EBS Ai Market Data Snapshot Full Refresh - Trade Only

Tag 35-MsgType=W

Tag	Tag Name	Req	Enumeration	Description
EBS Ai Standard Header			35=W	
262	MDReqID	Y		Will contain the MDReqID carried over from the original Market Data Request subscription message.
55	Symbol	Y		Base/Local = Currency pair in CCY1/CCY2 convention
461	CFICode	Y	RCSXXX FFCNNO	RCSXXX = FX Spot FFCNNO = NDF
63	SettlType	Y	0 = Regular FX Spot settlement (T+1 or T+2 depending on currency) Dx = NDF tenor expression for "days", e.g. "D5", where "x" is any integer > 0 Mx = FX tenor expression for "months", e.g. "M3", where "x" is any integer > 0 Wx = FX tenor expression for "weeks", e.g. "W13", where "x" is any integer > 0 Yx = FX tenor expression for "years", e.g. "Y1", where "x" is any integer > 0 B = Fixed Date tenor for Fixed Date NDFs only. The Settlement Date will be provided in tag 64, SettlDate.	Noted that for FX the tenors do not denote business days, but calendar days.
64	SettlDate	N		When SettlType = B, this tag will contain the Fixed Date NDF settlement date. The date will be published in YYYYMMDD format
1300	MarketSegmentID	N		Identifies the type of order book in which the instrument is traded. Valid values are: "Fixing" "Standard"
268	NoMDEntries	Y		Number of repeating blocks to follow. Must be = 1.
269	MDEntryType	Y		Z = No market views
270	MDEntryPx	Y		This tag contains a Price, which for this response to a trade only subscription, will contain 0.0.
EBS Ai Standard Trailer				