IT Development Division

Trading Systems Development Department

Athens Stock Exchange

MARKET DATA FEED

OASIS MDFS Message Reference

Version: 2.2

Revision History

Version	Date	Description
1.0	2025/02/24	Multicast release.
2.0	2025/06/16	TCP & APA release. 1. Updated document format to landscape for message tables. 2. Added APA sections. 3. Updated note for field "20006 = ATHEXTotalVolume". 4. Updated enumerations for field “1347 = ApplReqType” in sections “5.4. BW = ApplicationMessageRequest” and “5.5. BX = ApplicationMessageRequestAck”. 5. Updated enumerations for field “20012 = ATHEXMessageEncoding” in section “5.4. BW = ApplicationMessageRequest”. 6. Updated enumerations for field “1426 = ApplReportType” in section “5.6. BY = ApplicationMessageReport”. 7. Updated section “2.4. 0 = Heartbeat”. 8. Updated note for field “108 = HeartBtInt” in section “5.3. A=Logon”. 9. Updated descriptions for messages in section “5. TCP/IP Service Messages” 10. Updated note for value “106 = Stop” in field “625 = TradingSessionSubID“ for “f = SecurityStatus” and “h = TradingSessionStatus” messages. 11. Updated sections “2.8. W = MarketDataSnapshotFullRefresh” and “2.9. X = MarketDataIncrementalRefresh” to include fields added for APA messages. 12. Updated description for section “4.5.1. Trade” 13. Updated values for field “1024 = MDOriginType” in all related sections. 14. Updated language throughout the document for clarity/uniformity.
2.1	2025/09/16	1. Added field “271=MDEntrySize” in section “3.1.7. ClosingPrice”. 2. Updated note for field “37=OrderID”. 3. Updated note for field "20006 = ATHEXTotalVolume".
2.2	2025/12/02	1. Updated section “2.1. Header” to include the ATHEXRecoveryGrp RG. 2. Updated sections “2.6. h = TradingSessionStatus” to include the “20027 = ATHEXSystemStatus” field. 3. Renamed sections “3.1.1. Trading Session Status” and “4.1.1. Trading Session Status” to “3.1.1. Market Status” and “4.1.1. Market Status” respectively. 4. Added sections “3.1.2. System Status” and “4.1.2. System Status”. 5. Updated values for field "625 = TradingSessionSubID" in sections "2.8. W = MarketDataSnapshotFullRefresh", "2.9. X = MarketDataIncrementalRefresh", "3.5.1. Trade" & "4.5.1. Trade" 6. Added fields “1024 = MDOriginType” & “625 = TradingSessionSubID” to all “Order Depth”, “Top of Book”, “Price Depth 5/10”, “Auction Price” & “Instrument Info” sections. 7. Added new custom field "20030 = ATHEXAuctionType" to sections "2.5. f = SecurityStatus", "2.6. h = TradingSessionStatus”, “3.1.1. Market Status", "3.1.3. Security Status", "4.1.1. Market Status" & "4.1.3. Security Status". 8. Changed type of field “20014 = ATHEXAPAStrikePriceType” to “Int” from “String”. 9. Replaced value “3 = Fixed amount (absolute value)” with “2 = Per unit (i.e. per share or contract)” in all usages of fields “423 = PriceType” & “20014 = ATHEXAPAStrikePriceType”. 10. Updated note for field “207 = SecurityExchange” throughout the document to indicate if it represents the venue of listing, publication or execution. 11. For APA, replaced field “207 = SecurityExchange” with field “30 = LastMkt” as venue of execution. 12. Added new field “3104 = NumberOfTrades” to APA Post-Trade messages.

		13. Added new custom field “20031 = ATHEXAPAVenueOfPublication” to APA Post-Trade messages. 14. Removed field “570 = PreviouslyReported” as the DUPL flag has been deprecated. 15. Removed deprecated values “4 = No public price quoted as instrument is illiquid (ILQD)” & “5 = No public price quoted due to “Size” (SIZE)” from field “2670 = TrdRegPublicationReason”. 16. Removed deprecated value “1 = Off-Book” from field “1024 = MDOriginType” from sections "2.8. W = MarketDataSnapshotFullRefresh", "2.9. X = MarketDataIncrementalRefresh", "3.5.1. Trade" & "4.5.1. Trade" 17. For APA, removed deprecated value “14 = Price improvement” from field “1839 = TradePriceCondition”. 18. For APA, removed deprecated fields “20024 = NoATHEXAPATrdTypes”, “828 = TrdType”, “829 = TrdSubType”, “855 = SecondaryTrdType”, “277 = TradeCondition”, “20023 = ATHEXAPAEmissionAllowance”. 19. For APA Post-Trade, added values “2 = Exchange for physical (EFP)”, “50 = Portfolio trade”, “64 = Benchmark”, “65 = Package trade” to field “3006 = TradeType”. 20. For APA, added value “1 = Publish trade” to field “1390 = TradePublishIndicator”. 21. For APA, added values “7 = Deferral due to "Illiquid Instrument"”, “8 = Deferral due to "Size Specific"”, “18 = Deferral due to medium liquid instrument (MLF1)”, “19 = Deferral due to medium illiquid instrument (MIF2)”, “20 = Deferral due to large liquid instrument (LLF3)”, “21 = Deferral due to large illiquid instrument (LIF4)”, “22 = Deferral due to very large liquid instrument (VLF5)”, “23 = Deferral due to very large illiquid instrument (VIF5)”, “24 = Deferral due to asset class (DEFF)” to field “2670 = TrdRegPublicationReason”. 22. For APA, removed deprecated values “15 = Indefinite Aggregation Trade (IDAF)”, “16 = Volume Omission Trade Eligible for Subsequent Aggregated Enrichment (VOLW)”, “21 = Full Details in Aggregated Form of "Volume Omission Trade Eligible for Subsequent Aggregated Enrichment" (COAF)” from field “1934 = RegulatoryReportType”. 23. For APA, added new values “35 = Volume Omission Trade (OMIS)”, “36 = Full Details of "Volume Omission Trade" (FULO)”, “37 = Four Weeks Aggregation Trade (AGFW)”, “38 = Full Details of "Four Weeks Aggregation Trade" (FULG)” to field “1934 = RegulatoryReportType”. 24. For APA, removed deprecated value “0 = Pre-Trade Transparency Waiver” from field “2669 = TrdRegPublicationType”. 25. Made field “1390 = TradePublishIndicator” required for APA Post-Trade messages in sections “3.11.1. APA Post-Trade” & “4.11.1. APA Post-Trade”

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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**	**ATHEXRecoveryGrp**			
→ → **RG** 20028	NoATHEXRecoverySeqNums		NumInGroup	
→ → → 20029	ATHEXRecoverySeqNum		SeqNum	Indicates the “1181 = ApplSeqNum” of the message this group’s state was rolled back to.
→ → **RG End**				
→ **Component End**				
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
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value “4 = Undefined auction” will be sent when an auction is triggered manually by the exchange.
60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

2.6. h = TradingSessionStatus

These messages are transmitted to signal changes to a market's status or to signal a change in the Trading System's status.

Tag	Name	Req.	Data Type	Value
Component	**StandardHeader**	Y		
→ 35	MsgType	Y	String	h = TradingSessionStatus
Component End				
207	SecurityExchange		Exchange	**Note:** 4 alphanumeric characters. Venue ID (ISO 10383 MIC).
20001	ATHEXMarketID		Char	
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)
336	TradingSessionID		String	1 = Day
625	TradingSessionSubID		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		Int	1 = Halted

				2 = Open 3 = Closed 4 = Pre-Open 5 = Pre-Close
20027	ATHEXSystemStatus		Char	O = Resume Open H = Halt R = Resume After Recovery
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value "4 = Undefined auction" will be sent when an auction is triggered manually by the exchange.
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 (ISO 6166).
→	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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		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 day 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
→	→	1003	TradeID		String	**Note:** 6 Numeric Characters. Unique for the day
→	→	1024	MDOriginType		Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID		String	2 = Opening auction

								3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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) 6 = Deferral due to "Large in Scale" (LRGS) 7 = Deferral due to "Illiquid Instrument" (ILDQ) 8 = Deferral due to "Size Specific" (SIZE) 18 = Deferral due to medium liquid instrument (MLF1) 19 = Deferral due to medium illiquid instrument (MIF2) 20 = Deferral due to large liquid instrument (LLF3) 21 = Deferral due to large illiquid instrument (LIF4) 22 = Deferral due to very large liquid instrument (VLF5) 23 = Deferral due to very large illiquid instrument (VIF5) 24 = Deferral due to asset class (DEFF)
→	→	→	**RG End**					
→	→	**Component End**						
→	→	**Component**			**TradePriceConditionGrp**			

→	→	→	**RG 1838**		**NoTradePriceConditions**		NumInGroup	
→	→	→	→	1839	TradePriceCondition		Int	13 = Special Dividend 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
→	→	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	2 = Exchange for physical (EFP) 50 = Portfolio trade 54 = OTC 64 = Benchmark 65 = Package trade
→	→	→	→	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		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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).
→	→	3104			NumberOfTrades		Int	
→	→	432			ExpireDate		LocalMktDate	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.
→	→	54			Side		Char	1 = Buy 2 = Sell
→	→	117			QuoteID		String	**Note:** Alphanumerical 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
→	→	30			LastMkt		Exchange	XOFF = OTC SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	20031			ATHEXAPAVenueOfPublication		Exchange	AAPA **Note:** Venue of publication ID (ISO 10383 MIC).

→	→	20026			ATHEXAPAThirdCountryVenue		Exchange	**Note:** 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	**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) 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) 35 = Volume Omission Trade (OMIS) 36 = Full Details of "Volume Omission Trade" (FULO) 37 = Four Weeks Aggregation Trade (AGFW) 38 = Full Details of "Four Weeks Aggregation Trade" (FULG)
→	→	→	**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		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 (ISO 6166).
→	→	→	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income)

									2 = Per unit (i.e. per share or contract) 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 day 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
→	→	1003	TradeID		String	**Note:** 6 Numeric Characters. Unique for the day
→	→	1024	MDOriginType		Int	0 = Book

								5 = Auction Driven Market 9 = Other Market
→	→	625			TradingSessionSubID		String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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) 6 = Deferral due to "Large in Scale" (LRGS) 7 = Deferral due to "Illiquid Instrument" (ILQD) 8 = Deferral due to "Size Specific" (SIZE) 18 = Deferral due to medium liquid instrument (MLF1) 19 = Deferral due to medium illiquid instrument (MIF2) 20 = Deferral due to large liquid instrument (LLF3) 21 = Deferral due to large illiquid instrument (LIF4) 22 = Deferral due to very large liquid instrument (VLF5)

								23 = Deferral due to very large illiquid instrument (VIF5) 24 = Deferral due to asset class (DEFF)
→	→	→	**RG End**					
→	→	**Component End**						
→	→	**Component**			**TradePriceConditionGrp**			
→	→	→	**RG 1838**		**NoTradePriceConditions**		NumInGroup	
→	→	→	→	1839	TradePriceCondition		Int	13 = Special Dividend 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
→	→	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	2 = Exchange for physical (EFP) 50 = Portfolio trade 54 = OTC 64 = Benchmark 65 = Package trade
→	→	→	→	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		String	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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).
→	→	3104	NumberOfTrades		Int	
→	→	432	ExpireDate		LocalMktDate	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.
→	→	54	Side		Char	1 = Buy 2 = Sell
→	→	117	QuoteID		String	**Note:** Alphanumerical 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
→	→	30	LastMkt	Y	Exchange	XOFF = OTC

								SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	20031			ATHEXAPAVenueOfPublication	Y	Exchange	AAPA **Note:** Venue of publication ID (ISO 10383 MIC).
→	→	20026			ATHEXAPAThirdCountryVenue		Exchange	**Note:** 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	**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) 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) 35 = Volume Omission Trade (OMIS) 36 = Full Details of "Volume Omission Trade" (FULO) 37 = Four Weeks Aggregation Trade (AGFW) 38 = Full Details of "Four Weeks Aggregation Trade" (FULG)
→	→	→	**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. Market Status

These messages are transmitted to signal 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 **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
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value “4 = Undefined auction” will be sent when an auction is triggered manually by the exchange.
60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

3.1.2. System Status

These messages are transmitted to signal a change in the Trading System’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					
20027		ATHEXSystemStatus		Char	O = Resume Open H = Halt R = Resume After Recovery
60		TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

3.1.3. 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
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value “4 = Undefined auction” will be sent when an auction is triggered manually by the exchange.
60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

3.1.4. 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				

3.1.5. 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							

3.1.6. 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							

3.1.7. 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							

3.1.8. 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							

3.1.9. 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	
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 4 = Closing auction 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction **Note:** value "8 = Any auction" will be sent when an auction is triggered manually by the exchange.
→	→	60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.
→	**RG End**					
Component End						

3.1.10. 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 of listing, execution & publication ID (ISO 10383 MIC).
→	→	→	20001	ATHEXMarketID	Y	Char	
→	→	**Component End**					
→	→	269		MDEntryType	Y	Char	J = Empty book
→	→	1024		MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625		TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other

						Note: value "8 = Any auction" will be sent when an auction is triggered manually by the exchange. Value "99 = Other" will be sent for messages before trading starts for the day.
→	→	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**		**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 of listing, execution & publication 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 day 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.
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 of listing, execution & publication 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
→	→	1024		MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625		TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction

						99 = Other **Note:** value "8 = Any auction" will be sent when an auction is triggered manually by the exchange. Value "99 = Other" will be sent for messages before trading starts for the day.
→	→	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 the 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 of listing, execution & publication 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	
→	→	1024		MDOriginType	Y	Int	0 = Book

						5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 of listing, execution & publication 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
→	→	1024		MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625		TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction

						9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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**		**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 of listing, execution & publication 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	
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 of listing, execution & publication 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		MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625		TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading

								4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange.
→	→	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)
→	→	→	**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
→	→	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		MDUpdateAction	Y	Char	0 = New
→	→	**Component**		**Instrument**	Y		
→	→	→	55	Symbol	Y	String	FTSE
→	→	→	20011	ATHEXSecurityCategory	Y	Int	3 = Stock Index
→	→	→	207	SecurityExchange	Y	Exchange	XATH **Note:** 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							

3.7. 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 **Note:** 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
→	→	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 **Note:** Venue ID (ISO 10383 MIC).
→	→	**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 **Note:** 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							

3.10. 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 (ISO 6166).
→	→	→	22	SecurityIDSource	Y	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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:** 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) 2 = Per unit (i.e. per share or contract) 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.
→	→	30	LastMkt	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	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 (ISO 6166).
→	→	→	22	SecurityIDSource	Y	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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		NumInGroup	

→	→	→	→	3006	TradeType		Int	2 = Exchange for physical (EFP) 50 = Portfolio trade 54 = OTC 64 = Benchmark 65 = Package trade
→	→	→	**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) 2 = Per unit (i.e. per share or contract) 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).
→	→	3104			NumberOfTrades		Int	
→	→	432			ExpireDate		LocalMktDate	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.
→	→	20022			ATHEXAPATransactionToBeCleared	Y	Boolean	Y = True

								N = False
→	→	30			LastMkt	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	20031			ATHEXAPAVenueOfPublication	Y	Exchange	AAPA **Note:** Venue of publication ID (ISO 10383 MIC).
→	→	20026			ATHEXAPAThirdCountryVenue		Exchange	**Note:** 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	**Component**			**TrdRegPublicationGrp**			
→	→	→	**RG 2668**		**NoTrdRegPublications**		NumInGroup	
→	→	→	→	2669	TrdRegPublicationType		Int	1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason		Int	6 = Deferral due to "Large in Scale" (LRGS) 7 = Deferral due to "Illiquid Instrument" (ILQD) 8 = Deferral due to "Size Specific" (SIZE) 18 = Deferral due to medium liquid instrument (MLF1) 19 = Deferral due to medium illiquid instrument (MIF2) 20 = Deferral due to large liquid instrument (LLF3) 21 = Deferral due to large illiquid instrument (LIF4) 22 = Deferral due to very large liquid instrument (VLF5) 23 = Deferral due to very large illiquid instrument (VIF5) 24 = Deferral due to asset class (DEFF)
→	→	→	**RG End**					
→	→	**Component End**						
→	→	**Component**			**TradePriceConditionGrp**			
→	→	→	**RG 1838**		**NoTradePriceConditions**		NumInGroup	
→	→	→	→	1839	TradePriceCondition		Int	13 = Special Dividend 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	**RG End**					
→	→	**Component End**						
→	→	1390			TradePublishIndicator	Y	Int	1 = Publish trade 2 = Deferred Publication
→	→	**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) 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) 35 = Volume Omission Trade (OMIS) 36 = Full Details of "Volume Omission Trade" (FULO) 37 = Four Weeks Aggregation Trade (AGFW) 38 = Full Details of "Four Weeks Aggregation Trade" (FULG)
→	→	→	**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. Market 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	**<u>For board "M = Main":</u>** 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
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value “4 = Undefined auction” will be sent when an auction is triggered manually by the exchange.
60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

4.1.2. System Status

This message contains the Trading System'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					
20027		ATHEXSystemStatus	Y	Char	O = Resume Open H = Halt R = Resume After Recovery
60		TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

4.1.3. 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
20030	ATHEXAuctionType		Int	0 = Opening auction 1 = Closing auction 2 = Scheduled intraday auction 3 = Unscheduled intraday auction 4 = Undefined auction **Note:** value “4 = Undefined auction” will be sent when an auction is triggered manually by the exchange.
60	TransactTime	Y	UTCTimestamp	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.

4.1.4. 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						

4.1.5. 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	
→	→ 1024	MDOriginType		Int	0 = Book 5 = Auction Driven Market 9 = Other Market

→	→	625		TradingSessionSubID		String	2 = Opening auction 4 = Closing auction 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange.
→	→	**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							

4.1.6. 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 of listing, execution & publication 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
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 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 of listing, execution & publication 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 day 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.
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 of listing, execution & publication 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
→	→ 1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→ 625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→ 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 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 of listing, execution & publication 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	
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange.
→	→	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 of listing, execution & publication 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
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day.
→	→	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 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 of listing, execution & publication 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	
→	→	1024	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading 4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction 99 = Other **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange. Value “99 = Other” will be sent for messages before trading starts for the day..

→	→	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 of listing, execution & publication 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	MDOriginType	Y	Int	0 = Book 5 = Auction Driven Market 9 = Other Market
→	→	625	TradingSessionSubID	Y	String	2 = Opening auction 3 = (Continuous) Trading

								4 = Closing auction 5 = Post-Trading 6 = Scheduled intraday auction 8 = Any auction 9 = Unscheduled intraday auction **Note:** value “8 = Any auction” will be sent when an auction is triggered manually by the exchange.
→	→	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)
→	→	→	**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
→	→	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 **Note:** 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						

4.7. 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 **Note:** 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
→	→	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 **Note:** 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	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 **Note:** 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						

4.10. 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 (ISO 6166).
→	22	SecurityIDSource	Y	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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) 2 = Per unit (i.e. per share or contract) 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.
→	→	30			LastMkt	Y	Exchange	XOFF = OTC SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	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 (ISO 6166).
→	22	SecurityIDSource	Y	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		Int	1 = Percentage (i.e. percent of par) (often called "dollar price" for fixed income) 2 = Per unit (i.e. per share or contract) 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	2 = Exchange for physical (EFP) 50 = Portfolio trade

								54 = OTC 64 = Benchmark 65 = Package trade
→	→	→	**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) 2 = Per unit (i.e. per share or contract) 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).
→	→	3104			NumberOfTrades		Int	
→	→	432			ExpireDate		LocalMktDate	**Note:** YYYYMMDD-HH:MM:SS.ssssss format.
→	→	20022			ATHEXAPATransactionToBeCleared	Y	Boolean	Y = True N = False
→	→	30			LastMkt	Y	Exchange	XOFF = OTC

								SINT = Systematic Internalizer **Note:** 4 alphanumeric characters. Venue of execution ID (ISO 10383 MIC).
→	→	20031			ATHEXAPAVenueOfPublication	Y	Exchange	AAPA **Note:** Venue of publication ID (ISO 10383 MIC).
→	→	20026			ATHEXAPAThirdCountryVenue		Exchange	**Note:** 4 alphanumeric characters. Venue ID (ISO 10383 MIC) of the third-country trading venue where the transaction was executed.
→	→	**Component**			**TrdRegPublicationGrp**			
→	→	→	**RG 2668**		**NoTrdRegPublications**		NumInGroup	
→	→	→	→	2669	TrdRegPublicationType		Int	1 = Post-trade deferral
→	→	→	→	2670	TrdRegPublicationReason		Int	6 = Deferral due to "Large in Scale" (LRGS) 7 = Deferral due to "Illiquid Instrument" (ILQD) 8 = Deferral due to "Size Specific" (SIZE) 18 = Deferral due to medium liquid instrument (MLF1) 19 = Deferral due to medium illiquid instrument (MIF2) 20 = Deferral due to large liquid instrument (LLF3) 21 = Deferral due to large illiquid instrument (LIF4) 22 = Deferral due to very large liquid instrument (VLF5) 23 = Deferral due to very large illiquid instrument (VIF5) 24 = Deferral due to asset class (DEFF)
→	→	→	**RG End**					
→	→	**Component End**						
→	→	**Component**			**TradePriceConditionGrp**			
→	→	→	**RG 1838**		**NoTradePriceConditions**		NumInGroup	
→	→	→	→	1839	TradePriceCondition		Int	13 = Special Dividend 16 = Trade exempted from trading obligation 17 = Price or strike price is pending 18 = Price is not applicable
→	→	→	**RG End**					
→	→	**Component End**						
→	→	1390			TradePublishIndicator	Y	Int	1 = Publish trade 2 = Deferred Publication
→	→	**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) 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) 35 = Volume Omission Trade (OMIS) 36 = Full Details of "Volume Omission Trade" (FULO) 37 = Four Weeks Aggregation Trade (AGFW) 38 = Full Details of "Four Weeks Aggregation Trade" (FULG)
→	→	→	**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