveUnit	D = Day Wk = Week Mo = Month Yr = Year
→	→	→	2724	UnderlyingIndexCurvePeriod	
→	→	Component End			
→	RG End				
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Char	0 = Bid 1 = Offer

						2 = Trade 3 = Index Value 4 = Opening Price 5 = Closing Price 7 = Trading Session High Price 8 = Trading Session Low Price b = Market bid c = Market offer g = Threshold Limits and Price Banding J = Empty Book Custom Values: t = Start of Day Price u = Projected Closing Price v = Projected Auction Price w = Auction Price x = Trading Session Last Price (The last price with which the given Instrument was traded, during the trading day) y = Total Volume (The sum of the volumes of all Instrument trades occurred, during the trading day) z = Total Value (The total value traded in the given Market for the given Instrument, during the trading day)
→	→	20002	ATHEXBoardID		Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270	MDEntryPx		Price	
→	→	271	MDEntrySize		Qty	Note: Used to represent Total Volume for MDEntryType = y (Total Volume).
→	→	264	MarketDepth		Int	1 = Top of Book 5 = 5 Levels 10 = 10 Levels
→	→	1023	MDPriceLevel		Int	
→	→	346	NumberOfOrders		Int	
→	→	290	MDEntryPositionNo		Int	

→	→	37	OrderID		String	Note: 8 Numeric Characters. Unique for the order entry date specified in field "20005 = ATHEXOrderEntryDate".
→	→	39	OrdStatus		Char	2 = Filled 4 = Cancelled C = Expired Custom Values: I = Inactive N = Not Released O = Open
→	→	14	CumQty		Qty	Note: Matched Volume.
→	→	59	TimeInForce		Char	0 = Day (or Session) 1 = Good Till Cancel (GTC) 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD) 7 = At the Close
→	→	40	OrdType		Char	1 = Market 3 = Stop 4 = Stop Limit 7 = Limit or Better
→	→	20003	ATHEXSpecialCondition		Char	A = All or None I = Stop Index M = Minimum Fill O = Multiple of S = Stop Instrument
→	→	20004	ATHEXConditionVolume		Qty	Note: Used to represent volume when ATHEXSpecialCondition = M or ATHEXSpecialCondition = O.
→	→	20005	ATHEXOrderEntryDate		LocalMktDate	Note: YYYYMMDD format.
→	→	277	TradeCondition		String	0 = Cancel 6 = Benchmark
→	→	1003	TradeID		String	Note: 6 Numeric Characters. Unique for the day
→	→	1024	MDOriOriginType		Int	0 = Book 1 = Off-Book 5 = Auction Driven Market

							9 = Other Market
→	→	625			TradingSessionSubID	String	2 = Opening 3 = (Continuous) Trading 4 = Closing 5 = Post-Trading
→	→	1115			OrderCategory	Char	3 = Privately Negotiated Trade
→	→	Component			TrdRegPublicationGrp		
→	→	→	RG 2668		NoTrdRegPublications	NumInGroup	
→	→	→	→	2669	TrdRegPublicationType	Int	0 = Pre-Trade Transparency Waiver 1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason	Int	0 = No preceding order in book as transaction price set within average spread of a liquid instrument (NLIQ) 1 = No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument (OILQ) 2 = No preceding order in book as transaction price is for transaction subject to conditions other than current market price (PRIC) 3 = No public price for preceding order as public reference price was used for matching orders (RFPT) 4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to "Size" (SIZE) 6 = Deferral due to "Large in Scale" (LRGS)
→	→	→	RG End				
→	→	Component End					
→	→	Component			TradePriceConditionGrp		
→	→	→	RG 1838		NoTradePriceConditions	NumInGroup	
→	→	→	→	1839	TradePriceCondition	Int	13 = Special Dividend 14 = Price improvement 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	RG End				
→	→	Component End					
→	→	2667			AlgorithmicTradeIndicator	Int	0 = Non-Algorithmic Trade 1 = Algorithmic Trade
→	→	1390			TradePublishIndicator	Int	1 = Publish Trade 2 = Deferred Publication

→	→	570	PreviouslyReported		Boolean	N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	20006	ATHEXTotalVolume		Qty	Note: The total number of stocks/contracts traded up to that point for all boards.
→	→	20007	ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20008	ATHEXIndexType		Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→	→	Component	PriceLimits			
→	→	→ 1148	LowLimitPrice		Price	Note: Floor Price.
→	→	→ 1149	HighLimitPrice		Price	Note: Ceiling Price.
→	→	Component End				
→	→	Component	TradeTypeGrp			
→	→	→ RG 3005	NoTradeTypes		NumInGroup	
→	→	→ → 3006	TradeType		Int	54 = OTC
→	→	→ → 3007	TradeSubType		Int	35 = OTC Quote
→	→	→ RG End				
→	→	Component End				
→	→	20015	ATHEXAPAReportStatus		Char	0 = NEWT 1 = AMND 2 = CANC
→	→	Component	Parties			
→	→	→ RG 453	NoPartyIDs		NumInGroup	
→	→	→ → 448	PartyID		String	Note: LEI of the quote submitting / transaction execution entity. Max. 20 alphanumeric characters.
→	→	→ → 447	PartyIDSource		Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→ RG End				
→	→	Component End				
→	→	423	PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	20016	ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20017	ATHEXAPAPriceMultiplier		Float	

→	→	20018	ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20007	ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20019	ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	432	ExpireDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	54	Side		Char	1 = Buy 2 = Sell
→	→	117	QuoteID		String	Note: Alphanumeric sequential code, generated by the reporting Member. Max. 52 alphanumeric characters.
→	→	20020	ATHEXAPAQuoteLiquidity		Int	1 = Liquid market for instrument 2 = Illiquid market for instrument
→	→	20021	ATHEXAPATradeIDIndicator		Int	1 = OASIS Trade ID 2 = Other Venue Trade ID
→	→	1003	TradeID		String	Note: Generated by the Executing Entity's system. Max.25 Alphanumeric Characters. Unique for the day.
→	→	20022	ATHEXAPATransactionToBeCleared		Boolean	Y = True N = False
→	→	20023	ATHEXAPAEmissionAllowance		String	EUAE = EUA CERE = CER ERUE = ERU EUAA = EUAA OTHR = Other (for derivatives only)
→	→	20026	ATHEXAPAThirdCountryVenue		Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	Component		ATHEXAPATrdTypesGrp		
→	→	→	RG 20024	NoATHEXAPATrdTypes		
→	→	→	→	828	TrdType	2 = Exchange for physical (EFP) 65 = Package trade Custom Values: 100 = Contingent trade
→	→	→	→	829	TrdSubType	37 = Crossed Trade (X)
→	→	→	→	855	SecondaryTrdType	50 = Portfolio trade
→	→	→	RG End			
→	→	Component End				
→	→	Component		ATHEXAPAREgulatoryReportTypeGrp		
→	→	→	RG 20025	NoATHEXAPAREgulatoryReportTypes		

→	→	→	→	1934	RegulatoryReportType		Int	11 = Limited Details Trade (LMTF) 12 = Daily Aggregated Trade (DATF) 13 = Volume Omission Trade (VOLO) 14 = Four Weeks Aggregation Trade (FWAF) 15 = Indefinite Aggregation Trade (IDAF) 16 = Volume Omission Trade Eligible for Subsequent Aggregated Enrichment (VOLW) 17 = Full Details Trade of "Limited Details Trade" (FULF) 18 = Full Details of "Daily Aggregated Trade" (FULA) 19 = Full Details of "Volume Omission Trade" (FULV) 20 = Full Details of "Four Weeks Aggregation Trade" (FULJ) 21 = Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment" (COAF)
→	→	→	RG End					
→	→	Component End						
→	→	60			TransactTime		UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

2.9. X = MarketDataIncrementalRefresh

These messages are transmitted via the incremental groups throughout the trading session to signify trades, orders, price levels, index values, start of day prices, high/low limits, closing prices, instrument summaries, auction prices and APA OTC Trades.

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→			35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
1021				MDBookType		Int	1 = Top of Book 2 = Price Depth 3 = Order Depth
Component				MDIncGrp	Y		
→			RG 268	NoMDEntries	Y	NumInGroup	
→	→		279	MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→	→		Component	Instrument	Y		
→	→	→	55	Symbol		String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory		Int	0 = Stock / Rights 1 = ETF 2 = Warrant 3 = Stock Index 4 = ETF Indicative Net Asset Value (INAV) 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType		String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond

							EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	231	ContractMultiplier		Float	Note: Nominal Value for Bonds.
→	→	→	159	AccruedInterestAmt		Amt	Note: For Bonds.
→	→	→	20001	ATHEXMarketID		Char	
→	→	→	48	SecurityID		String	Note: 12 alphanumeric characters.
→	→	→	22	SecurityIDSource		String	4 = ISIN
→	→	→	2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→	→	→	461	CFICode		String	Note: 6 capital letters (ISO 10962 CFI).
→	→	→	1147	UnitOfMeasureQty		Qty	
→	→	→	20013	ATHEXAPAUnitOfMeasure		String	Note: Max 25 alphanumeric characters.
→	→	→	201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→	→	→	202	StrikePrice		Price	
→	→	→	947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	→	20014	ATHEXAPAStrikePriceType		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income)

								3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points 100 = Not Available 101 = Not Applicable
→	→	→	1194			ExerciseStyle		Int 0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	→	→	541			MaturityDate		LocalMktDate Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	→	1193			SettlMethod		String C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
→	→	Component End						
→	→	Component				UndInstrmtGrp		
→	→	→	RG 711			NoUnderlyings		NumInGroup
→	→	→	→	Component		UnderlyingInstrument		
→	→	→	→	→	309	UnderlyingSecurityID		String Note: If “305 = UnderlyingSecurityIDSource” is “4 = ISIN” then 12 alphanumeric characters. If “305 = UnderlyingSecurityIDSource” is “W = Index Name” then max. 25 alphanumeric characters.
→	→	→	→	→	305	UnderlyingSecurityIDSource		String 4 = ISIN W = Index name
→	→	→	→	→	2723	UnderlyingIndexCurveUnit		String D = Day Wk = Week Mo = Month Yr = Year
→	→	→	→	→	2724	UnderlyingIndexCurvePeriod		Int
→	→	→	→	Component End				
→	→	→	RG End					

→	→	Component End				
→	→	269	MDEntryType	Y	Char	0 = Bid 1 = Offer 2 = Trade 3 = Index Value 4 = Opening Price 5 = Closing Price 7 = Trading Session High Price 8 = Trading Session Low Price b = Market bid c = Market offer g = Threshold Limits and Price Banding J = Empty Book Custom Values: t = Start of Day Price u = Projected Closing Price v = Projected Auction Price w = Auction Price x = Trading Session Last Price (The last price with which the given Instrument was traded, during the trading day) y = Total Volume (The sum of the volumes of all Instrument trades occurred, during the trading day) z = Total Value (The total value traded in the given Market for the given Instrument, during the trading day)
→	→	20002	ATHEXBoardID		Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270	MDEntryPx		Price	
→	→	271	MDEntrySize		Qty	Note: Used to represent Total Volume for MDEntryType = y (Total Volume).
→	→	264	MarketDepth		Int	1 = Top of Book 5 = 5 Levels 10 = 10 Levels
→	→	1023	MDPriceLevel		Int	

→	→	346	NumberOfOrders		Int	
→	→	290	MDEntryPositionNo		Int	
→	→	37	OrderID		String	Note: 8 Numeric Characters. Unique for the order entry date specified in field "20005 = ATHEXOrderEntryDate".
→	→	39	OrdStatus		Char	2 = Filled 4 = Cancelled C = Expired Custom Values: I = Inactive N = Not Released O = Open
→	→	14	CumQty		Qty	Note: Matched Volume.
→	→	59	TimeInForce		Char	0 = Day (or Session) 1 = Good Till Cancel (GTC) 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD) 7 = At the Close
→	→	40	OrdType		Char	1 = Market 3 = Stop 4 = Stop Limit 7 = Limit or Better
→	→	20003	ATHEXSpecialCondition		Char	A = All or None I = Stop Index M = Minimum Fill O = Multiple of S = Stop Instrument
→	→	20004	ATHEXConditionVolume		Qty	Note: Used to represent volume when ATHEXSpecialCondition = M or ATHEXSpecialCondition = O.
→	→	20005	ATHEXOrderEntryDate		LocalMktDate	Note: YYYYMMDD format.
→	→	277	TradeCondition		String	0 = Cancel 6 = Benchmark
→	→	1003	TradeID		String	Note: 6 Numeric Characters. Unique for the day

→	→	1024			MDOriOriginType		Int	0 = Book 1 = Off-Book 5 = Auction Driven Market 9 = Other Market
→	→	625			TradingSessionSubID		String	2 = Opening 3 = (Continuous) Trading 4 = Closing 5 = Post-Trading
→	→	1115			OrderCategory		Char	3 = Privately Negotiated Trade
→	→	Component			TrdRegPublicationGrp			
→	→	→	RG 2668		NoTrdRegPublications		NumInGroup	
→	→	→	→	2669	TrdRegPublicationType		Int	0 = Pre-Trade Transparency Waiver 1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason		Int	0 = No preceding order in book as transaction price set within average spread of a liquid instrument (NLIQ) 1 = No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument (OILQ) 2 = No preceding order in book as transaction price is for transaction subject to conditions other than current market price (PRIC) 3 = No public price for preceding order as public reference price was used for matching orders (RFPT) 4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to “Size” (SIZE) 6 = Deferral due to "Large in Scale" (LRGS)
→	→	→	RG End					
→	→	Component End						
→	→	Component			TradePriceConditionGrp			
→	→	→	RG 1838		NoTradePriceConditions		NumInGroup	
→	→	→	→	1839	TradePriceCondition		Int	13 = Special Dividend 14 = Price improvement 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	RG End					

→	→	Component End					
→	→	2667		AlgorithmicTradeIndicator		Int	0 = Non-Algorithmic Trade 1 = Algorithmic Trade
→	→	1390		TradePublishIndicator		Int	1 = Publish Trade 2 = Deferred Publication
→	→	570		PreviouslyReported		Boolean	N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	20006		ATHEXTotalVolume		Qty	Note: The total number of stocks/contracts traded up to that point for all boards.
→	→	20007		ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20008		ATHEXIndexType		Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→	→	Component		PriceLimits			
→	→	→	1148	LowLimitPrice		Price	Note: Floor Price.
→	→	→	1149	HighLimitPrice		Price	Note: Ceiling Price.
→	→	Component End					
→	→	Component		TradeTypeGrp			
→	→	→	RG 3005	NoTradeTypes		NumInGroup	
→	→	→	→ 3006	TradeType		Int	54 = OTC
→	→	→	→ 3007	TradeSubType		Int	35 = OTC Quote
→	→	→	RG End				
→	→	Component End					
→	→	20015		ATHEXAPAReportStatus		Char	0 = NEWT 1 = AMND 2 = CANC
→	→	Component		Parties			
→	→	→	RG 453	NoPartyIDs		NumInGroup	
→	→	→	→ 448	PartyID		String	Note: LEI of the quote submitting / transaction execution entity. Max. 20 alphanumeric characters.
→	→	→	→ 447	PartyIDSource		Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→	RG End				
→	→	Component End					
→	→	423		PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income)

						3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	20016	ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20017	ATHEXAPAPriceMultiplier		Float	
→	→	20018	ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20007	ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20019	ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	432	ExpireDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	54	Side		Char	1 = Buy 2 = Sell
→	→	117	QuoteID		String	Note: Alphanumeric sequential code, generated by the reporting Member. Max. 52 alphanumeric characters.
→	→	20020	ATHEXAPAQuoteLiquidity		Int	1 = Liquid market for instrument 2 = Illiquid market for instrument
→	→	20021	ATHEXAPATradeIDIndicator		Int	1 = OASIS Trade ID 2 = Other Venue Trade ID
→	→	1003	TradeID		String	Note: Generated by the Executing Entity's system. Max.25 Alphanumeric Characters. Unique for the day.
→	→	20022	ATHEXAPATransactionToBeCleared		Boolean	Y = True N = False
→	→	20023	ATHEXAPAEmissionAllowance		String	EUAE = EUA CERE = CER ERUE = ERU EUAA = EUAA OTHR = Other (for derivatives only)
→	→	20026	ATHEXAPAThirdCountryVenue		Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	Component		ATHEXAPATrdTypesGrp		
→	→	→	RG 20024	NoATHEXAPATrdTypes		
→	→	→	→	828	TrdType	Int 2 = Exchange for physical (EFP) 65 = Package trade Custom Values: 100 = Contingent trade

→	→	→	→	829	TrdSubType		Int	37 = Crossed Trade (X)
→	→	→	→	855	SecondaryTrdType		Int	50 = Portfolio trade
→	→	→	RG End					
→	→	Component End						
→	→	Component			ATHEXAPARegulatoryReportTypeGrp			
→	→	→	RG 20025		NoATHEXAPARegulatoryReportTypes			
→	→	→	→	1934	RegulatoryReportType		Int	11 = Limited Details Trade (LMTF) 12 = Daily Aggregated Trade (DATF) 13 = Volume Omission Trade (VOLO) 14 = Four Weeks Aggregation Trade (FWAF) 15 = Indefinite Aggregation Trade (IDAF) 16 = Volume Omission Trade Eligible for Subsequent Aggregated Enrichment (VOLW) 17 = Full Details Trade of "Limited Details Trade" (FULF) 18 = Full Details of "Daily Aggregated Trade" (FULA) 19 = Full Details of "Volume Omission Trade" (FULV) 20 = Full Details of "Four Weeks Aggregation Trade" (FULJ) 21 = Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment" (COAF)
→	→	→	RG End					
→	→	Component End						
→	→	60			TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

3. Incremental Messages by Group Type

This section contains the layout of various incremental messages sent by the MDFS according to the group type.

3.1. General

This group will send messages that relate to the trading session status, security status, index values, start of day prices, high/low limits, closing prices, instrument summaries, auction prices and news.

3.1.1. Trading Session Status

A message will be transmitted to signify changes to a market's status. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	h = TradingSessionStatus
Component End				
207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
20001	ATHEXMarketID	Y	Char	
20002	ATHEXBoardID	Y	Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
336	TradingSessionID	Y	String	1 = Day
625	TradingSessionSubID	Y	String	For board "M = Main": 3 = (Continuous) Trading 4 = Closing Custom Values: 102 = Pre-Call (Auction)

				103 = Projected Price Calculation (Auction) 105 = End 106 = Stop (Orders cannot be placed) 107 = Run Off (Conclusion of all trading activity) 108 = Halt <u>For boards other than “M = Main”:</u> 2 = Opening Custom Values: 105 = End 108 = Halt
340	TradSesStatus	Y	Int	1 = Halted 2 = Open 3 = Closed 4 = Pre-Open 5 = Pre-Close
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

3.1.2. Security Status

A message will be transmitted to notify of changes in an instrument's phase or status. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	f = SecurityStatus
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US

					TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
625		TradingSessionSubID		String	2 = Opening (Auction Price is calculated) 3 = (Continuous) Trading 4 = Closing Custom Values: 101 = Start 102 = Pre-Call (Auction) 104 = ATC Orders Are Released in Order Book 105 = End 106 = Stop (Orders cannot be placed) Note: Corresponds to the Instrument's Phase.
326		SecurityTradingStatus		Int	2 = Trading Halt 3 = Resume Custom Values: 101 = Active 102 = Suspend Note: The value "3 = Resume" is sent for an instrument when its Halt period concludes and it enters a Pre-Call period. The value "101 = Active" will be sent for the instrument after the end of either "102 = Suspend" or "3 = Resume". When an instrument has the status of "2 = Trading Halt" or "102 = Suspend" no orders can be placed.

327	HaltReason		Int	Custom Values: 101 = Exchange 102 = Volatility Interrupter
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

3.1.3. Index Value

A message will be transmitted every time the trading platform calculates the value of an index. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End				
Component	MDIncGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 279	MDUpdateAction	Y	Char	0 = New
→ → Component	Instrument	Y		
→ → → 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ → → 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index 4 = ETF Indicative Net Asset Value (INAV)
→ → → 207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→ → Component End				
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

3.1.4. Start of Day Price

A message will be transmitted at the beginning of the trading day. It contains two repeating groups, one containing the start of day price, and one containing the high/low limits. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures

							OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	231	ContractMultiplier		Float	Note: Nominal Value for bonds.
→	→	→	159	AccruedInterestAmt		Amt	Note: For Bonds.
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	g = Threshold limits and price banding Custom Values: t = Start of Day Price
→	→	270		MDEntryPx		Price	
→	→	Component		PriceLimits			
→	→	→	1148	LowLimitPrice		Price	Note: Floor Price.
→	→	→	1149	HighLimitPrice		Price	Note: Ceiling Price.
→	→	Component End					
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.1.5. High/Low Limit Modification

A message will be transmitted if the static high and low limits for the given instrument change. The message will only contain the tags “1148= LowLimitPrice” and/or “1149= HighLimitPrice” if their value has changed. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New 1 = Change
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type

							OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	g = Threshold limits and price banding
→	→	Component		PriceLimits			
→	→	→	1148	LowLimitPrice		Price	Note: Floor Price.
→	→	→	1149	HighLimitPrice		Price	Note: Ceiling Price.
→	→	Component End					
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.1.6. Closing Price

A message regarding an instrument's closing price will be transmitted in the following occasions:

- **Closing Price:** The closing price has been calculated by the trading platform. If for any reason the trading platform recalculates the closing price of an instrument, then the MDFS will disseminate a new closing price message for the given instrument with the new price.
- **Projected Closing Price:** This value applies only to markets that have a closing auction phase and only if their listed instruments are set up to follow a given set of closing auction rules. One such message will be transmitted whenever the projected closing price or volume changes. Please note that the trading platform uses a given set of business rules to derive these values and these values can be equal to:
 - The projected auction price and volume
 - The alternative closing price and volume computed by the exchange's algorithm of choice. Although the alternative closing price will always be greater than zero the same does not hold true for its volume. The volume can equal to zero if there is no order matching at the given price.

When the closing price is calculated, the message sent will contain two repeating groups:

- The first with tag "279 = MDUpdateAction" having the value "2 = Delete" and tag "269 = MDEntryType" having the value "u = Projected Closing Price".
- The second with tag "279 = MDUpdateAction" having the value "0 = New" and tag "269 = MDEntryType" having the value "5 = Closing price".

The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo

							9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	5 = Closing price Custom Values: u = Projected Closing Price
→	→	270		MDEntryPx	Y	Price	
→	→	271		MDEntrySize		Qty	Note: Only included for MDEntryType = u (Projected Closing Price).
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.1.7. Instrument Summary

A message will be transmitted for each instrument right after the corresponding market status changes to end of day. It will contain one repeating group of each type specified in the values for field "269 = MDEntryType", excluding any that have been sent before and have not changed

The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New 1 = Change
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type

							OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269	MDEntryType	Y	Char	4 = Opening Price 5 = Closing Price 7 = Trading session high price 8 = Trading session low price Custom Values: t = Start of Day Price x = Trading Session Last Price (The last price with which the given Instrument was traded, during the trading day) y = Total Volume (The sum of the volumes of all Instrument trades occurred, during the trading day) z = Total Value (The total value traded in the given Market for the given Instrument, during the trading day)	
→	→	270	MDEntryPx		Price	Note: Used for all MDEntryTypes Except for Total Volume.	
→	→	271	MDEntrySize		Qty	Note: Used to represent Total Volume for MDEntryType = y (Total Volume).	
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.	
→	RG End						
Component End							

3.1.8. Auction Price

A message regarding an instrument's auction price will be transmitted in the following occasions:

- **Projected Auction Price:** The trading platform allows a market to have a projected auction price calculation phase. During that phase, the trading platform will calculate and send the projected auction price for each instrument participating in this market, whenever the instrument's number of matchable orders changes. Such messages will also be sent for a security during an auction caused by a volatility interrupter or other halt reason.
- **Auction Price:** Whenever a market opens from an auction the trading platform will calculate and send the auction open price for all instruments listed under this market. Only one such message will be sent for each instrument after each auction opening. One such message will also be sent for an instrument if it opens from an auction caused by a volatility interrupter or other halt reason. Please note that such a message will not be sent at the opening of a closing auction if the closing price becomes derived from an algorithm and not from the opening of that auction.

When an auction price is calculated, the message sent will contain two repeating groups:

- The first with tag "279 = MDUpdateAction" having the value "2 = Delete" and tag "269 = MDEntryType" having the value "v = Projected Auction Price".
- The second with tag "279 = MDUpdateAction" having the value "0 = New" and tag "269 = MDEntryType" having the value "w = Auction Price".

If another auction takes place, when the first projected auction price is calculated, the message sent will contain two repeating groups:

- The first with tag "279 = MDUpdateAction" having the value "2 = Delete" and tag "269 = MDEntryType" having the value "w = Auction Price".
- The second with tag "279 = MDUpdateAction" having the value "0 = New" and tag "269 = MDEntryType" having the value "v = Projected Auction Price".

This is repeated for each subsequent auction.

The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End				
Component	MDIncGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 279	MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→ → Component	Instrument	Y		
→ → → 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.

→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269	MDEntryType	Y	Char	Custom Values:	

						v = Projected Auction Price w = Auction Price
→	→	270	MDEntryPx	Y	Price	
→	→	271	MDEntrySize	Y	Qty	
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End					
Component End						

3.1.9. News

A message will be transmitted to disseminate news/announcements from the exchange. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	B = News
Component End				
1474	LanguageCode	Y	Language	en = English el = Greek Note: ISO 639-1 Language Code
148	Headline	Y	String	
Component	LinesOfTextGrp	Y		
→ RG Start 33	NoLinesOfText	Y	NumInGroup	
→ → 58	Text	Y	String	Note: Max. 80 characters.
→ RG End				
Component End				
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

3.2. Order Depth

This group will send messages that contain all the necessary instructions needed to maintain each instrument's order depth book. These messages are not sent for Standard Combination instruments.

3.2.1. Empty Book

A message instructing the client to empty the order depth book of an instrument. These messages are sent at the start of the trading session for instruments that have no active orders. This message will also be sent after the unlikely event of a MDFS failure, where all order books will need to be emptied to avoid possible corruption.

The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
1021				MDBookType	Y	Int	3 = Order Depth
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock

							DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	J = Empty book
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.2.2. Order Depth Update

A message signifying an order will be transmitted in the following occasions:

- At the beginning of the trading session if the order's lifetime spans multiples days (where tag "59 = TimeInForce" has a value of "1 = Good Till Cancel (GTC)" or "6 = Good Till Date (GTD)")
- When a new order is entered in the trading platform
- When an already placed order is changed (e.g. order status, volume, price etc.). In this case tags "37 = OrderID" and "20005 = ATHEXOrderEntryDate" fields can be used to relate the reported modification with the original order.

This message type is not transmitted for combinations.

The message will have the following format:

Tag	Name			Req.	Data Type	Value
Component		StandardHeader		Y		
→	35	MsgType		Y	String	X = MarketDataIncrementalRefresh
Component End						
1021	MDBookType		Y	Int		3 = Order Depth
Component		MDIncGrp		Y		
→	RG 268	NoMDEntries		Y	NumInGroup	
→	→	279	MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→	→	Component		Y		
→	→	→	55	Symbol	Y	String
→	→	→	20011	ATHEXSecurityCategory	Y	Int
→	→	→	167	SecurityType	Y	String

							CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	0 = Bid 1 = Offer b = Market bid c = Market offer
→	→	20002		ATHEXBoardID	Y	Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270		MDEntryPx		Price	
→	→	271		MDEntrySize	Y	Qty	
→	→	290		MDEntryPositionNo	Y	Int	

→	→	37	OrderID	Y	String	Note: 8 Numeric Characters. Unique for the order entry date specified in field “20005 = ATHEXOrderEntryDate”.
→	→	39	OrdStatus	Y	Char	2 = Filled 4 = Cancelled C = Expired Custom Values: I = Inactive N = Not Released O = Open
→	→	14	CumQty	Y	Qty	Note: Matched Volume.
→	→	59	TimeInForce	Y	Char	0 = Day (or Session) 1 = Good Till Cancel (GTC) 2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD) 7 = At the Close
→	→	40	OrdType		Char	1 = Market 3 = Stop 4 = Stop Limit 7 = Limit or Better
→	→	20003	ATHEXSpecialCondition		Char	A = All or None I = Stop Index M = Minimum Fill O = Multiple of S = Stop Instrument
→	→	20004	ATHEXConditionVolume		Qty	Note: Used to represent volume when ATHEXSpecialCondition = M or ATHEXSpecialCondition = O.
→	→	20005	ATHEXOrderEntryDate	Y	LocalMktDate	Note: YYYYMMDD format.
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End					
Component End						

3.3. Top of Book

This group will send messages that contain all the necessary instructions needed to maintain each instrument's top of book.

3.3.1. Empty Book

A message instructing the client to empty the top of book of an instrument. These messages are sent at the start of the trading session for instruments that have no active orders. This message will also be sent after the unlikely event of an MDFS failure, where all order books will need to be emptied to avoid possible corruption.

The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
1021				MDBookType	Y	Int	1 = Top of Book
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock

							DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	J = Empty book
→	→	264		MarketDepth	Y	Int	1 = Top of Book
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.3.2. Top of Book Update

A message will be transmitted whenever there is a change at an instrument's top of book. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
1021				MDBookType	Y	Int	1 = Top of Book
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type

							OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269	MDEntryType	Y	Char	0 = Bid 1 = Offer b = Market bid c = Market offer	
→	→	270	MDEntryPx		Price		
→	→	271	MDEntrySize	Y	Qty	Note: Contains the total ATO+Market/ATC volume when “269 = MDEntryType” is “b = Market bid” or “c = Market offer”.	
→	→	264	MarketDepth	Y	Int	1 = Top of Book	
→	→	1023	MDPriceLevel		Int		
→	→	346	NumberOfOrders	Y	Int		
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.	
→	RG End						
Component End							

3.4. Price Depth 5/10

This group will send messages that contain all the necessary instructions needed to maintain each instrument's Price Depth 5/10 book.

3.4.1. Empty Book

A message instructing the client to empty the price depth 5/10 book of an instrument. These messages are sent at the start of the trading session for instruments that have no active orders. This message will also be sent after the unlikely event of a MDFS failure, where all order books will need to be emptied to avoid possible corruption.

The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
1021				MDBookType	Y	Int	2 = Price Depth
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock

							DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269	MDEntryType	Y	Char	J = Empty book	
→	→	264	MarketDepth	Y	Int	5 = 5 Levels 10 = 10 Levels	
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.	
→	RG End						
Component End							

3.4.2. Price Depth Update

A message will be transmitted whenever one or more price levels of an instrument's price depth 5/10 book are changed. The message will have the following format:

Tag	Name			Req.	Data Type	Value
Component		StandardHeader		Y		
→	35	MsgType		Y	String	X = MarketDataIncrementalRefresh
Component End						
1021		MDBookType		Y	Int	2 = Price Depth
Component		MDIncGrp		Y		
→	RG 268		NoMDEntries	Y	NumInGroup	
→	→	279	MDUpdateAction	Y	Char	0 = New 1 = Change 2 = Delete
→	→	Component		Y		
→	→	→	55	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type

							OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269		MDEntryType	Y	Char	0 = Bid 1 = Offer b = Market bid c = Market offer
→	→	270		MDEntryPx		Price	
→	→	271		MDEntrySize	Y	Qty	Note: Contains the total ATO+Market/ATC volume when “269 = MDEntryType” is “b = Market bid” or “c = Market offer”.
→	→	264		MarketDepth	Y	Int	5 = 5 Levels 10 = 10 Levels
→	→	1023		MDPriceLevel		Int	
→	→	346		NumberOfOrders	Y	Int	
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.5. Trades

This group will send messages that contain details of trades or trade cancellations for each instrument.

3.5.1. Trade

A message will be transmitted in the event of a trade or trade cancellation. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New 2 = Delete
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→	→	→	20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→	→	→	167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes

							EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	→	→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	Component End					
→	→	269	MDEntryType	Y	Char		2 = Trade
→	→	20002	ATHEXBoardID	Y	Char		B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270	MDEntryPx	Y	Price		
→	→	271	MDEntrySize	Y	Qty		
→	→	277	TradeCondition		String		0 = Cancel
→	→	1003	TradeID	Y	String		Note: 6 Numeric Characters. Unique for the day.
→	→	1024	MDOriOriginType	Y	Int		0 = Book 1 = Off-Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String		2 = Opening 3 = (Continuous) Trading

							4 = Closing 5 = Post-Trading
→	→	1115			OrderCategory	Char	3 = Privately Negotiated Trade
→	→	Component			TrdRegPublicationGrp		
→	→	→	RG 2668		NoTrdRegPublications	NumInGroup	
→	→	→	→	2669	TrdRegPublicationType	Int	0 = Pre-Trade Transparency Waiver
→	→	→	→	2670	TrdRegPublicationReason	Int	0 = No preceding order in book as transaction price set within average spread of a liquid instrument (NLIQ) 1 = No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument (OILQ) 2 = No preceding order in book as transaction price is for transaction subject to conditions other than current market price (PRIC) 3 = No public price for preceding order as public reference price was used for matching orders (RFPT) 4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to "Size" (SIZE)
→	→	→	RG End				
→	→	Component End					
→	→	Component			TradePriceConditionGrp		
→	→	→	RG 1838		NoTradePriceConditions	NumInGroup	
→	→	→	→	1839	TradePriceCondition	Int	13 = Special Dividend
→	→	→	RG End				
→	→	Component End					
→	→	2667			AlgorithmicTradeIndicator	Y Int	0 = Non-Algorithmic Trade 1 = Algorithmic Trade
→	→	1390			TradePublishIndicator	Y Int	1 = Publish Trade
→	→	570			PreviouslyReported	Y Boolean	N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	20006			ATHEXTotalVolume	Y Qty	Note: The total number of stocks/contracts traded up to that point for all boards.
→	→	20007			ATHEXTradeValue	Y Qty	Note: Notional Amount.
→	→	60			TransactTime	Y UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.6. FTSE (Special Group)

This is a special group that disseminates the index value of the FTSE index and is exclusive to the XATH venue.

3.6.1. Index Value

A message will be transmitted every time the trading platform calculates the value of the FTSE index. The message will have the following format:

Tag		Name	Req.	Data Type	Value
Component		StandardHeader	Y		
→	35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End					
Component		MDIncGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	279	Y	Char	0 = New
→	→	Component	Y		
→	→	Instrument	Y		
→	→	→	Y	String	FTSE
→	→	→	Y	Int	3 = Stock Index
→	→	→	Y	Exchange	XATH
→	→	Component End			
→	→	269	Y	Char	3 = Index Value
→	→	270	Y	Price	
→	→	20008	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→	→	60	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End				
Component End					

3.7. MSCI General (Special Group)

This is a special group that disseminates the base & closing index value of the MSCI Greece Rebased index and is exclusive to the XATH venue.

3.7.1. Index Value

A message will be transmitted when the trading platform calculates the base or closing index value of the MSCI Greece Rebased index. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End				
Component	MDIncGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 279	MDUpdateAction	Y	Char	0 = New
→ → Component	Instrument	Y		
→ → → 55	Symbol	Y	String	MXGRR
→ → → 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ → → 207	SecurityExchange	Y	Exchange	XATH
→ → Component End				
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

3.8. MSCI Updates (Special Group)

This is a special group that disseminates the opening & trading index value of the MSCI Greece Rebased index and is exclusive to the XATH venue.

3.8.1. Index Value

A message will be transmitted whenever the trading platform calculates the opening or trading index value of the MSCI Greece Rebased index. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End				
Component	MDIncGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 279	MDUpdateAction	Y	Char	0 = New
→ → Component	Instrument	Y		
→ → → 55	Symbol	Y	String	MXGRR
→ → → 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ → → 207	SecurityExchange	Y	Exchange	XATH
→ → Component End				
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

3.9. MSCI Delayed (Special Group)

This is a special group that disseminates the index value of the MSCI Greece Rebased index with a delay and is exclusive to the XATH venue.

3.9.1. Index Value

A message will be transmitted whenever the trading platform calculates the index value of the MSCI Greece Rebased index. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument	Y		
→	→	→	55	Symbol	Y	String	MXGRRD
→	→	→	20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→	→	→	207	SecurityExchange	Y	Exchange	XATH
→	→	Component End					
→	→	269		MDEntryType	Y	Char	3 = Index Value
→	→	270		MDEntryPx	Y	Price	
→	→	20008		ATHEXIndexType	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→	→	60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

3.10. APA Pre-Trade (Special Group)

This is a special group that disseminates APA OTC Pre-Trade reports (Quotes) and is exclusive to the XATH venue.

3.10.1. APA Pre-Trade

A message will be transmitted in the event of an APA OTC Pre-Trade report (Quote). The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→		35		MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→		RG 268		NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument			
→	→	→	48	SecurityID	Y	String	Note: 12 alphanumeric characters.
→	→	→	22	SecurityIDSource	Y	String	4 = ISIN
→	→	→	2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→	→	→	461	CFICode		String	Note: 6 capital letters (ISO 10962 CFI).
→	→	→	207	SecurityExchange	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	1147	UnitOfMeasureQty		Qty	
→	→	→	20013	ATHEXAPAUnitOfMeasure		String	Note: Max 25 alphanumeric characters.
→	→	→	201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→	→	→	202	StrikePrice		Price	
→	→	→	947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	→	20014	ATHEXAPAStrikePriceType		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points 100 = Not Available 101 = Not Applicable

→	→	→	1194			ExerciseStyle		Int	0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	→	→	541			MaturityDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	→	1193			SettlMethod		String	C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
→	→	Component End							
→	→	Component				UndInstrmtGrp			
→	→	→	RG 711			NoUnderlyings		NumInGroup	
→	→	→	→	Component		UnderlyingInstrument			
→	→	→	→	→	309	UnderlyingSecurityID		String	Note: If “305 = UnderlyingSecurityIDSource” is “4 = ISIN” then 12 alphanumeric characters. If “305 = UnderlyingSecurityIDSource” is “W = Index Name” then max. 25 alphanumeric characters.
→	→	→	→	→	305	UnderlyingSecurityIDSource		String	4 = ISIN W = Index name
→	→	→	→	→	2723	UnderlyingIndexCurveUnit		String	D = Day Wk = Week Mo = Month Yr = Year
→	→	→	→	→	2724	UnderlyingIndexCurvePeriod		Int	
→	→	→	→	Component End					
→	→	→	RG End						
→	→	Component End							
→	→	269				MDEntryType	Y	Char	2 = Trade
→	→	Component				TradeTypeGrp			
→	→	→	RG 3005			NoTradeTypes	Y	NumInGroup	
→	→	→	→	3006		TradeType	Y	Int	54 = OTC

→	→	→	→	3007	TradeSubType	Y	Int	35 = OTC Quote
→	→	→	RG End					
→	→	Component End						
→	→	20015			ATHEXAPAReportStatus	Y	Char	0 = NEWT 1 = AMND 2 = CANC
→	→	54			Side	Y	Char	1 = Buy 2 = Sell
→	→	117			QuoteID	Y	String	Note: Alphanumeric sequential code, generated by the reporting Member. Max. 52 alphanumeric characters.
→	→	20020			ATHEXAPAQuoteLiquidity	Y	Int	1 = Liquid market for instrument 2 = Illiquid market for instrument
→	→	Component			Parties			
→	→	→	RG 453		NoPartyIDs	Y	NumInGroup	
→	→	→	→	448	PartyID	Y	String	Note: LEI of the quote submitting entity. Max. 20 alphanumeric characters.
→	→	→	→	447	PartyIDSource	Y	Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→	RG End					
→	→	Component End						
→	→	270			MDEntryPx	Y	Price	
→	→	423			PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	20016			ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20017			ATHEXAPAPriceMultiplier		Float	
→	→	271			MDEntrySize	Y	Qty	
→	→	20018			ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20007			ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20019			ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	432			ExpireDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	60			TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

3.11. APA Post-Trade (Special Group)

This is a special group that disseminates APA OTC Trade reports and is exclusive to the XATH venue.

3.11.1. APA Post-Trade

A message will be transmitted in the event of an APA OTC Trade report. The message will have the following format:

Tag				Name	Req.	Data Type	Value
Component				StandardHeader	Y		
→	35			MsgType	Y	String	X = MarketDataIncrementalRefresh
Component End							
Component				MDIncGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	279		MDUpdateAction	Y	Char	0 = New
→	→	Component		Instrument			
→	→	→	48	SecurityID	Y	String	Note: 12 alphanumeric characters.
→	→	→	22	SecurityIDSource	Y	String	4 = ISIN
→	→	→	2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→	→	→	461	CFICode		String	Note: 6 capital letters (ISO 10962 CFI).
→	→	→	207	SecurityExchange	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	→	→	1147	UnitOfMeasureQty		Qty	
→	→	→	20013	ATHEXAPAUnitOfMeasure		String	Note: Max 25 alphanumeric characters.
→	→	→	201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→	→	→	202	StrikePrice		Price	
→	→	→	947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).

→	→	→	20014	ATHEXAPAStrikePriceType			String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points 100 = Not Available 101 = Not Applicable
→	→	→	1194	ExerciseStyle			Int	0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	→	→	541	MaturityDate			LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	→	1193	SettlMethod			String	C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
→	→	Component End						
→	→	Component		UndInstrmtGrp				
→	→	→	RG 711	NoUnderlyings			NumInGroup	
→	→	→	→	Component				
→	→	→	→	→	309	UnderlyingSecurityID		Note: If "305 = UnderlyingSecurityIDSource" is "4 = ISIN" then 12 alphanumeric characters. If "305 = UnderlyingSecurityIDSource" is "W = Index Name" then max. 25 alphanumeric characters.
→	→	→	→	→	305	UnderlyingSecurityIDSource		4 = ISIN W = Index name
→	→	→	→	→	2723	UnderlyingIndexCurveUnit		D = Day Wk = Week Mo = Month Yr = Year
→	→	→	→	→	2724	UnderlyingIndexCurvePeriod		Int

→	→	→	→	Component End				
→	→	→	→	RG End				
→	→	→	→	Component End				
→	→	→	→	269	MDEntryType	Y	Char	2 = Trade
→	→	→	→	Component	TradeTypeGrp			
→	→	→	→	RG 3005	NoTradeTypes		NumInGroup	
→	→	→	→	3006	TradeType		Int	54 = OTC
→	→	→	→	RG End				
→	→	→	→	Component End				
→	→	→	→	20015	ATHEXAPAReportStatus	Y	Char	0 = NEWT 1 = AMND 2 = CANC
→	→	→	→	20021	ATHEXAPATradeIDIndicator	Y	Int	1 = OASIS Trade ID 2 = Other Venue Trade ID
→	→	→	→	1003	TradeID	Y	String	Note: Generated by the Executing Entity's system. Max.25 Alphanumeric Characters. Unique for the day.
→	→	→	→	Component	Parties			
→	→	→	→	RG 453	NoPartyIDs	Y	NumInGroup	
→	→	→	→	448	PartyID	Y	String	Note: LEI of the transaction execution entity. Max. 20 alphanumeric characters.
→	→	→	→	447	PartyIDSource	Y	Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→	→	RG End				
→	→	→	→	Component End				
→	→	→	→	270	MDEntryPx	Y	Price	
→	→	→	→	423	PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	→	→	20016	ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	→	→	20017	ATHEXAPAPriceMultiplier		Float	
→	→	→	→	271	MDEntrySize	Y	Qty	
→	→	→	→	20018	ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	→	→	20007	ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	→	→	20019	ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).

→	→	432	ExpireDate			LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	20022	ATHEXAPATransactionToBeCleared		Y	Boolean	Y = True N = False
→	→	20023	ATHEXAPAEmissionAllowance			String	EUA = EUA CERE = CER ERUE = ERU EUAA = EUAA OTHR = Other (for derivatives only)
→	→	20026	ATHEXAPAThirdCountryVenue			Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	277	TradeCondition			String	6 = Benchmark
→	→	Component		TrdRegPublicationGrp			
→	→	→	RG 2668		NoTrdRegPublications		
→	→	→	→	2669	TrdRegPublicationType	Int	0 = Pre-Trade Transparency Waiver 1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason	Int	4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to "Size" (SIZE) 6 = Deferral due to "Large in Scale" (LRGS)
→	→	→	RG End				
→	→	Component End					
→	→	Component		TradePriceConditionGrp			
→	→	→	RG 1838		NoTradePriceConditions		
→	→	→	→	1839	TradePriceCondition	Int	13 = Special Dividend 14 = Price improvement 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	RG End				
→	→	Component End					
→	→	570	PreviouslyReported		Y	Boolean	N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	1390	TradePublishIndicator			Int	2 = Deferred Publication
→	→	Component		ATHEXAPATrdTypesGrp			
→	→	→	RG 20024		NoATHEXAPATrdTypes		
→	→	→	→	828	TrdType	Int	2 = Exchange for physical (EFP)

								65 = Package trade
								Custom Values: 100 = Contingent trade
→	→	→	→	829	TrdSubType		Int	37 = Crossed Trade (X)
→	→	→	→	855	SecondaryTrdType		Int	50 = Portfolio trade
→	→	→	RG End					
→	→	Component End						
→	→	Component			ATHEXAPARegulatoryReportTypeGrp			
→	→	→	RG 20025		NoATHEXAPARegulatoryReportTypes			
→	→	→	→	1934	RegulatoryReportType		Int	11 = Limited Details Trade (LMTF) 12 = Daily Aggregated Trade (DATF) 13 = Volume Omission Trade (VOLO) 14 = Four Weeks Aggregation Trade (FWAF) 15 = Indefinite Aggregation Trade (IDAF) 16 = Volume Omission Trade Eligible for Subsequent Aggregated Enrichment (VOLW) 17 = Full Details Trade of "Limited Details Trade" (FULF) 18 = Full Details of "Daily Aggregated Trade" (FULA) 19 = Full Details of "Volume Omission Trade" (FULV) 20 = Full Details of "Four Weeks Aggregation Trade" (FULJ) 21 = Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment" (COAF)
→	→	→	RG End					
→	→	Component End						
→	→	60			TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

4. Snapshot Messages by Group Type

This section contains the layout of various Snapshot messages sent by the MDFS according to the group type.

4.1. General

This group disseminates messages that relate to the current Trading Session Status, Security Status, Index Values, Instrument Info and News.

4.1.1. Trading Session Status

This message contains a market's current status. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	h = TradingSessionStatus
Component End				
207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
20001	ATHEXMarketID	Y	Char	
20002	ATHEXBoardID	Y	Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
336	TradingSessionID	Y	String	1 = Day
625	TradingSessionSubID	Y	String	For board "M = Main": 3 = (Continuous) Trading 4 = Closing Custom Values: 102 = Pre-Call (Auction) 103 = Projected Price Calculation (Auction)

				105 = End 106 = Stop (Orders cannot be placed) 107 = Run Off (Conclusion of all trading activity) 108 = Halt <u>For boards other than "M = Main":</u> 2 = Opening Custom Values: 105 = End 108 = Halt
340	TradSesStatus	Y	Int	1 = Halted 2 = Open 3 = Closed 4 = Pre-Open 5 = Pre-Close
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

4.1.2. Security Status

This message contains an instrument's current status and/or phase. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	f = SecurityStatus
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US

					TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
625		TradingSessionSubID		String	2 = Opening (Auction Price is calculated) 3 = (Continuous) Trading 4 = Closing Custom Values: 101 = Start 102 = Pre-Call (Auction) 104 = ATC Orders Are Released in Order Book 105 = End 106 = Stop (Orders cannot be placed) Note: Corresponds to the Instrument's Phase.
326		SecurityTradingStatus		Int	2 = Trading Halt 3 = Resume Custom Values: 101 = Active 102 = Suspend Note: The value "3 = Resume" is sent for an instrument when its Halt period concludes and it enters a Pre-Call period. The value "101 = Active" will be sent for the instrument after the end of either "102 = Suspend" or "3 = Resume". When an instrument has the status of "2 = Trading Halt" or "102 = Suspend" no orders can be placed.

327	HaltReason		Int	Custom Values: 101 = Exchange 102 = Volatility Interrupter
60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

4.1.3. Index Value

This message contains all the index value updates for the day for an index. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index 4 = ETF Indicative Net Asset Value (INAV)
→ 207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
Component End				
Component	MDFullGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

4.1.4. Instrument Info

This message contains the current high/low limits, start of day price, closing price, summary, and the latest auction price for an instrument. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes

					TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked	
→	207		SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	231		ContractMultiplier		Float	Note: Nominal Value for bonds.
→	159		AccruedInterestAmt		Amt	Note: For Bonds.
→	20001		ATHEXMarketID	Y	Char	
Component End						
Component			MDFullGrp	Y		
→	RG 268		NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char	4 = Opening Price 5 = Closing Price 7 = Trading Session High Price 8 = Trading Session Low Price g = Threshold Limits and Price Banding Custom Values: t = Start of Day Price u = Projected Closing Price v = Projected Auction Price w = Auction Price x = Trading Session Last Price (The last price with which the given Instrument was traded, during the trading day) y = Total Volume (The sum of the volumes of all Instrument trades occurred, during the trading day) z = Total Value (The total value traded in the given Market for the given Instrument, during the trading day)
→	→	270	MDEntryPx		Price	
→	→	271	MDEntrySize		Qty	
→	→	Component	PriceLimits			
→	→	→	1148		Price	Note: Floor Price.
→	→	→	1149		Price	Note: Ceiling Price.

→	→	Component End				
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End					
Component End						

4.1.5. News

This message contains news/announcements from the exchange. The message will have the following format:

Tag		Name	Req.	Data Type	Value
Component		StandardHeader	Y		
→	35	MsgType	Y	String	B = News
Component End					
1474		LanguageCode	Y	Language	en = English el = Greek Note: ISO 639-1 Language Code
148		Headline	Y	String	
Component		LinesOfTextGrp	Y		
→	RG Start 33	NoLinesOfText	Y	NumInGroup	
→	→ 58	Text	Y	String	Note: Max. 80 characters.
→	RG End				
Component End					
60		TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.

4.2. Order Depth

This group disseminates the instructions needed to construct each instrument's order depth book at its current state. These messages are not sent for Standard Combination instruments.

4.2.1. Empty Book

This message is sent if the order depth book of an instrument is empty when the snapshot cycle is disseminated. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	3 = Order Depth
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund)

					NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→ 269	MDEntryType	Y	Char	J = Empty book
→	→ 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End				
Component End					

4.2.2. Order Depth Update

This message contains the necessary instructions needed to construct an instrument's order depth book at its current state. This message type is not transmitted for combinations. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	3 = Order Depth
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US

					TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char 0 = Bid 1 = Offer b = Market bid c = Market offer
→	→	20002	ATHEXBoardID	Y	Char B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270	MDEntryPx		Price
→	→	271	MDEntrySize	Y	Qty
→	→	290	MDEntryPositionNo	Y	Int
→	→	37	OrderID	Y	String Note: 8 Numeric Characters. Unique for the order entry date specified in field “20005 = ATHEXOrderEntryDate”.
→	→	39	OrdStatus	Y	Char 2 = Filled 4 = Cancelled C = Expired Custom Values: I = Inactive N = Not Released O = Open
→	→	14	CumQty	Y	Qty Note: Matched Volume.
→	→	59	TimeInForce	Y	Char 0 = Day (or Session) 1 = Good Till Cancel (GTC)

						2 = At the Opening (OPG) 3 = Immediate or Cancel (IOC) 4 = Fill or Kill (FOK) 6 = Good Till Date (GTD) 7 = At the Close
→	→	40	OrdType		Char	1 = Market 3 = Stop 4 = Stop Limit 7 = Limit or Better
→	→	20003	ATHEXSpecialCondition		Char	A = All or None I = Stop Index M = Minimum Fill O = Multiple of S = Stop Instrument
→	→	20004	ATHEXConditionVolume		Qty	Note: Used to represent volume when ATHEXSpecialCondition = M or ATHEXSpecialCondition = O.
→	→	20005	ATHEXOrderEntryDate	Y	LocalMktDate	Note: YYYYMMDD format.
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End					
Component End						

4.3. Top of Book

This group disseminates the instructions needed to construct each instrument's top of book at its current state.

4.3.1. Empty Book

This message is sent if the top of book of an instrument is empty when the snapshot cycle is disseminated. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	1 = Top of Book
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund)

					MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
Component		MDFullGrp	Y		
→	RG 268		NoMDEntries	Y	NumInGroup
→	→	269	MDEntryType	Y	Char J = Empty book
→	→	264	MarketDepth	Y	Int 1 = Top of Book
→	→	60	TransactTime	Y	UTCTimestamp Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End				
Component End					

4.3.2. Top of Book Update

This message contains the necessary instructions needed to construct an instrument's top of book at its current state. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	1 = Top of Book
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes

					TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char 0 = Bid 1 = Offer b = Market bid c = Market offer
→	→	270	MDEntryPx	Y	Price
→	→	271	MDEntrySize	Y	Qty Note: Contains the total ATO+Market/ATC volume when “269 = MDEntryType” is “b = Market bid” or “c = Market offer”.
→	→	264	MarketDepth	Y	Int 1 = Top of Book
→	→	1023	MDPriceLevel		Int
→	→	346	NumberOfOrders	Y	Int
→	→	60	TransactTime	Y	UTCTimestamp Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End				
Component End					

4.4. Price Depth 5/10

This group disseminates the instructions needed to construct each instrument's price depth 5/10 book at its current state.

4.4.1. Empty Book

This message is sent if the price depth 5/10 of an instrument is empty when the snapshot cycle is disseminated. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	2 = Price Depth
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund)

					MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked	
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).	
→	20001	ATHEXMarketID	Y	Char		
Component End						
Component		MDFullGrp	Y			
→	RG 268	NoMDEntries	Y	NumInGroup		
→	→	269	MDEntryType	Y	Char	J = Empty book
→	→	264	MarketDepth	Y	Int	5 = 5 Levels 10 = 10 Levels
→	→	60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End					
Component End						

4.4.2. Price Depth Update

This message contains the necessary instructions needed to construct an instrument's price depth 5/10 book at its current state. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
1021	MDBookType	Y	Int	2 = Price Depth
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase

					STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→	20001	ATHEXMarketID	Y	Char	
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char 0 = Bid 1 = Offer b = Market bid c = Market offer
→	→	270	MDEntryPx	Y	Price
→	→	271	MDEntrySize	Y	Qty Note: Contains the total ATO+Market/ATC volume when “269 = MDEntryType” is “b = Market bid” or “c = Market offer”.
→	→	264	MarketDepth	Y	Int 5 = 5 Levels 10 = 10 Levels
→	→	1023	MDPriceLevel		Int
→	→	346	NumberOfOrders	Y	Int
→	→	60	TransactTime	Y	UTCTimestamp Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End				
Component End					

4.5. Trades

This group disseminates all trades and trade cancellations that have happened so far in the current trading session for each instrument.

4.5.1. Trade

This message contains the details of a trade or trade cancellation that happened during the current trading session. Note that in the event of a trade cancellation a snapshot message will be sent for both the original trade and the trade cancellation in order to retain history. These can be correlated via the “1003 = TradeID” which is included in both messages and is unique for the trading day. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	Note: Max. 15 alphanumeric characters.
→ 20011	ATHEXSecurityCategory	Y	Int	0 = Stock / Rights 1 = ETF 2 = Warrant 5 = Bond 6 = Option 7 = Future 8 = Repo 9 = Standard Combination
→ 167	SecurityType	Y	String	CB = Convertible Bond CORP = Corporate Bond CPP = Corporate Private Placement CS = Common Stock DUAL = Dual Currency EUCORP = Euro Corporate Bond EUFRN = Euro Corporate Floating Rate Notes EUSOV = Euro Sovereigns FUT = Future

					MF = Mutual Fund (Exchange-Traded Fund) MLEG = Multileg Instrument NONE = No Security Type OOF = Options on Futures OPT = Option PS = Preferred Stock REPO = Repurchase STRUCT = Structured Notes TB = Treasury Bill - non US TCAL = Principal Strip Of A Callable Bond Or Note TINT = Interest Strip From Any Bond Or Note TIPS = Treasury Inflation Protected Security TPRN = Principal Strip From A Non-Callable Bond Or Note WAR = Warrant XLINKD = Indexed Linked	
→	207	SecurityExchange	Y	Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).	
→	20001	ATHEXMarketID	Y	Char		
Component End						
Component		MDFullGrp	Y			
→	RG 268		NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char	2 = Trade
→	→	20002	ATHEXBoardID	Y	Char	B = Pre-Agreed F = Forced Sales (with the Hit and Take method) M = Main O = Odd Lot S = Special Terms (with the Hit and Take method)
→	→	270	MDEntryPx	Y	Price	
→	→	271	MDEntrySize	Y	Qty	
→	→	277	TradeCondition		String	0 = Cancel
→	→	1003	TradeID	Y	String	Note: 6 Numeric Characters. Unique for the day.
→	→	1024	MDOriOriginType	Y	Int	0 = Book 1 = Off-Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening 3 = (Continuous) Trading

							4 = Closing 5 = Post-Trading
→	→	1115			OrderCategory	Char	3 = Privately Negotiated Trade
→	→	Component			TrdRegPublicationGrp		
→	→	→	RG 2668		NoTrdRegPublications	NumInGroup	
→	→	→	→	2669	TrdRegPublicationType	Int	0 = Pre-Trade Transparency Waiver
→	→	→	→	2670	TrdRegPublicationReason	Int	0 = No preceding order in book as transaction price set within average spread of a liquid instrument (NLIQ) 1 = No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument (OILQ) 2 = No preceding order in book as transaction price is for transaction subject to conditions other than current market price (PRIC) 3 = No public price for preceding order as public reference price was used for matching orders (RFPT) 4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to "Size" (SIZE)
→	→	→	RG End				
→	→	Component End					
→	→	Component			TradePriceConditionGrp		
→	→	→	RG 1838		NoTradePriceConditions	NumInGroup	
→	→	→	→	1839	TradePriceCondition	Int	13 = Special Dividend
→	→	→	RG End				
→	→	Component End					
→	→	2667			AlgorithmicTradeIndicator	Y	Int 0 = Non-Algorithmic Trade 1 = Algorithmic Trade
→	→	1390			TradePublishIndicator	Y	Int 1 = Publish Trade
→	→	570			PreviouslyReported	Y	Boolean N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	20006			ATHEXTotalVolume	Y	Qty Note: The total number of stocks/contracts traded up to that point for all boards.
→	→	20007			ATHEXTradeValue	Y	Qty Note: Notional Amount.
→	→	60			TransactTime	Y	UTCTimestamp Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End						
Component End							

4.6. FTSE (Special Group)

This is a special group that disseminates the index value of the FTSE index for the current session and is exclusive to the XATH venue.

4.6.1. Index Value

This message contains the index value for the FTSE index for the current session. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	FTSE
→ 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ 207	SecurityExchange	Y	Exchange	XATH
Component End				
Component	MDFullGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

4.7. MSCI General (Special Group)

This is a special group that disseminates the base & closing index value for the MSCI Greece Rebased index for the current session and is exclusive to the XATH venue.

4.7.1. Index Value

This message contains the base or closing index value of the MSCI Greece Rebased index for the current session. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	MXGRR
→ 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ 207	SecurityExchange	Y	Exchange	XATH
Component End				
Component	MDFullGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

4.8. MSCI Updates (Special Group)

This is a special group that disseminates the opening & trading index value for the MSCI Greece Rebased index for the current session and is exclusive to the XATH venue.

4.8.1. Index Value

This message contains the opening or trading index value of the MSCI Greece Rebased index for the current session. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	MXGRR
→ 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ 207	SecurityExchange	Y	Exchange	XATH
Component End				
Component	MDFullGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

4.9. MSCI Delayed (Special Group)

This is a special group that disseminates the index value for the MSCI Greece Rebased index for the current session and is exclusive to the XATH venue.

4.9.1. Index Value

This message contains the index value of the MSCI Greece Rebased index for the current session. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument	Y		
→ 55	Symbol	Y	String	MXGRRD
→ 20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→ 207	SecurityExchange	Y	Exchange	XATH
Component End				
Component	MDFullGrp	Y		
→ RG 268	NoMDEntries	Y	NumInGroup	
→ → 269	MDEntryType	Y	Char	3 = Index Value
→ → 270	MDEntryPx	Y	Price	
→ → 20008	ATHEXIndexType	Y	Char	B = Base Index C = Closing Index O = Opening Index T = Trading Index
→ → 60	TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→ RG End				
Component End				

4.10. APA Pre-Trade (Special Group)

This is a special group that disseminates all APA OTC Pre-Trade reports (Quotes) that are available so far in the current trading session and is exclusive to the XATH venue.

4.10.1. APA Pre-Trade

A message will be transmitted in the event of an APA OTC Pre-Trade report (Quote). The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument			
→ 48	SecurityID	Y	String	Note: 12 alphanumeric characters.
→ 22	SecurityIDSource	Y	String	4 = ISIN
→ 2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→ 461	CFICode		String	Note: 6 capital letters (ISO 10962 CFI).
→ 207	SecurityExchange	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→ 1147	UnitOfMeasureQty		Qty	
→ 20013	ATHEXAPAUnitOfMeasure		String	Note: Max 25 alphanumeric characters.
→ 201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→ 202	StrikePrice		Price	
→ 947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→ 20014	ATHEXAPAStrikePriceType		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points 100 = Not Available 101 = Not Applicable

→	1194	ExerciseStyle		Int	0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	541	MaturityDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	1193	SettlMethod		String	C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
Component End					
Component		UndInstrmtGrp			
→	RG 711	NoUnderlyings		NumInGroup	
→	→	Component	UnderlyingInstrument		
→	→	→	309	UnderlyingSecurityID	String Note: If “305 = UnderlyingSecurityIDSource” is “4 = ISIN” then 12 alphanumeric characters. If “305 = UnderlyingSecurityIDSource” is “W = Index Name” then max. 25 alphanumeric characters.
→	→	→	305	UnderlyingSecurityIDSource	String 4 = ISIN W = Index name
→	→	→	2723	UnderlyingIndexCurveUnit	String D = Day Wk = Week Mo = Month Yr = Year
→	→	→	2724	UnderlyingIndexCurvePeriod	Int
→	→	Component End			
→	RG End				
Component End					
Component		MDFullGrp	Y		
→	RG 268	NoMDEntries	Y	NumInGroup	
→	→	269	MDEntryType	Y	Char 2 = Trade
→	→	Component	TradeTypeGrp		
→	→	→	RG 3005	NoTradeTypes	Y NumInGroup

→	→	→	→	3006	TradeType	Y	Int	54 = OTC
→	→	→	→	3007	TradeSubType	Y	Int	35 = OTC Quote
→	→	→	RG End					
→	→	Component End						
→	→	20015			ATHEXAPAReportStatus	Y	Char	0 = NEWT 1 = AMND 2 = CANC
→	→	54			Side	Y	Char	1 = Buy 2 = Sell
→	→	117			QuoteID	Y	String	Note: Alphanumerical sequential code, generated by the reporting Member. Max. 52 alphanumeric characters.
→	→	20020			ATHEXAPAQuoteLiquidity	Y	Int	1 = Liquid market for instrument 2 = Illiquid market for instrument
→	→	Component			Parties			
→	→	→	RG 453		NoPartyIDs	Y	NumInGroup	
→	→	→	→	448	PartyID	Y	String	Note: LEI of the quote submitting entity. Max. 20 alphanumeric characters.
→	→	→	→	447	PartyIDSource	Y	Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→	RG End					
→	→	Component End						
→	→	270			MDEntryPx	Y	Price	
→	→	423			PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	20016			ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20017			ATHEXAPAPriceMultiplier		Float	
→	→	271			MDEntrySize	Y	Qty	
→	→	20018			ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20007			ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20019			ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	432			ExpireDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	60			TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

4.11. APA Post-Trade (Special Group)

This is a special group that disseminates all APA OTC Trade reports that are available so far in the current trading session and is exclusive to the XATH venue.

4.11.1. APA Post-Trade

A message will be transmitted in the event of an APA OTC Trade report. The message will have the following format:

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	W = MarketDataSnapshotFullRefresh
Component End				
Component	Instrument			
→ 48	SecurityID	Y	String	Note: 12 alphanumeric characters.
→ 22	SecurityIDSource	Y	String	4 = ISIN
→ 2714	FinancialInstrumentFullName		String	Note: Max. 350 alphanumeric characters.
→ 461	CFIcode		String	Note: 6 capital letters (ISO 10962 CFI).
→ 207	SecurityExchange	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
→ 1147	UnitOfMeasureQty		Qty	
→ 20013	ATHEXAPAUUnitOfMeasure		String	Note: Max 25 alphanumeric characters.
→ 201	PutOrCall		Int	0 = Put 1 = Call 2 = Other
→ 202	StrikePrice		Price	
→ 947	StrikeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→ 20014	ATHEXAPAStrikePriceType		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points

					100 = Not Available 101 = Not Applicable		
→	1194			ExerciseStyle		Int	0 = European 1 = American 2 = Bermuda 99 = Other Custom Values: 100 = Asian
→	541			MaturityDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	1193			SettlMethod		String	C = Cash settlement required P = Physical settlement required Custom Values: O = Optional for counterparty or when determined by a third party
Component End							
Component				UndInstrmtGrp			
→	RG 711			NoUnderlyings		NumInGroup	
→	→	Component		UnderlyingInstrument			
→	→	→	309	UnderlyingSecurityID		String	Note: If “305 = UnderlyingSecurityIDSource” is “4 = ISIN” then 12 alphanumeric characters. If “305 = UnderlyingSecurityIDSource” is “W = Index Name” then max. 25 alphanumeric characters.
→	→	→	305	UnderlyingSecurityIDSource		String	4 = ISIN W = Index name
→	→	→	2723	UnderlyingIndexCurveUnit		String	D = Day Wk = Week Mo = Month Yr = Year
→	→	→	2724	UnderlyingIndexCurvePeriod		Int	
→	→	Component End					
→	RG End						
Component End							
Component				MDFullGrp	Y		
→	RG 268			NoMDEntries	Y	NumInGroup	
→	→	269		MDEntryType	Y	Char	2 = Trade

→	→	Component		TradeTypeGrp			
→	→	→	RG 3005	NoTradeTypes		NumInGroup	
→	→	→	→ 3006	TradeType		Int	54 = OTC
→	→	→	RG End				
→	→	Component End					
→	→	20015		ATHEXAPAReportStatus	Y	Char	0 = NEWT 1 = AMND 2 = CANC
→	→	20021		ATHEXAPATradeIDIndicator	Y	Int	1 = OASIS Trade ID 2 = Other Venue Trade ID
→	→	1003		TradeID	Y	String	Note: Generated by the Executing Entity's system. Max.25 Alphanumeric Characters. Unique for the day.
→	→	Component		Parties			
→	→	→	RG 453	NoPartyIDs	Y	NumInGroup	
→	→	→	→ 448	PartyID	Y	String	Note: LEI of the transaction execution entity. Max. 20 alphanumeric characters.
→	→	→	→ 447	PartyIDSource	Y	Char	N = Legal Entity Identifier (ISO 17442 LEI)
→	→	→	RG End				
→	→	Component End					
→	→	270		MDEntryPx	Y	Price	
→	→	423		PriceType		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 3 = Fixed amount (absolute value) 9 = Yield 22 = Basis points
→	→	20016		ATHEXAPAPriceCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20017		ATHEXAPAPriceMultiplier		Float	
→	→	271		MDEntrySize	Y	Qty	
→	→	20018		ATHEXAPASizeCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	20007		ATHEXTradeValue		Qty	Note: Notional Amount.
→	→	20019		ATHEXAPATradeValueCurrency		Currency	Note: 3 alpha characters (ISO 4217 Currency Code).
→	→	432		ExpireDate		LocalMktDate	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	→	20022		ATHEXAPATransactionToBeCleared	Y	Boolean	Y = True N = False
→	→	20023		ATHEXAPAEmissionAllowance		String	EUA = EUA CERE = CER

						ERUE = ERU EUAA = EUAA OTHR = Other (for derivatives only)
→	→	20026			Exchange	Note: 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	277			String	6 = Benchmark
→	→	Component				
→	→	→	RG 2668		NumInGroup	
→	→	→	→	2669	TrdRegPublicationType	0 = Pre-Trade Transparency Waiver 1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason	4 = No public price quoted as instrument is illiquid (ILQD) 5 = No public price quoted due to "Size" (SIZE) 6 = Deferral due to "Large in Scale" (LRGS)
→	→	→	RG End			
→	→	Component End				
→	→	Component				
→	→	→	RG 1838		NumInGroup	
→	→	→	→	1839	TradePriceCondition	13 = Special Dividend 14 = Price improvement 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	RG End			
→	→	Component End				
→	→	570			Y Boolean	N = Not Reported to Counterparty or Market Y = Previously Reported to Counterparty or Market
→	→	1390			Int	2 = Deferred Publication
→	→	Component				
→	→	→	RG 20024			
→	→	→	→	828	TrdType	2 = Exchange for physical (EFP) 65 = Package trade Custom Values: 100 = Contingent trade
→	→	→	→	829	TrdSubType	37 = Crossed Trade (X)
→	→	→	→	855	SecondaryTrdType	50 = Portfolio trade

→	→	→	RG End					
→	→	Component End						
→	→	Component			ATHEXAPARegulatoryReportTypeGrp			
→	→	→	RG 20025		NoATHEXAPARegulatoryReportTypes			
→	→	→	→	1934	RegulatoryReportType		Int	11 = Limited Details Trade (LMTF) 12 = Daily Aggregated Trade (DATF) 13 = Volume Omission Trade (VOLO) 14 = Four Weeks Aggregation Trade (FWAF) 15 = Indefinite Aggregation Trade (IDAF) 16 = Volume Omission Trade Eligible for Subsequent Aggregated Enrichment (VOLW) 17 = Full Details Trade of "Limited Details Trade" (FULF) 18 = Full Details of "Daily Aggregated Trade" (FULA) 19 = Full Details of "Volume Omission Trade" (FULV) 20 = Full Details of "Four Weeks Aggregation Trade" (FULJ) 21 = Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment" (COAF)
→	→	→	RG End					
→	→	Component End						
→	→	60			TransactTime	Y	UTCTimestamp	Note: YYYYMMDD-HH:MM:SS.ssssss format.
→	RG End							
Component End								

5. TCP/IP Service Messages

This section contains the format of FIX messages used exclusively by the TCP/IP Service. The “[Header](#)” and “[Trailer](#)” components of these messages are identical to the ones described in [section 2](#) of this document.

5.1. 3 = Reject

The TCP/IP Service will send this message as a response to an invalid “BW = ApplicationMessageRequest” message in case of a Session-Level validation error.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	3 = Reject
Component End				
45	RefSeqNum	Y	SeqNum	Note: Reference message sequence number.
58	Text	Y	String	Note: Text explaining the rejection reason.

5.2. 5 = Logout

The TCP/IP Service will send this message as a response to a failed logon.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	5 = Logout
Component End				
58	Text	Y	String	Note: Text explaining the logout reason.

5.3. A = Logon

This message is sent by the client as the first message when opening a session with the TCP/IP Service. The TCP/IP Service will also send this message as a response to a successful logon attempt.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	A = Logon
Component End				
98	EncryptMethod	Y	Int	0 = None
108	HeartBtInt	Y	Int	Note: This sets the interval of heartbeats sent by MDFS if no other traffic is sent for the session. Suggested value is 60. A value of 0 will disable heartbeats. Does not affect heartbeats generated for subscribed groups.
1137	DefaultApplVerID	Y	String	9 = FIX50SP2
553	Username	Y	String	
554	Password	Y	String	
925	NewPassword		String	Note: This tag must be filled when sending the first logon message in order to change the user's password from the default value. The user may also fill this tag any time they wish to change their password. Note: The password must be at least 12 characters long and contain at least one of each: uppercase letters, lowercase letters, numbers, and special characters.

5.4. BW = ApplicationMessageRequest

The client will send this message to make a request to the TCP/IP Service.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	BW = ApplicationMessageRequest
Component End				
1346	ApplReqID	Y	String	Note: Unique identifier for request. The first request of the day should contain the value “1” and each subsequent request should contain the previous request’s ID incremented by 1.
1347	ApplReqType	Y	Int	0 = Retransmission of application messages for the specified Applications. 1 = Subscription to the specified Applications 4 = Unsubscribe to the specified Applications Custom Values: 100 = Snapshot for the specified Applications
20012	ATHEXMessageEncoding		Int	0 = FAST 1 = FIX Note: Absence of this field implies FAST encoding.
Component	ApplIDRequestGrp	Y		
→ RG Start 1351	NoApplIDs	Y		Note: Value must always be “1”.
→ → 1355	RefApplID	Y	String	Note: Identifier for the Group for which the request applies to (e.g. “XATH_CASH_GENERAL”). This value is present in tag “1180 = ApplID” of all market data messages, suffixed by “_INCR” or “_SNAP” which should be removed before sending a request.
→ → 1182	ApplBegSeqNum		SeqNum	Note: Required for “1347 = ApplReqType” = 0. Message sequence number of first message in range to be retransmitted.
→ → 1183	ApplEndSeqNum		SeqNum	Note: Required for “1347 = ApplReqType” = 0. Message sequence number of last message in range to be retransmitted. If the value is “0”, messages will be retransmitted until either the limit per request is reached, or until there are no more messages left to send for the requested group.
→ RG End				
Component End				

5.5. BX = ApplicationMessageRequestAck

The TCP/IP Service will send this message as a response to an "ApplicationMessageRequest" message.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	BX = ApplicationMessageRequestAck
Component End				
1353	ApplResponseID	Y	String	Note: Unique identifier for the request acknowledgement. The value will be a copy of the associated request's tag "1346 = ApplReqID" value with the character "A" appended.
1346	ApplReqID	Y	String	Note: Identifier of the request associated with this ACK message.
1347	ApplReqType	Y	Int	0 = Retransmission of application messages for the specified Applications. 1 = Subscription to the specified Applications 4 = Unsubscribe to the specified Applications Custom Values: 100 = Snapshot for the specified Applications
1348	ApplResponseType	Y	Int	0 = Request successfully processed 1 = Application does not exist 2 = Messages not available Custom Values: 100 = User not authorized
Component	ApplIDRequestAckGrp			
→ 1351	NoApplIDs	Y		Note: Value will always be "1".
→ → 1355	RefApplID	Y	String	Note: Identifier for the Group for which the request applies to.
→	RG End			
Component End				
58	Text	Y	String	Note: Response description.

5.6. BY = ApplicationMessageReport

The TCP/IP Service will send this message to the client inform them about the end of a retransmission or snapshot.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	BY = ApplicationMessageReport
Component End				
1356	ApplReportID	Y	String	Note: Unique identifier for report. The value will be a copy of the associated request's tag "1346 = ApplReqID" value with the character "R" appended.
1346	ApplReqID	Y	String	Note: Identifier of the request associated with this report message.
1426	ApplReportType	Y	Int	3 = Application message re-send completed. Custom Values: 100 = Snapshot cycle transmission completed.
Component	ApplIDReportGrp	Y		
→ RG Start 1351	NoApplIDs	Y		Note: Value will always be "1".
→ → 1355	RefApplID	Y	String	Note: Identifier for the Group for which the request refers to.
→ → 1357	RefApplLastSeqNum	Y	SeqNum	Note: The value of field "1181 = ApplSeqNum" of the last market data message sent as a result for a request.
→ RG End				
Component End				

5.7. UEFD = EncapsulatedFASTData

The TCP/IP Service will use this message to send an encapsulated FAST message. This always contains a single message.

Tag	Name	Req.	Data Type	Value
Component	StandardHeader	Y		
→ 35	MsgType	Y	String	Custom Values: UEFD = EncapsulatedFASTData
Component End				
95	RawDataLength	Y	Length	Note: Number of bytes in raw data field. Will always be the first tag after the header.
96	RawData	Y	Data	Note: Contains the FAST message which was broadcasted in the Group