EBS Ai Market Data Snapshot Full Refresh - Trade and Market

Tag 35-MsgType=W

Tag	Tag Name	Req	Enumeration	Description
EBS Ai Standard Header		Y	35=W	MsgType = W (Snapshot/FullRefresh)
262	MDReqID	Y		Will contain the MDReqID carried over from the original Market Data Request subscription message.
1300	MarketSegmentID	N		Identifies the type of order book in which the instrument is traded. Valid values are: “Standard”
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 expressed using Dx, Mx, Wx, and Yx values 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
1021	MDBookType	N	2 - Price-Depth View	This tag describes the type of Order Book view (Market View) requested by the client in the Market Data Request message.
268	NoMDEntries	Y		Number of repeating blocks to follow. Must be 1.
269	MDEntryType	Y	0 = Bid 1 = Offer w = EBS Best Offer x = EBS Best Bid	Ai FIX will use one of the following enum values from the MDEntryType description.
270	MDEntryPx	Y		This tag contains a Price. For the Price-Depth view, it is the bid price/points at which the associated inventory (size) is available. When there is no price in the market for the Price-Depth view, the snapshot will show all levels with a zero price and Quote Condition = “1000”. This tag is a required tag as per the conditions placed on the tag by the FIX protocol. The message should first be checked for the existence of the QuoteCondition tag. If QuoteCondition exists in the message then the MDEntryPx tag value should be interpreted as follows: When QuoteCondition equals 1000 or 1001, MDEntryPx will contain a value of 0.0, however MDEntryPx should be ignored because, under these conditions, the price is provided only to satisfy the FIX protocol and it is not an actual price. When QuoteCondition does not exist in this message, MDEntryPx will contain a valid price/points.
276	QuoteCondition	N	1000 - No market activity	This tag indicates one of the following states related to the price:

271	MDEntry Size	N		This tag contains an Amount. For Price-Depth view, it is the cumulative amount of the Quotes at the specific price (above). This tag is not provided for EBS Best Bid/Offer. If TradeCondition exists, MDEntrySize tag value should be interpreted as follows: When TradeCondition equals 1000, MDEntrySize will be set to a value of 0. This should be ignored. The amount is provided only to satisfy the FIX protocol.
277	TradeCondition	N	1000 – No market activity.	This tag indicates one of the following states related to the amount
EBS Ai Standard Trailer		Y		