EBS Ai Order Submit Request

Tag 35-MsgType=D

Tag	Tag Name	Req	Enumeration	Description
EBS Ai Standard Header			35=D	
11	ClOrdID	Y		The client must assign a reference ID to all Orders. Reference IDs should be unique to simplify modifying Orders, cancelling Orders and querying Deals, but it is not required. (Customer Reference Number) Valid characters include the printable ASCII character set (32 decimal value 126). The maximum length for an Order Reference ID is 40 characters.
54	Side	Y	1 = Buy (Bid) 2 = Sell (Offer)	
40	OrdType	Y	2 = Limit Z = Fixing Order	
59	TimeInForce	Y	1 = Good 'til Cancelled (Quote) 3 = Immediate or Cancel (Hit) 4 = Fill or Kill	Orders for Market pairs with a TimeInForce of Fill or Kill (4) will only initiate a match attempt if liquidity exists to fully fill the order. However, these orders are not guaranteed to be fully filled as a match attempt may fail due to a change in available liquidity or insufficient credit at match time. Orders for Direct pairs with a TimeInForce of Fill or Kill (4) will either be filled in its entirety, by a single LP, for the submitted full amount price or it will miss completely. If OrdType = "Z" TimeInForce must=1
44	Price	N		Price per unit of quantity. The Order price. The price must be formatted with the correct number of decimal places. The price must be included on all orders except when *MarketSegmentID* = "Fixing"
38	OrderQty	Y		The notional amount of the Order. Specifies local currency quantity to transact 1 unit of the base currency. (Local currency is sometimes referred to as term currency). For metals, the unit is ounces.
1138	DisplayQty	N		The initial display amount of an iceberg order. For Iceberg orders, the Order Quantity is a total of the Display Quantity plus the implicit hidden amount.
20109	PriceDiscretion	N		For Market pairs - discretionary offset to the price on the order. Offset is added to a bid indicating the highest price the trader will accept. Offset is subtracted from an offer indicating the lowest price the trader will accept.
55	Symbol	Y		Base/Local = Instrument symbol. e.g., EUR/USD
60	Transact Time	Y		Time of execution/order creation (expressed in UTC (Universal Time Coordinated, also known as "GMT"). Required by the FIX protocol. The Ai Server does not use or validate the contents of this tag. Granularity up to picoseconds as defined by FPL EP 206 is supported.
64	SettlDate	N		Required if SettlType = **B** This tag will contain the Fixed Date NDF settlement date. The date format is YYYYMMDD
461	CFICode	Y	RCSXXX FFCNNO	RCSXXX = SPOT FFCNNO = NDF

63	SettlType	Y	0 = SPOT Dx, Wx, Mx, Yx = NDF, where: Dx = FX 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.
336	TradingSessionId	N		Identifier for a Trading Session. A Trading Session spans an extended period of time during which specific types of orders or specific instruments can be submitted. The Trading Session ID is provided in the Trading Session List message. For example: “764” Required when OrdType = “Z”, Fixing Order.
1300	MarketSegmentID	N	• Fixing • Standard	Identifies the type of order book in which the instrument is traded. Required when OrdType = “Z”, Fixing Order. For Spot (CFICode = RCSXXX) – “Standard” (default = Standard) OR For Fixing order – “Fixing” For NDF (CFICode = FFCNNO) – “Standard” (default = Standard)
20107	Valuation DateTime	N		Date and time of the Fixing, provided in the Trading Session List message. Required when OrdType = “Z”, Fixing Order.
453	NoPartyIDs	C		Number of PartyID (448), PartyIDSource (447), and PartyRole (452) entries. 448, 447, and 452 are required on each occurrence when NoPartyIDs is present. Required for MiFID regulated instruments.
448	PartyID	Y		Identifier of the party. Up to 10 numeric characters may be provided for a short code. Special characters are not supported. Required when *NoPartyIDs* > 0
447	PartyIDSource	Y		Identifies the source of PartyID value. Always: ‘P’ - Short code of MiFID decision maker . Required when *NoPartyIDs* > 0
452	PartyRole	Y	1012 = Executing decision maker of New Order Single (short code). 122 = Investment decision maker of New Order Single (short code).	1012 replaces the legacy field Executor (5290) Required when *NoPartyIDs* > 0
2593	NoOrder Attributes	C		Number of name/value attributes which follow. Required for MiFID regulated instruments.
2594	OrderAttributeTYpe	Y	4 = Algorithmic Order Flag	Required if NoOrderAttributes > 0
2595	OrderAttributeValue	Y	Either “Y” or “N	The value associated with the order attribute type specified in OrderAttributeType(2594) Required if NoOrderAttributes > 0
EBS Ai Standard Trailer				